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Illbeing Among the Young in Europe: Evidence from the COME HERE Panel

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Abstract

A substantial literature finds poor mental health is hump-shaped with respect to age, whilst subjective wellbeing is U-shaped. Recent cross-sectional studies indicate a change in this relationship driven by the declining mental health of the young. We contribute to this literature by re-examining the age patterns in subjective wellbeing and illbeing for individuals in five European countries (France, Germany, Italy, Spain and Sweden). We do so with fifteen waves of the COME-HERE (CH) panel survey for 2020-2025 plus data from the Global Minds (GM) surveys of 2020-2026 for the same countries. We show that wellbeing rises and illbeing declines in a roughly monotonic fashion with age. This is found both with cross-section data from the CH and GM data, and from longitudinal plots of person fixed effects by age in the CH data.

JEL Codes: I31; I38

Key words: subjective wellbeing; mental health; age; despair; panel data.

1. Introduction

Across time and space hundreds of studies found wellbeing was U-shaped in age, declining until midlife, only to rise again later in life. Illbeing, on the other hand, was hump-shaped in age (Blanchflower, Graham and Piper, 2023; Blanchflower, 2021; Cheng et al, 2017; Blanchflower and Piper, 2022). However, a growing literature suggests that there has been a decline in the wellbeing of the young in the last decade or so (Twenge et al, 2021). This decline is particularly apparent in English speaking countries (Twenge and Blanchflower, 2025), including Australia (Leigh and Robson, 2025), Canada (Huang Helliwell and Norton, 2026), the United Kingdom, (Banks and Xu, 2020, Blanchflower, Bryson and Bell, 2024) the United States (Blanchflower, Bryson and Xu, 2024 and Udupa et al., 2023), but is also apparent elsewhere including Iceland (Thorisdottir et al. 2021), Norway (Krokstad et al, 2022), and in other parts of the world (Pitchforth et al., 2019; Blanchflower and Bryson, 2025a, 2025b, 2025c, 2025d).

Little is known as to the reasons for what appears to be a change in the age profile of wellbeing and illbeing. Some point to a role for social media and smartphones (Haidt, 2024), others to a role for the labor market (Blanchflower and Bryson, 2026b, forthcoming). Others wonder whether the change is driven, at least in part, by an increased willingness to report poor mental health due to a reduced social stigma attached to doing so (Corredor-Waldrón and Currie, 2023, and Lenzen et al., in press).

Our contribution to this literature is to show that the wellbeing of the young is low, both in absolute terms, and relative to their older counterparts, in two data sets, COME-HERE (CH) and Global Minds (GM), for five Continental European countries, namely France, Germany, Italy, Spain and Sweden. Our evidence comes from two new surveys spanning the period 2020-2026 which collect their data online. We also contribute by being the first to use individual-level panel data *across countries* to establish whether the age profiles in wellbeing and illbeing are apparent having netted out person fixed effects which can affect how individuals rate their wellbeing and illbeing. In doing so, we show that wellbeing rises and illbeing declines in a roughly monotonic fashion with age. This is found both with cross-section data from the CH and GM data, and from longitudinal plots of person fixed effects by age in the CH data. This very recent research shows that young people are clearly reporting much more distress than young people in the past: an important result and one that demands policy attention.

2. Previous Literature

In this section we review evidence regarding wellbeing in the five countries covered in our analysis of micro-data, namely France, Germany, Italy, Spain and Sweden.

The earlier literature showed there were U-shapes in wellbeing and hump-shapes in illbeing in all five of these countries (Blanchflower, 2020, 2021; Graham and Pozuelo, 2022) but recent cross-sectional evidence points to increases in depression in these countries, especially among the young. Blanchflower (2026) found the U-shape had gone in France, Italy, and Spain whilst Blanchflower and Bryson (2025a) found it had gone in Germany and Sweden, with the first part of that previously oft-found shape being lower than previously. Using Eurobarometer surveys since 2015 Blanchflower and Bryson (2025d) reported evidence on declining life satisfaction of the young in Europe and found the wellbeing of the young declined in 13 northern European countries including

Germany and Sweden.¹ They found mixed evidence for France but found that wellbeing of the young improved in Italy and Spain (plus Greece, Malta and Cyprus). The reason for the improvement in these southern European countries was because of declines in the youth unemployment rate which in Spain, for example, peaked at over 55% in 2013 and fell to 27% in 2025.

Lomas et al. (2026) examined wellbeing data from the Global Flourishing Study (GFS) of 2022-2024 which contained data for Germany, Spain and Sweden. They found evidence of wellbeing rising in age, but more sharply in Germany and Sweden than in Spain. While this is the only longitudinal evidence we have found so far (at least until our study), we note that the GFS is subject to substantial panel attrition and inconsistent survey modes (Blanchflower et al. 2025; Blanchflower and Bryson, 2025e).

A study of depression for 27 European countries in 2013 and 2015 found depression to be highest in Germany (Arias-de la Torre et al. 2021). It is also rising in Germany: using ambulatory claims data covering a high percentage of the population, Steffen et al. (2020) report an increase of 26% in depression between 2009 and 2017 in Germany, an increase that was higher for males than females. Mauz et al. (2023) found increases in depression symptoms in Germany between April 2019 and June 2022 across all demographic groups, and especially so for females and young adults ages 18-29.

Further evidence for Germany comes from data from a large insurance company which found an increase in the incidence of females ages 12-17 with eating disorders (anorexia nervosa and bulimia nervosa) by over 30% between 2020 and 2021 (KKH, 2023). The actual prevalence figures, which come from a survey of over 1,000 parents, are not large, but do point to a worrying trend which they attribute to both COVID-19 and changes in how, and how often, social media is used: key reasons for the decline in the wellbeing of the young. Further data from the same organization provide evidence of an increasing trend in absenteeism due to mental illness, which has even increased in comparison to the previous figures recorded during the pandemic.

In France the prevalence of major depressive episodes of young adults was stable between 2005 and 2017, but doubled between 2017 and 2021 (Husky, et al., 2023).

In Sweden, self-reported nervousness or anxiety has increased in the population from 31 percent in 2011 to 42 percent in 2021. It was reported in 20 percent of young women aged between 16 and 29 in 2021 versus 9 percent in 2011. For young men, also 16-29, there has been a similar increase, but at half the levels of young women, from 5 percent in 2011 to 10 percent 2021.²

For Spain, Soriano et al. (2024) examined the incidence of diagnosed mental disorders among adolescents aged 11-18-years using the Spanish National Registry of Hospital Discharges. The rate of psychiatric diagnoses significantly increased from 3.9% in 2000 to 9.5% in 2021. Females

¹ Plus, Belgium, Denmark, Finland, Iceland, Ireland, Luxembourg, the Netherlands, Norway, Switzerland, the UK plus Turkey.

² <https://www.folkhalsomyndigheten.se/the-public-health-agency-of-sweden/living-conditions-and-lifestyle/mental-health/>

accounted for 55.1% of admissions. The mean age of admission fell from age 17 to 15 between 2000 and 2021.

In Italy, recent statistics highlight that adolescents have suffered the most of any age group due to the pandemic, with anxiety (28%), depression (23%), loneliness (5%), stress (5%) and fear (5%) being the most frequently encountered mental health problems (The European House, 2022). This has resulted in a decrease in academic performance and dropping out of school.

The overall impression from this literature is one of declining wellbeing and rising illbeing among those in Continental Europe, especially the young. But almost all of the evidence comes from cross-section studies. We contribute to the literature by examining relatively new data for the five European countries in the COME-HERE data which has the advantage of being individual level panel data, with multiple waves since 2020, allowing us to track change in wellbeing *within person over time*. We compare these results with age patterns in wellbeing and illbeing in Global Minds, a cross-sectional survey also conducted since 2020.

3. Data and Estimation

3.1: COME-HERE

We explore the issue of declining wellbeing of the young focusing on one large-scale panel survey, namely the COME-HERE (CH) panel, conducted by the University of Luxembourg, of five European countries – France, Germany, Italy, Spain and Sweden, from 2020-2025. It is a Computer-Assisted Web Interviewing (CAWI) survey, a data collection method used in market research and polling where respondents fill out structured online questionnaires, which follows up on respondents every three to six months.

It includes information on individuals' living conditions, life events, and health at multiple points during, and subsequent to, the pandemic, alongside standard sociodemographic characteristics such as age, gender, education, number of children in the household, labor-force status, and country of residence. The dataset has been used by other studies including Clark and Lepinteur (2022) and Jabakhanji et al. (2022).

We analyze fifteen CH survey waves, spanning four years following the COVID-19 outbreak at roughly three to six-month intervals: April, June, August and November 2020, March, June and October 2021, February, June and November 2022, June 2023, February and September 2024, and February and October 2025. There were 8,063 respondents in Wave 1, 86 percent of whom participated in at least one other survey wave. With attrition rising (only 4,271 respondents participated in Wave 6), a refreshment sample made of 2,997 was collected in Wave 7 to make the samples nationally representative again. We use attrition weights throughout the analysis (though they make little difference to the results we present).

We have available to us three main wellbeing variables: life satisfaction, the PHQ-9 capturing depression symptoms, and the GAD-7, capturing anxiety symptoms. The questions for each are listed below.

Q1. “Overall, in the past week, how satisfied have you been with your life?” using a standard Likert scale from 0=not at all to 10=completely. Hence, life satisfaction is an eleven-step variable.

The PHQ-9 is the sum of nine variables relating to depression with each sub-component coded from 0 to 3, in response to the following questions.

Q2. Over the last 2 weeks how often have you been bothered by any of the following problems - Not at all (0), several days (1), more than half the days (2) nearly every day (3)

PHQ1=Little interest or pleasure in doing things?

PHQ2 =Feeling down, depressed, or hopeless?

PHQ3=Trouble falling or staying asleep, or sleeping too much?

PHQ4=Feeling tired or having little energy?

PHQ5=Poor appetite or overeating?

PHQ6=Feeling bad about yourself — or that you are a failure or have let yourself or your family down?

PHQ7=Trouble concentrating on things, such as reading the newspaper or watching television?

PHQ8=Moving or speaking so slowly that other people could have noticed? Or the opposite — being so fidgety or restless that you have been moving around a lot more than usual?

PHQ9=Thoughts that you would be better off dead or of hurting yourself in some way?

The PHQ-9 total variable is thus coded from 0 to 27, which is typically given five categories: (i) 1-4 Minimal depression;(ii) 5-9 Mild depression; (iii) 10-14 Moderate depression; (iv) 15-19 Moderately severe depression; and (v) 20-27 Severe depression. (For further details on the PHQ-9 see Kroenke et al. (2001) and Shin et al. (2019)).

The GAD-7 anxiety variable is the sum of seven anxiety-related questions also coded from 0 to 3.

Q3. Over the last 2 weeks how often have you been bothered by any of the following problems - Not at all (0), several days (1), more than half the days (2) nearly every day (3)?

GAD1 Feeling nervous, anxious or on edge?

GAD2 Not being able to stop or control worrying?

GAD3 Worrying too much about different things?

GAD4 Trouble relaxing?

GAD5 Being so restless that it is hard to sit still?

GAD6 Becoming easily annoyed or irritable?

GAD7 Feeling afraid as if something awful might happen?

The GAD-7 variable is coded from 0 to 21 which is then typically classified as four anxiety groupings: i) 0-4 minimal anxiety; ii) 5-9 mild anxiety; iii) 10-14 moderate anxiety; and iv) 15-21 severe anxiety.

Both GAD-7 and PHQ-9 are screening tools used by practitioners to detect respectively anxiety disorder and depression. The thresholds we used are not arbitrary and instead come from psychometric research (see Spitzer et al., 2006).

The total sample size is 69,097 observations with sample sizes by country as follows: France=15,516; Germany=13,567; Italy=14,947, Spain=15,768 and Sweden=9,299. The data we use here are from April 2020 through October 2025. A new wave is expected to be released by the end of 2026.

3.2: Global Minds (<https://sapienlabs.org/global-mind-project>)

Global Minds (GM) is a web-based survey conducted by Sapien Labs. It is available across nearly 170 countries in 25 languages and is publicly available by request, but we focus solely on the CM countries. Single year of age is not available, but age bands are.

We examine two wellbeing and two illbeing measures. First, the Mental Health Quotient (MHQ) score. It is a multidimensional measure with a range running from -100 to 200 where those scoring between -50 to -100 are ‘distressed’ while those scoring 150 to 200 are ‘thriving’. It is the wellbeing metric preferred by those who run the GM study (see Bala, et al., 2024). The MHQ covers six dimensions of mental health (cognition; adaptability and resilience; social self; mood and outlook; drive and motivation; and mind body connection).

Second, we examine life satisfaction (which was only asked in 2020-2022) scored on a 1-9 scale: *Q35. Life satisfaction - How satisfied are you with your life in general? 1 = not at all satisfied..9 = extremely satisfied.*

We also examine two negative affect variables - fear and anxiety, and feeling of sadness and hopelessness, both of which are scored on a 1-9 scale.

Q38. Fear and anxiety – being scared and experiencing feelings and sensations of nervousness in your mind or body

Q39. Sad and hopeless - "Experiencing overwhelming feelings of unhappiness, sorrow and hopelessness, or having spells of uncontrollable crying"

They have the following responses 1=never causes me any problems 5=sometimes causes me difficulties but I can manage...9=has a constant severe impact on my ability to function.

Sample sizes by year in the GM sample are as follows: 2020=166; 2021=12,124; 2022=33,817; 2023=46,333; 2024=47,256, 205=32,676 and 2026=9,448. Sample sizes by country are as follows France=50,899, Germany=31,368, Italy=42,252, Spain=56,657 and Sweden=644

3.3: Estimation

Throughout we run linear estimators for pooled country regressions. All models contain country fixed effects, year dummies, a female dummy variable and categorical age with under-25s being the reference category.

4. Results

We begin with analyses of the COME-HERE data for the period 2020-2025. **Table 1** panel (a) shows PHQ-9 depression scores in the pooled data for young men and women aged between 18 and 24 years (columns 1 and 2) and those aged 25 or over (columns 3 and 4). 23% of young females

and 21% of young males have moderately severe or severe depression (scores ≥ 15) – well in excess of the percentages for older people (9% of males aged 25 and over and 13% of females ages 25 and over).

Table 1 Panel (b) presents data in a similar way but for the GAD scores. Incidence of severe anxiety is highest among young women and least apparent among men aged 25 and over. The young also score lower on life satisfaction (**Table 1** Panel (c)).

Full age distributions for the three metrics are plotted in **Chart 1**. Both PHQ-9 and GAD-7 slope down with age, while life satisfaction slopes up with age. **Chart 2** plots high depression – defined as PHQ-9 ≥ 15 and high anxiety where GAD-7 > 14 and the results of PHQ-9 which relate to suicidal thoughts and self-harm, by age. All slope downwards from age 25. The findings are consistent with other studies, such as Blanchflower, Bryson and Xu (2024), which suggest that wellbeing and illbeing were no longer curvilinear in age during the pandemic.

Table 2 Part (a) uses the CH pooled surveys for all five countries for 13 waves and reports regressions using the PHQ-9 and GAD-7 scores (columns 1 and 2). We then create 1,0 dummies when PHQ-9 is ≥ 15 or GAD-7 ≥ 15 to denote high depression and high anxiety in columns (3) and (4) respectively. In column (5) we estimate a 4-step suicidal ideation/self-harm equation from PHQ9 while in column (6) we report a life satisfaction equation using the 11-step variable described in Section 3.1. In all five negative affect models, illbeing declines monotonically with age, and it rises with age for life satisfaction in column (6).

In part b) of **Table 2**, we regress the PHQ-9, GAD-7 and life satisfaction measures on a continuous age variable, and gender and wave dummies for each of the five countries separately. The table presents the age coefficients and their t-statistics. For PHQ-9 and GAD-7 the age variable enters negatively and is statistically significant, whilst for life satisfaction age is positive and significant in all five countries.

Table 3 reports the equivalent results for each of the nine individual components of the PHQ-9 score. **Table 4** does the same for the seven GAD components. For every single item in the depression and anxiety batteries illbeing is greatest among the under-25s and falls more-or-less monotonically as age rises.

We also took the PHQ-9, GAD-7 total scores and life satisfaction in turn exploiting the longitudinal aspect of COME HERE and pooled the waves and regressed them in turn on wave dummies and extracted the person fixed effects. In doing so, we recovered the person-specific component of illbeing. We then simply tabulated them by age bands below and show that they decline with age, consistent with our earlier findings.

	PHQ-9	GAD-7	Life satisfaction
<25	2.928	2.223	-.479
25-34	2.069	1.639	-.368
35-44	.453	.436	-.091
45-54	-.306	-.247	-.018
55-64	-1.856	-1.532	.363

≥65 -2.858 -2.384 .676

Chart 3 takes the person fixed effects from the regressions reported in the previous paragraph and plots them by single year of age. Both GAD-7 and PHQ-9 slope downwards indicating lower depression and anxiety scores by age. Life satisfaction, by contrast, slopes upwards.

We also examined data for the same five countries using data from the Global Minds data for 2020-2026 to see whether the same age patterns in wellbeing and illbeing were apparent in these data.³

Results are reported in **Table 5** for four dependent variables described in Section 3.2. Once again, wellbeing rises in age – whether measured with the MHQ or life satisfaction – whilst illbeing falls with age for both ‘fear and anxiety’ and ‘sad and hopeless’. This evidence from GM confirms the findings in COME HERE.

5. Discussion and Conclusions

This paper uses a new data set (COME-HERE) for five large European countries (France, Germany, Italy, Spain and Sweden) to contribute to the growing literature examining the age patterns in wellbeing and illbeing. We find that wellbeing rises in age, whilst illbeing falls in age. The same patterns emerge from longitudinal analysis of the panel data where we recover the person fixed effects and plot them.

These patterns are also apparent for the same five countries using a different data set (Global Minds), notwithstanding the fact that the dependent variables differ across the two surveys in some respects. The results are consistent with other recent studies pointing to a fundamental shift in the age pattern of affect in recent years demonstrating that the mental health of the young is deteriorating both absolutely and relatively.

Research is ongoing to establish why this change has occurred and what to do about it.

³ As noted above, life satisfaction in GM is only available from 2020-2022.

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Table 1. Mean depression and anxiety scores, COME-HERE 2020-2025

	<25 Men	<25 Women	≥25 Men	≥25 Women	All
a) PHQ-9 Depression Severity					
0	11	7	26	17	20
1-4 Minimal depression	19	18	33	30	30
5-9 Mild depression	23	28	20	26	24
10-14 Moderate depression	26	24	12	14	14
15-19 Moderately severe depression	16	17	7	9	9
20-27 Severe depression	5	6	2	4	3
b) GAD7 Anxiety severity					
0	14	6	29	19	22
1-4 Minimal anxiety	19	17	29	27	26
5-9 Mild anxiety	31	33	24	30	28
10-14 Moderate anxiety	27	31	13	16	16
15-19 Moderately severe	7	9	4	6	6
20-21 Severe	2	4	1	2	2
c) Life satisfaction					
0	5	1	2	2	2
1-4	19	24	14	16	16
5-9	72	72	78	75	76
10	4	2	6	4	6

Table 2. Wellbeing equations, all waves pooled, COME-HERE 2020-2025

	(1)	(2)	(3)	(4)	(5)	(6)
	PHQ total	GAD7 total	High depression	High anxiety	Suicide	Life satisfaction
a) all						
25-34	-0.8027 (2.89)	-.6577 (2.94)	-.0228 (1.41)	-.0014 (.11)	-.0195 (1.21)	.0703 (.72)
35-44	-2.3202 (8.36)	-1.7611 (7.76)	-.0854 (5.47)	-.0308 (2.67)	-.0910 (5.84)	.3510 (3.58)
45-54	-3.0655 (11.24)	-2.3836 (10.59)	-.1106 (7.30)	-.0365 (3.25)	-.1316 (8.82)	.4418 (4.57)
55-64	-4.6327 (17.35)	-3.6641 (16.31)	-.1599 (10.90)	-.0631 (5.66)	-.1811 (12.70)	.8354 (8.57)
65+	-5.5756 (22.04)	-4.5096 (21.35)	-.1861 (13.21)	-.0808 (7.59)	-.2040 (14.67)	1.1537 (12.37)
Female	.6334 (5.39)	.6967 (6.40)	.0153 (3.10)	.0200 (4.74)	-.0103 (1.87)	-.0774 (1.90)
Germany	.1726 (.86)	.1239 (.74)	-.0031 (.34)	.0059 (.83)	-.0203 (2.25)	.0220 (.30)
Italy	1.4663 (7.19)	1.7911 (10.57)	.0203 (2.00)	.0357 (4.66)	.0202 (1.92)	-.2673 (3.58)
Spain	.9016 (4.41)	.9551 (5.82)	.0211 (2.16)	.0080 (1.20)	.0205 (2.02)	.1679 (2.33)
Sweden	.5965 (2.40)	.0620 (.31)	.0217 (1.86)	.0201 (2.35)	.0008 (.07)	-.3017 (3.33)
constant	8.7097	7.2848	.2141	.0936	.2319	5.5736
N	66,349	64,854	64,854	64,854	64,854	64,854
Adj. R ²	.1171	.1267	.0432	.0207	.0525	.0450

T-statistics in parentheses. France excluded category and ages 18-24 – includes 14 wave dummies. High depression is with PHQ>15 and high anxiety is with GAD>15. T-statistics in parentheses. 'Suicide' is PHQ9='Thoughts that you would be better off dead or of hurting yourself in some way?' Attrition weights are used.

b) By country

	PHQ	GAD	Life satisfaction	N
France	-.0970 (11.37)	-.0741 (10.39)	.0230 (7.56)	15,013
Germany	-.1245 (13.67)	-.1111 (14.19)	.0269 (7.46)	13,303
Italy	-.1168 (14.56)	-.0834 (11.93)	.0179 (5.58)	14,517
Spain	-.1270 (13.90)	-.0963 (13.23)	.0253 (7.43)	15,305
Sweden	-.1417 (12.21)	-.1263 (13.11)	.0372 (7.83)	8,484

These are coefficients on age, with t-statistics in parentheses – also includes wave dummies and gender. T-statistics in parentheses. Attrition weights are used.

Table 3. Individual PHQ-9 regressions, COME-HERE, 2020-2025.

	PHQ1	PHQ2	PHQ3	PHQ4	PHQ5
25-34	-.0610 (1.64)	-.0735 (1.93)	-.0901 (2.58)	-.0795 (2.07)	-.1404 (3.50)
35-44	-.2300 (6.31)	-.2854 (7.78)	-.1772 (4.90)	-.2097 (5.38)	-.3133 (7.83)
45-54	-.3049 (8.46)	-.3781 (1.31)	-.1937 (5.37)	-.2693 (6.94)	-.4270 (1.90)
55-64	-.4610 (12.84)	-.5605 (15.48)	-.2862 (7.77)	-.4835 (12.53)	-.6253 (16.26)
65+	-.5464 (16.02)	-.6590 (19.19)	-.4436 (12.81)	-.6105 (16.44)	-.7203 (19.51)
Female	.0638 (4.72)	.0827 (5.80)	.1322 (6.11)	.1365 (5.25)	.1075 (6.39)
Germany	.1078 (4.08)	.0304 (1.15)	.0678 (2.33)	.0354 (1.23)	-.0164 (.64)
Italy	.2231 (8.54)	.2433 (9.08)	.1281 (4.51)	.1910 (6.74)	.1632 (5.96)
Spain	.1582 (5.91)	.1722 (6.59)	.0329 (1.17)	.0763 (2.66)	.1209 (4.44)
Sweden	.1351 (4.14)	.1126 (3.37)	.0722 (2.05)	.2001 (5.59)	.0880 (2.66)
Constant	1.000	.9963	1.092	1.1612	1.0333
N	66349	66349	66349	66349	66349
Adj. R ²	.0643	.0940	.0352	.0731	.0947
	PHQ6	PHQ7	PHQ8	PHQ9	
25-34	-.1360 (3.40)	-.1171 (3.10)	-.0511 (1.53)	-.0539 (1.35)	
35-44	-.3577 (9.09)	-.2780 (7.31)	-.2205 (6.68)	-.2483 (6.32)	
45-54	-.4562 (11.75)	-.3471 (9.33)	-.3250 (1.32)	-.3643 (9.64)	
55-64	-.6729 (18.01)	-.5465 (14.79)	-.4760 (15.46)	-.5209 (14.23)	
65+	-.7656 (21.27)	-.6672 (19.23)	-.5654 (19.47)	-.5976 (16.79)	
Female	.0802 (5.28)	.0627 (4.53)	-.0072 (.61)	-.0250 (1.69)	
Germany	-.0408 (1.58)	.0534 (2.03)	-.0216 (.96)	-.0436 (1.85)	
Italy	.1627 (5.79)	.1619 (6.19)	.0986 (4.06)	.0945 (3.58)	
Spain	.0810 (2.98)	.0872 (3.33)	.0998 (4.23)	.0732 (2.87)	
Sweden	.0273 (.81)	.0192 (.61)	-.0485 (1.82)	-.0095 (.31)	
Constant	1.0038	.9879	.7197	.7142	
N	66349	66349	66349	66349	
Adj. R ²	0.1071	0.0824	0.0813	0.0809	
PHQ1	Little interest or pleasure in doing things?				
PHQ2	Feeling down, depressed, or hopeless?				
PHQ3	Trouble falling or staying asleep, or sleeping too much?				
PHQ4	Feeling tired or having little energy?				
PHQ5	Poor appetite or overeating?				
PHQ6	Feeling bad about yourself — or that you are a failure or have let yourself or your family down?				
PHQ7	Trouble concentrating on things, such as reading the newspaper or watching television				
PHQ8	Moving or speaking so slowly that other people could have noticed? Or the opposite — being so fidgety or restless that you have been moving around a lot more than usual				

PHQ9 Thoughts that you would be better off dead or of hurting yourself in some way. T-statistics in parentheses. Attrition weights are used.

Table 4. Individual GAD-7 regressions, COME-HERE, 2020-2025

	GAD1	GAD2	GAD3	GAD4
25-34	-.0721 (1.99)	-.1054 (2.75)	-.1100 (2.90)	-.0816 (2.09)
35-44	-.2422 (6.69)	-.2633 (6.82)	-.2719 (7.18)	-.2249 (5.69)
45-54	-.3393 (9.45)	-.3501 (9.24)	-.3578 (9.61)	-.3073 (7.79)
55-64	-.5437 (15.08)	-.5087 (13.39)	-.5239 (14.07)	-.5186 (13.01)
65+	-.7096 (21.05)	-.6146 (17.04)	-.6304 (17.81)	-.6918 (18.43)
Female	.1290 (6.08)	.1227 (6.51)	.1270 (7.73)	.1270 (6.01)
Germany	-.0437 (1.63)	-.0134 (.50)	.0517 (1.92)	.0539 (1.92)
Italy	.2783 (1.39)	.2769 (1.30)	.3652 (13.25)	.2478 (8.90)
Spain	.0570 (2.19)	.1598 (6.13)	.2681 (1.12)	.0818 (2.98)
Sweden	.0218 (.62)	-.0210 (.62)	.0908 (2.67)	.0059 (.17)
Constant	1.1603	.9725	1.0115	1.1211
N	66349	66349	66349	66349
adj. R ²	.1164	.0913	.0984	.0921

	GAD5	GAD6	GAD7
25-34	-.1240 (3.27)	-.0762 (2.20)	-.0885 (2.23)
35-44	-.2745 (7.25)	-.2394 (6.96)	-.2449(6.20)
45-54	-.3836 (1.42)	-.3376 (9.93)	-.3079 (7.88)
55-64	-.5618 (15.31)	-.5271 (15.51)	-.4803 (12.37)
65+	-.6719 (19.41)	-.6195 (19.33)	-.5718 (15.50)
Female	.0404 (2.94)	.0676 (4.34)	.0829(5.09)
Germany	.0534 (2.14)	.0058 (.23)	.0161 (.61)
Italy	.1309 (4.94)	.2461 (9.20)	.2459 (8.82)
Spain	.1754 (6.89)	.0694 (2.74)	.1435(5.31)
Sweden	-.0111 (.38)	-.0430 (1.53)	.0187 (.61)
Constant	.9489 (26.96)	1.1314 (32.90)	.9406 (24.93)
N	66349	66349	66349
adj. R ²	.0840	.0914	.0768

Over the last 2 weeks how often have you been bothered by any of the following problems - Not at all (0), several days (1), more than half the days (2) nearly every day (3)

GAD1 Feeling nervous, anxious or on edge?

GAD2 Not being able to stop or control worrying?

GAD3 Worrying too much about different things?

GAD4 Trouble relaxing?

GAD5 Being so restless that it is hard to sit still?

GAD6 Becoming easily annoyed or irritable?

GAD7 Feeling afraid as if something awful might happen? T-statistics in parentheses. Attrition weights are used.

Table 5. Individual regressions, Global Minds, 2020-2026

	MHQ	Life satisfaction	Fear and anxiety	Sad and hopeless
25-34	20.89 (29.08)	.7364 (9.52)	-.2620 (9.95)	-.4672 (15.93)
35-44	27.90 (41.42)	1.1799 (18.16)	-.5317 (21.52)	-.8174 (29.71)
45-54	40.04 (70.23)	1.4491 (25.94)	-.8831 (42.24)	-1.2192 (52.38)
55-64	55.40 (111.15)	1.6070 (31.38)	-1.2741 (69.71)	-1.7330 (85.15)
65+	70.60 (146.55)	1.9697 (36.97)	-1.6108 (91.09)	-2.2170 (112.59)
Female	-7.57 (25.12)	-.2362 (7.41)	.5841 (54.91)	.5297 (43.04)
Germany	-8.22 (17.93)	.3052 (2.83)	.1748 (10.34)	.3267 (17.46)
Italy	8.45 (17.93)	.5672 (5.50)	.1187 (7.24)	-.1209 (6.68)
Spain	-3.58 (9.01)	.3450 (9.33)	.0483 (3.29)	.2359 (14.52)
Sweden	4.28 (1.70)	-.4238 (4.08)	-.4271 (4.62)	.1417 (1.38)
_cons	69.21	4.9078	5.1102	5.2278
N	181,820	12,320	181,816	181,816
adj. R ²	.1628	.1238	.0802	.1115

Also includes year dummies. Life satisfaction only asked in 2020-2022

Chart 1: PHQ, GAD7 and Life Satisfaction, COME-HERE by age (2020-2025)



Chart 2: High depression, high anxiety and suicide, COME-HERE by age (2020-2025)

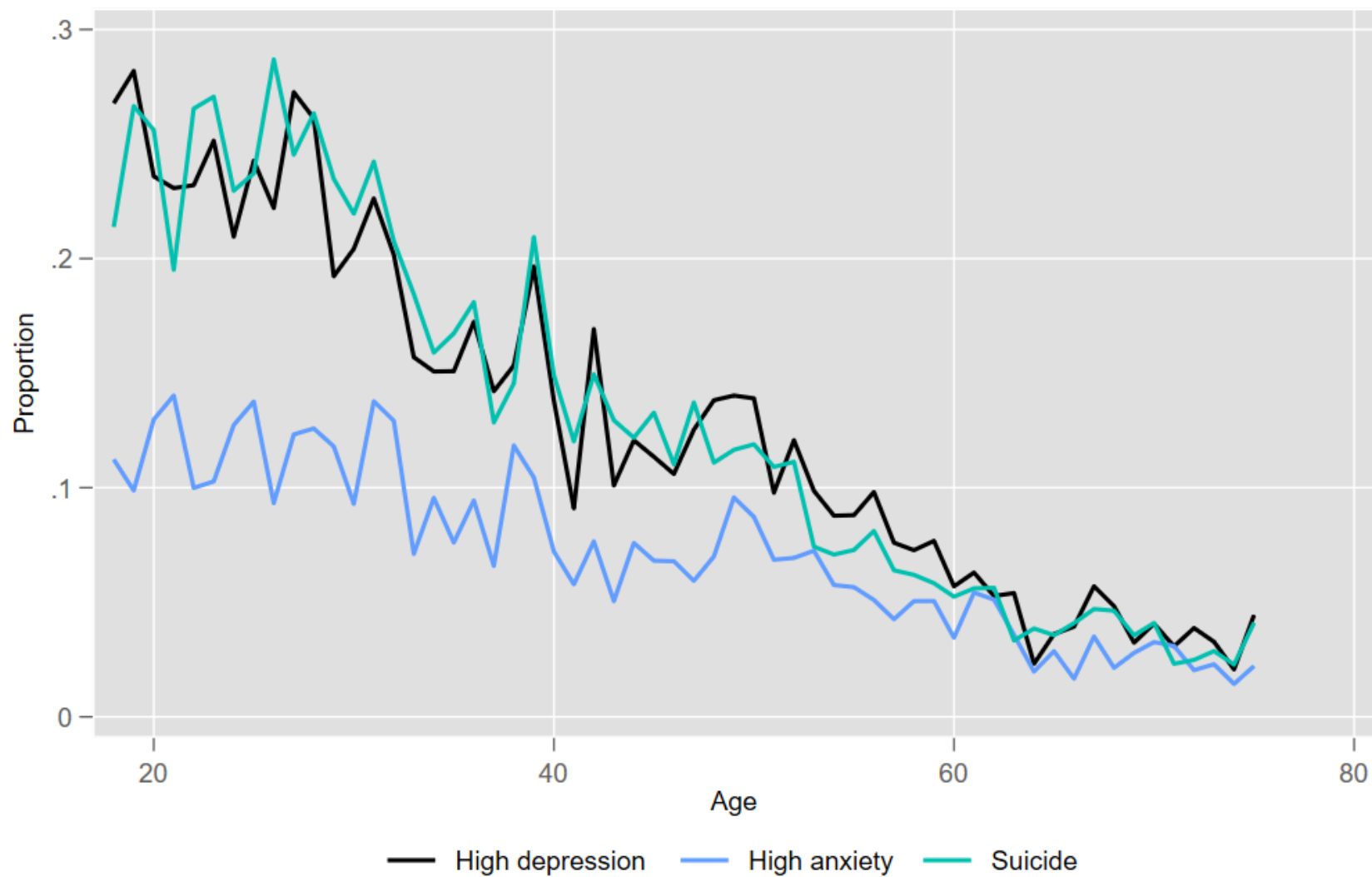


Chart 3: PHQ, GAD7 and Life Satisfaction Individual Fixed Effects, COME-HERE by age (2020-2025)

