Smog in Our Brains Gender Difference in the Impact of Exposures to Air Pollution on Cognitive Performance

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Acknowledgements





Yale school of public health

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Department of Economics



Motivation

- Large literature examines the effect of air quality on various health outcomes
 - life expectancy, illness and hospitalization rates, child health, and health behavior
- By comparison, the literature on the effect of air pollution on cognition is limited, but has picked up recently
 - exposure to air pollution in early life leaves a lasting negative effect on later school performance (Sanders 2012; Bharadwaj et al. 2014; Molina 2016; Marcotte 2016)
 - contemporaneous exposures to air pollution affect test scores (Ham et al. 2014; Lavy et al. 2014a, 2014b)
- Shed light on burgeoning literature of air pollution on happiness, mental well-being, worker productivity



• EPA's recent statement on reviewing PM standards – "Additional research is necessary to assess the impact of ambient air pollutants on central nervous system function, such as cognitive processes, especially during critical windows of brain development. To this end, as the number of ... studies continue to increase and add to the weight of overall evidence, future National Ambient Air Quality Standards assessments will again assess and address the adequacy of existing standards."





Potential Contribution

- Contribute to the knowledge about environmental stressors and gender differences in cognition
- several challenges plague the identification of these studies
 - school/school-grade/sibling fixed effect -> individual fixed effect
 - contemporaneous exposures vs. cumulative exposure -> both
 - selected groups (military recruits, students) -> nationally representative sample (respondents older than age 10)
 - average air quality data over a certain period -> matching daily air quality at the time and place of interview with survey responses
 - developed vs. developing country settings



Potential Mechanisms

• physiological pathways

- affect structure and function of brains
- affect brain chemistry directly (ozone, PM);
- trigger an inflammatory response in the central nervous system (PM)
- other physiological pathways: e.g. CO inhibits the body's ability to release oxygen

• psychological pathways

- headache and head tightness (CO, NO2)
- psychiatric distress (SO2), depression (CO, NO2, SO2, ozone, PM)
- attention problems
- Fatigue



Results Preview

- In the long run: air pollution impedes both word and math scores
- In the short term: more evident negative effect on word tests
- *Heterogeneous effects by gender:* men perform worse than women in both tests when exposed to the same dose of air pollution;
- Heterogeneous effects by age: the gender difference in word tests is more salient among the old cohort, while it is more evident among the young in math tests.



Data

OFPS China Family Panel Studies 中国家庭追踪调查

- Cognitive tests
 - China Family Panel Studies (CFPS)

A nationally representative survey of Chinese communities, families, and individuals conducted in 2010, 2012 and 2014

- standardized mathematics and word recognition questions (2010 & 2014)
- obtained from textbooks of different grade levels
- sorted in ascending order of difficulty
- the final test score is the rank of the hardest question the respondent is able to answer correctly





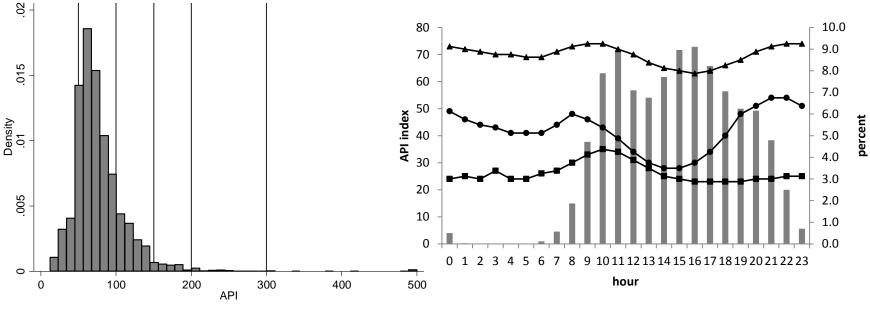
- Air Pollution Index (API)
 - air quality daily report published by the MEP (Ministry of Environmental Protection) of China
 - covered 369 major cities in 2014
 - ranging from 0 to 500, generated by a piece-wise linear transformation from the concentrations of three criteria air pollutants SO₂, NO₂ and PM10
 - a larger number indicating worse air quality





Pollution Data

Figure: PM10 API, SO₂ API and NO₂ API during the day



the timing of cognitive tests — PM10 index — SO2 index — NO2 index



Data

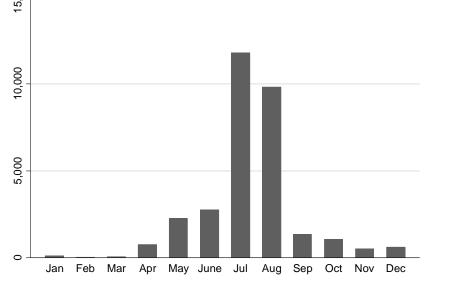
- Weather
 - the National Climatic Data Center (NCDC) under the National Oceanic and Atmospheric Administration (NOAA) of the United States
 - on consecutive days from 402 stations in China
 - including rich weather conditions: mean temperature and its square term, total precipitation, mean wind speed, and a dummy for bad weather

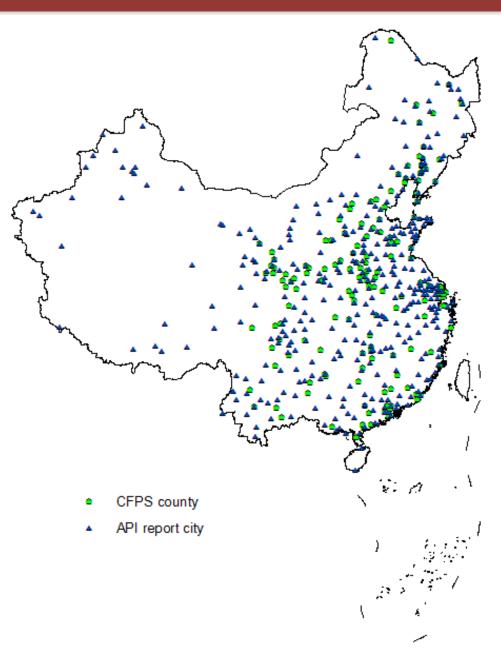




Data - Timing of Interviews

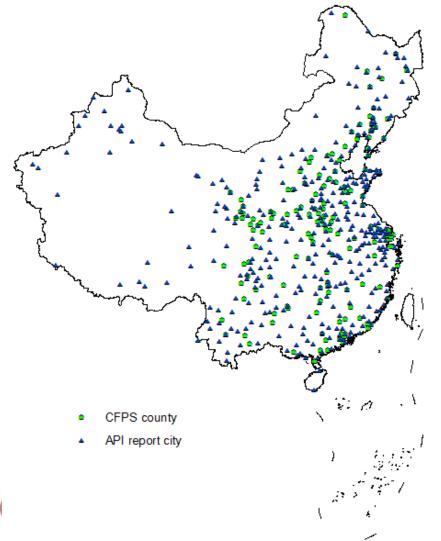


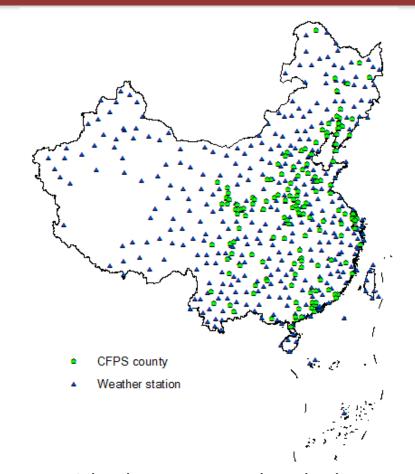




Data - Matching

API readings are obtained from the city where each CFPS county is located. If the city does not report API, we match the county to the nearest API report city within 100 kilometers.





We use weighted average weather data[>] among all monitor stations within 60 km, where the weights are equal to the inverse distance between the stations and each CFPS county centroid. In the absence of stations within a radius of 60 km, the measure from the nearest station outside this radius but within 100 km is used.

Empirical Strategy

$Score_{ijt} = \alpha P_{jt} + X'_{ijt}\beta + W'_{jt}\phi + T'_{jt}\gamma + \lambda_i + \delta_j + \eta_t + f(t) + \varepsilon_{ijt}$

Score_{ijt}: test scores of respondent *i* in county *j* at date *t*

 P_{ijt} : log form of API in county *j* at date *t*

 X_{ijt} : demographic controls: household per capita income (log); gender; age and its square and cubic term; education years; health status; migration W_{jt} : weather conditions - temperature bins, total precipitation, mean wind speed, and a dummy for bad weather

 T_{jt} : county-level characteristics - GDP per capita, population density and industrial value share

 λ_i : individual fixed-effect

 δ_j : county fixed-effect

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 η_t : year, month, day-of-week and post meridiem hour fixed-effects

f(t): quadratic monthly time trend

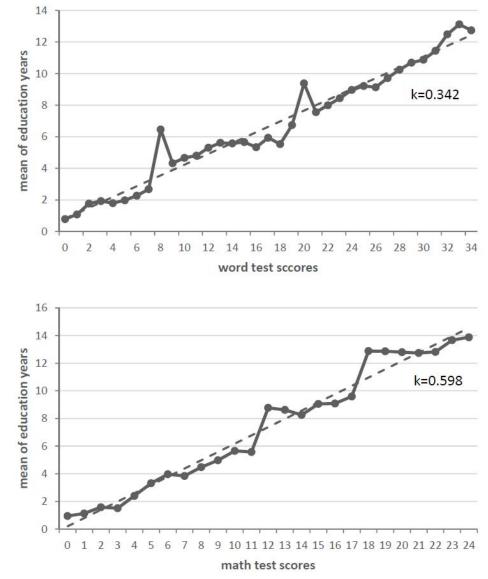


Summary Statistics

Variable	А	.11	Ma	ale	Female		
Variable -	Mean	SD	Mean	SD	Mean	SD	
word scores	18.018	10.574	19.656	9.512	16.515	11.256	
math scores	10.381	6.433	11.440	5.956	9.409	6.697	
API	77.568	36.743	77.226	36.082	77.883	37.337	
7-day mean API	76.909	24.939	76.704	24.793	77.097	25.072	
30-day mean API	76.988	20.505	76.816	20.472	77.146	20.535	
90-day mean API	79.420	19.206	79.263	19.170	79.565	19.239	
180-day mean API	86.784	23.441	86.492	23.338	87.053	23.534	
1-year mean API	86.175	22.218	86.011	22.313	86.325	22.130	
2-year mean API	79.183	16.472	79.027	16.564	79.327	16.386	
4-year mean API	75.605	12.702	75.432	12.746	75.765	12.659	
per capita income (log)	8.878	1.160	8.895	1.158	8.862	1.161	
age	44.638	17.954	44.779	18.237	44.508	17.689	
self-report health status (1-5)	2.382	1.254	2.273	1.213	2.481	1.283	
years of education	7.015	4.783	7.752	4.450	6.339	4.975	

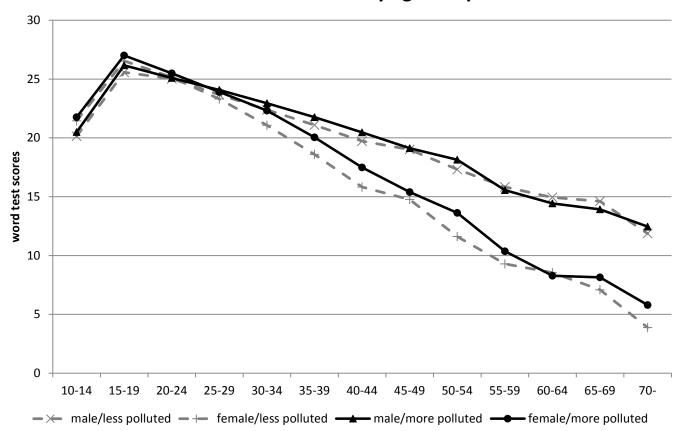


Summary Statistics – Education and Cognition Scores





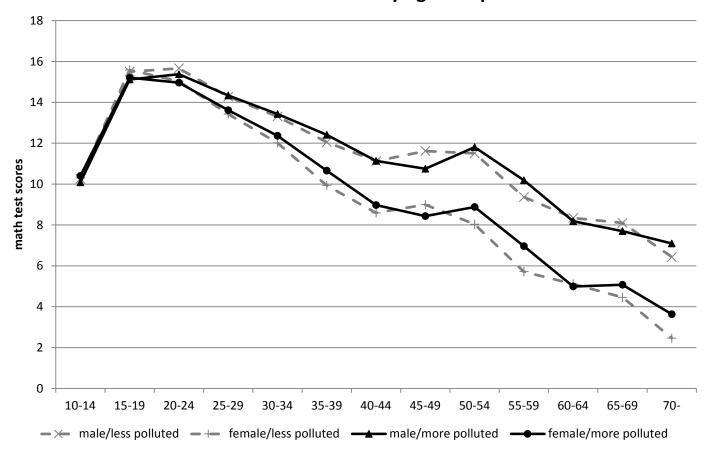
Results – word test scores



Panel A: Mean word test scores by age and pollution level



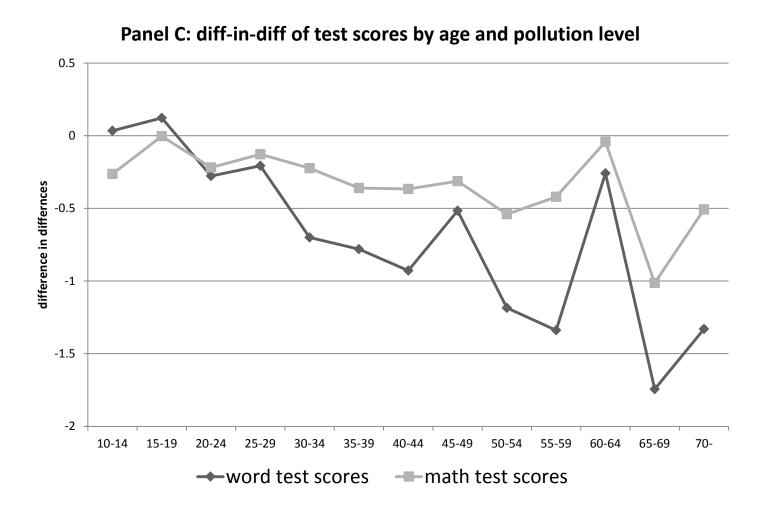
Results – math test scores



Panel B: Mean math test scores by age and pollution level



Results – difference in differences



The diff-in-diff calculates gender difference (male-female) in differences in test scores between polluted and less polluted areas.



Baseline Results – CS versu FE, controls

				A. word test sco	res					
		today			7-day mean			1-year mean		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
$\frac{1}{k} \sum_{i=0}^{k-1} API_{t-i}$	-0.003*	-0.005**	-0.005**	-0.011***	-0.016***	-0.016***	-0.031***	-0.039***	-0.040***	
	(0.002)	(0.002)	(0.002)	(0.003)	(0.005)	(0.005)	(0.012)	(0.012)	(0.012)	
income per capita	0.411*** (0.045)		0.172* (0.087)	0.411^{***} (0.044)		0.170* (0.088)	0.414*** (0.044)		0.177** (0.083)	
health status	-0.082*		-0.074	-0.081*		-0.074	-0.079		-0.071	
	(0.049)		(0.071)	(0.049)		(0.071)	(0.049)		(0.069)	
education years	1.273***		0.245***	1.274***		0.246***	1.273***		0.241***	
	(0.034)		(0.055)	(0.034)		(0.054)	(0.034)		(0.054)	
individual FE	No	Yes	Yes	No	Yes	Yes	No	Yes	Yes	
Observations	31,216	31,216	31,216	31,216	31,216	31,216	31,216	31,216	31,216	
Adjusted (within) R ²	0.623	0.041	0.056	0.623	0.043	0.058	0.623	0.045	0.061	
				B. math test sco	res					
		today			7-day mean			1-year mean		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
$\frac{1}{k} \sum_{i=0}^{k-1} API_{i-i}$	-0.000	-0.001	-0.001	-0.003**	-0.003**	-0.003**	-0.005	-0.007*	-0.007**	
	(0.001)	(0.001)	(0.001)	(0.001)	(0.002)	(0.001)	(0.004)	(0.004)	(0.004)	
income per capita	0.093***		0.022	0.093***		0.022	0.093***		0.023	
	(0.021)		(0.037)	(0.021)		(0.037)	(0.021)		(0.037)	
health status	-0.083***		-0.074**	-0.083***		-0.074**	-0.082***		-0.073**	
	(0.020)		(0.033)	(0.020)		(0.033)	(0.020)		(0.032)	
education years	0.586***		0.258***	0.586***		0.258***	0.586***		0.257***	
	(0.017)		(0.022)	(0.017)		(0.022)	(0.017)		(0.022)	
individual FE	No	Yes	Yes	No	Yes	Yes	No	Yes	Yes	
Observations	31,216	31,216	31,216	31,216	31,216	31,216	31,216	31,216	31,216	
Adjusted (within) R ²	0.822	0.054	0.260	0.822	0.054	0.260	0.822	0.055	0.260	



Baseline Results – word & math test scores

	contemporaneous		•	0	cumulative			
	today	7-day	30-day	90-day	180-day	1-year	2-year	4-year
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
			A. word te	st scores				
$\frac{1}{k} \sum_{i=0}^{k-1} API_{t-i}$	-0.005**	-0.016***	-0.040***	-0.051***	-0.024**	-0.040***	-0.051***	-0.080***
	(0.002)	(0.005)	(0.008)	(0.012)	(0.011)	(0.012)	(0.015)	(0.025)
Observations	31,216	31,216	31,216	31,216	31,216	31,216	31,216	31,216
Adjusted (within) R ²	0.056	0.058	0.062	0.061	0.058	0.061	0.060	0.060
Impact of one SD reduction in mean API on test scores (SD of test scores)	0.164 (0.015)	0.340 (0.032)	0.682 (0.065)	0.823 (0.078)	0.519 (0.049)	0.841 (0.080)	0.840 (0.079)	1.016 (0.096)
			B. math te	st scores				
$\frac{1}{k} \sum_{i=0}^{k-1} API_{t-i}$	-0.001	-0.003**	-0.006***	-0.010***	-0.006*	-0.007**	-0.011**	-0.022***
	(0.001)	(0.001)	(0.002)	(0.004)	(0.003)	(0.004)	(0.005)	(0.008)
Observations	31,216	31,216	31,216	31,216	31,216	31,216	31,216	31,216
Adjusted (within) R ²	0.260	0.260	0.260	0.260	0.260	0.260	0.260	0.261
Impact of one SD reduction in mean API on test scores (SD of test scores)	0.033 (0.005)	0.064 (0.010)	0.102 (0.016)	0.161 (0.025)	0.130 (0.020)	0.147 (0.023)	0.181 (0.028)	0.279 (0.043)

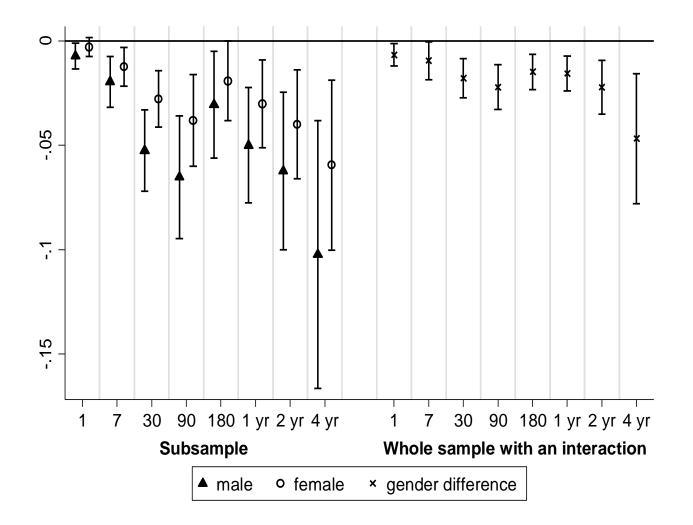
Source: China Family Panel Studies 2010 and 2014.

Note: $\frac{1}{l_r} \sum_{i=0}^{k-1} API_{t-i}$ indicates the mean of API in the past k days, where k equals 1, 7, 30, 90, 180, 365, 730 and 1460, respectively. All the regressions include

individual fixed effect, county fixed effect, year, month, day-of-week and post meridiem hour fixed effects, and a time trend in the quadratic form. Demographic controls include gender, age and its square and cubic terms, household per capita income, health status, education years and an indicator for migration. Weather controls include 20-degree F indicators for temperature bins (i.e., $<25^{\circ}F$, $25-45^{\circ}F$, $45-65^{\circ}F$, $65-85^{\circ}F$ and $>85^{\circ}F$), total precipitation, mean wind speed, and a dummy for bad weather. County-level characteristics include GDP per capita, population density and industrial value share. Robust standard errors, clustered at the county level, are presented in parentheses. API = air pollution index. *10% significance level. **5% significance level. ***1% significance level. SD = standard deviation.

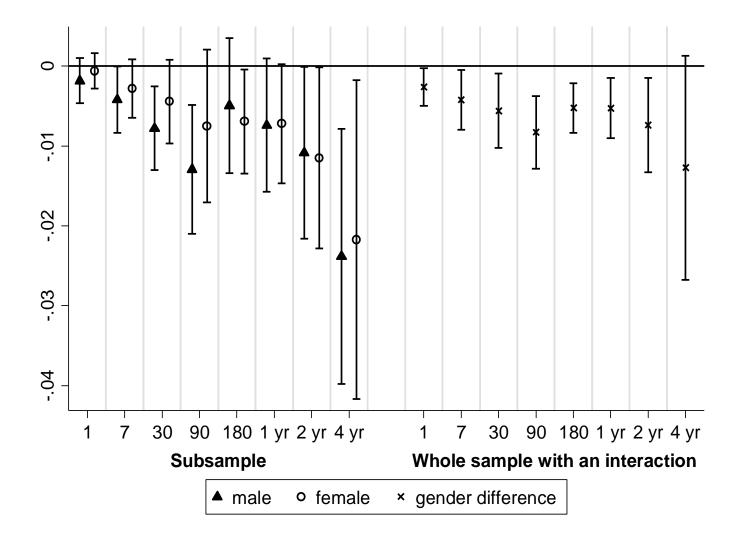


Results - Gender difference in cognitive tests – word scores



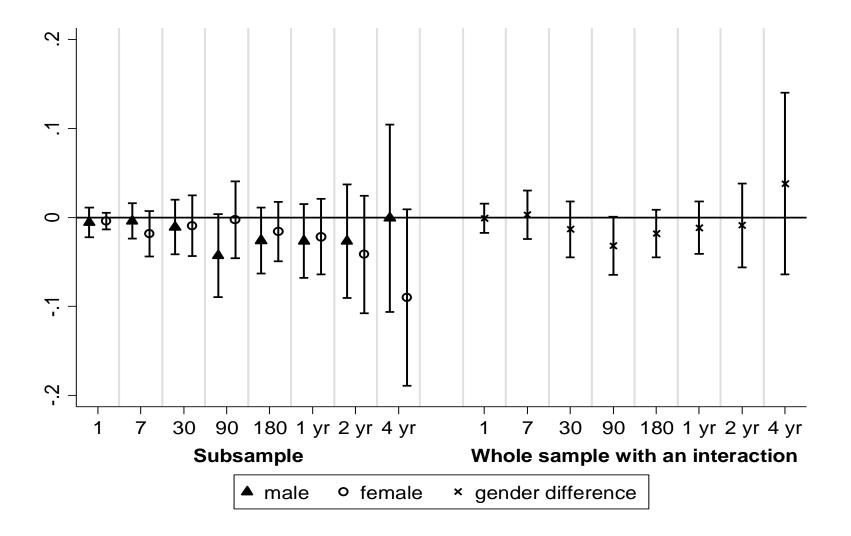


Results - Gender difference in cognitive tests – math scores



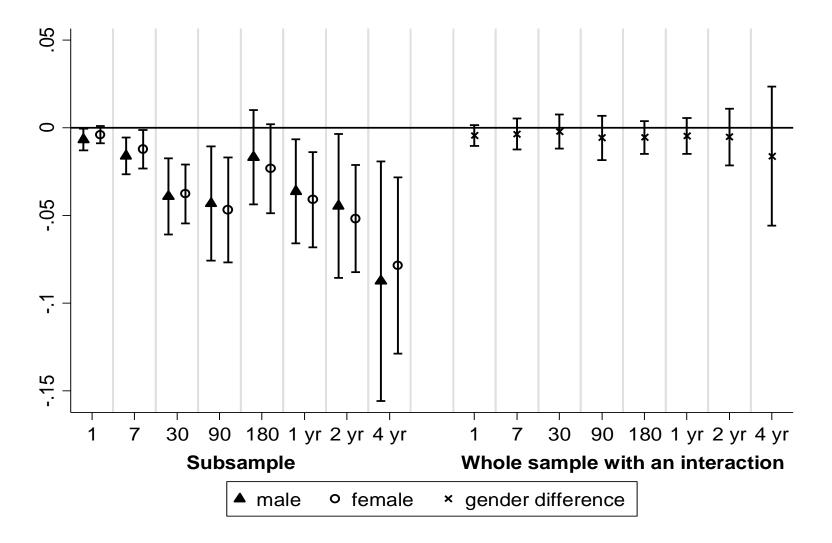


Results - Gender difference in word tests, age 20 or below



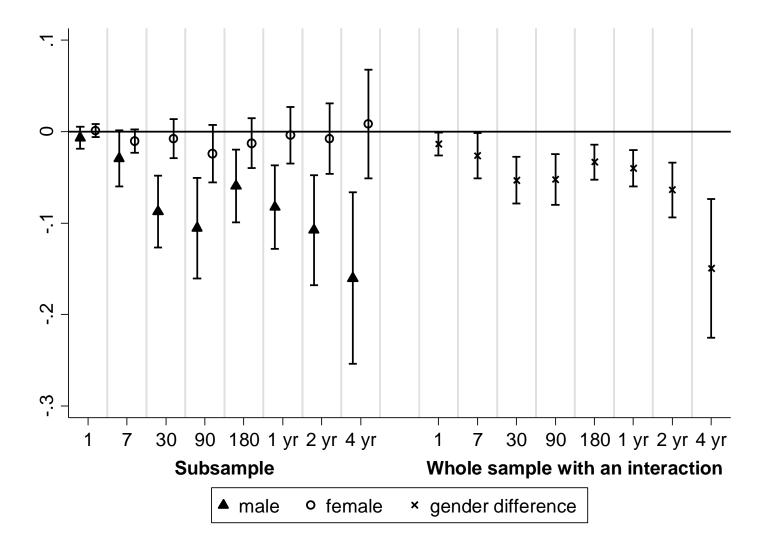


Results - Gender difference in word tests, age 21-59



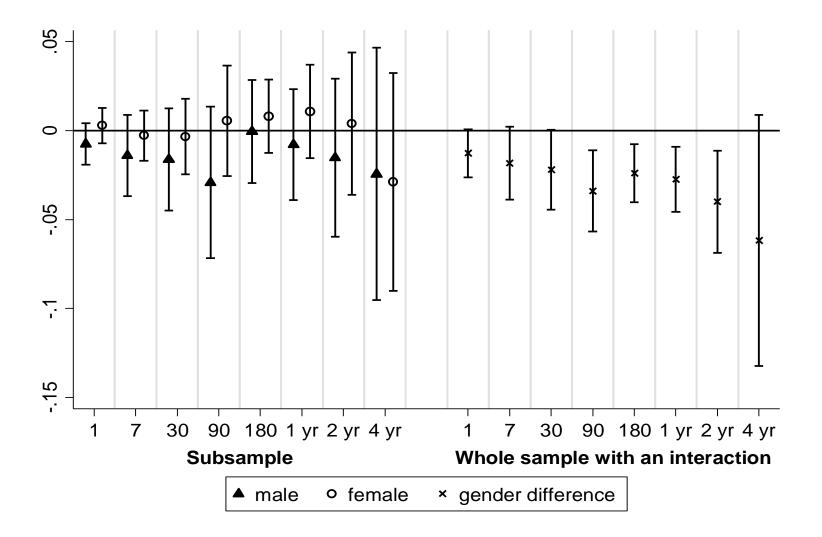


Results - Gender difference in word tests, age 60 or above



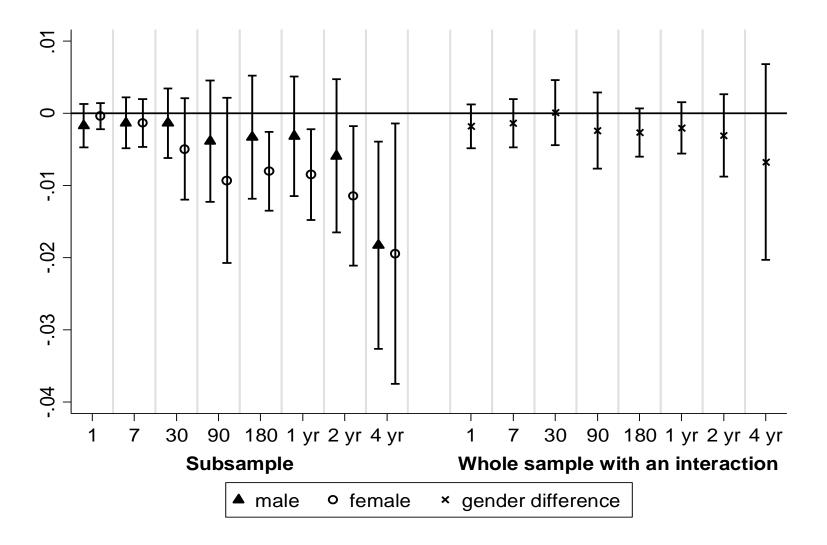


Results - Gender difference in math tests, age 20 or below



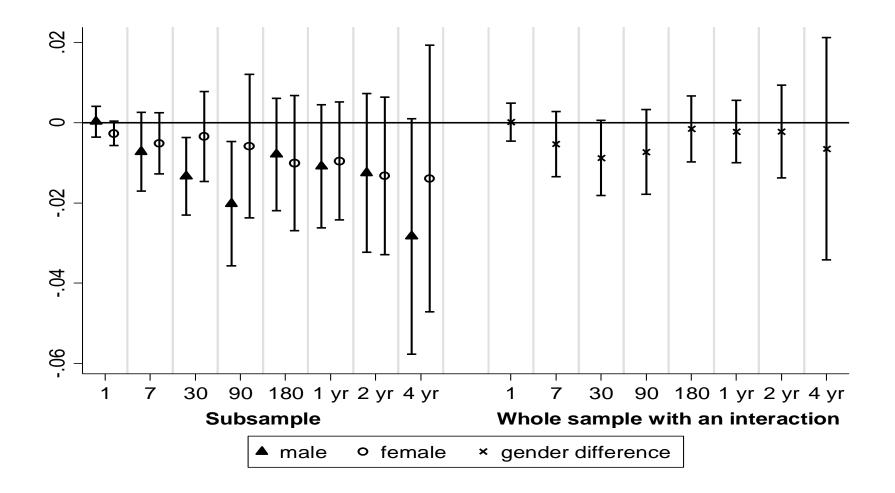


Results - Gender difference in math tests, age 21-59

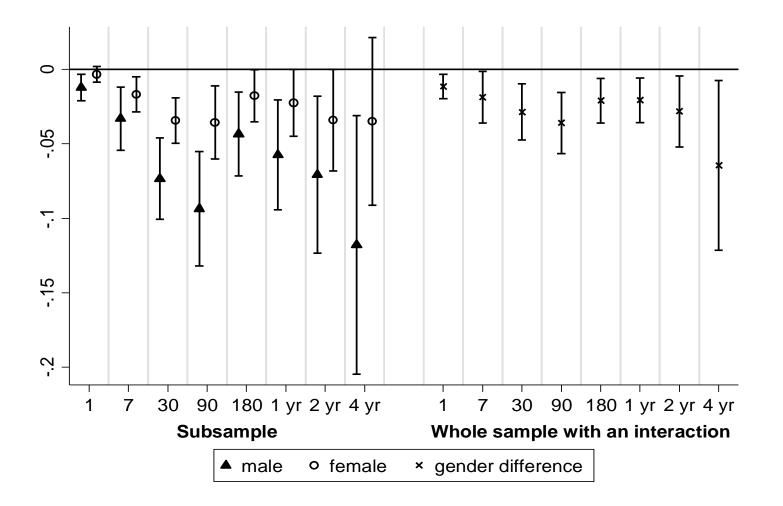




Results - Gender difference in math tests, age 60 or above

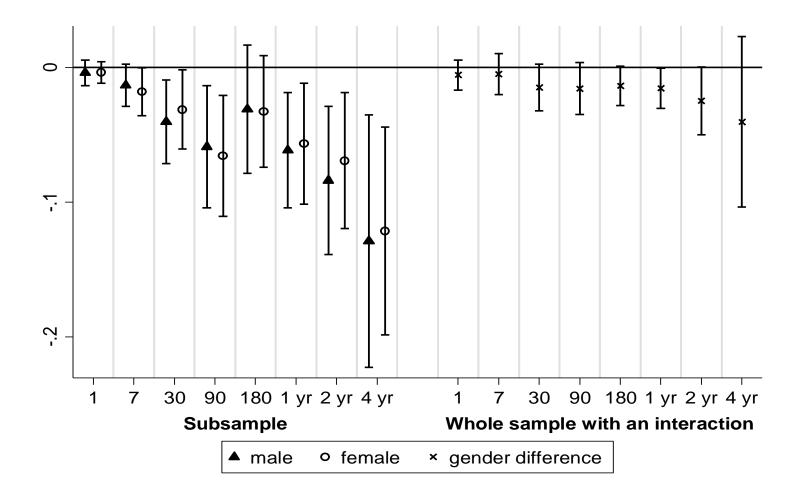






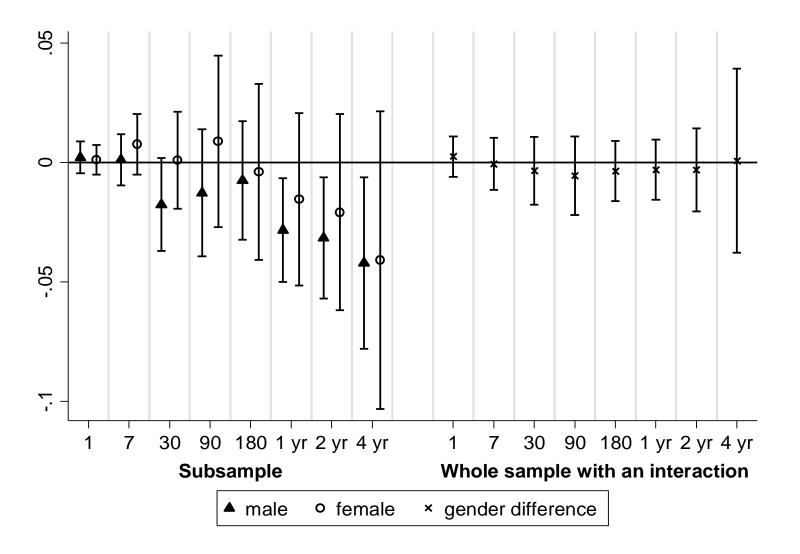


Results - Gender difference in word tests, middle school

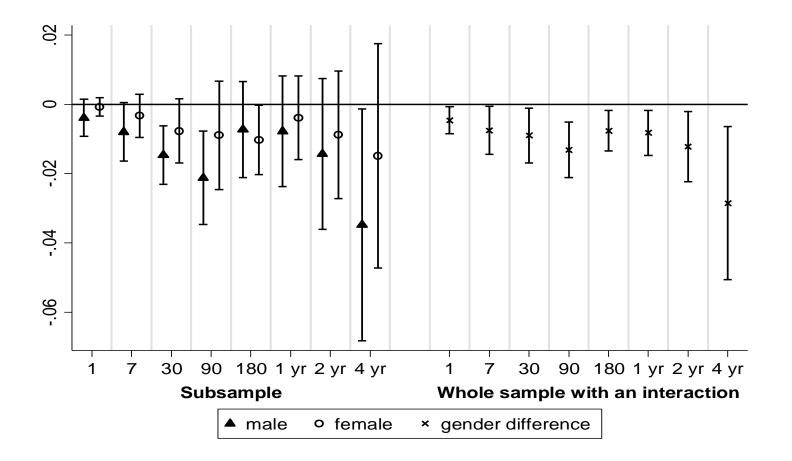




Results - Gender difference in word tests, high school or above

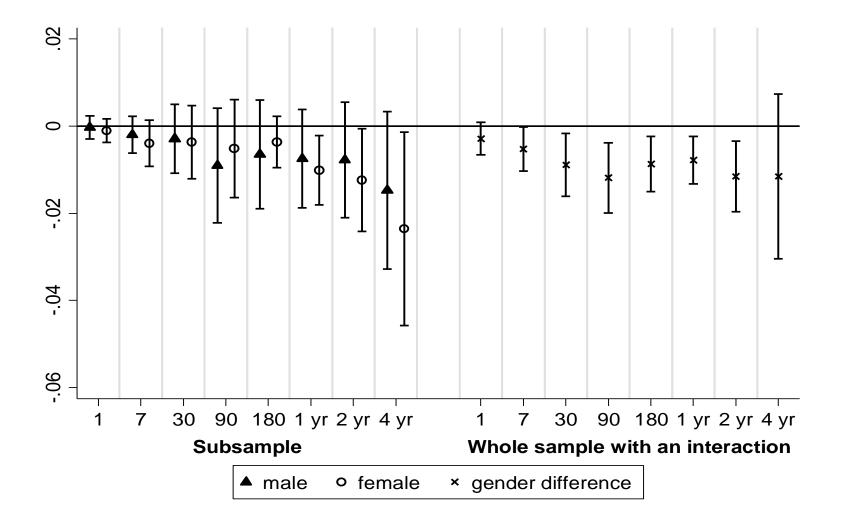






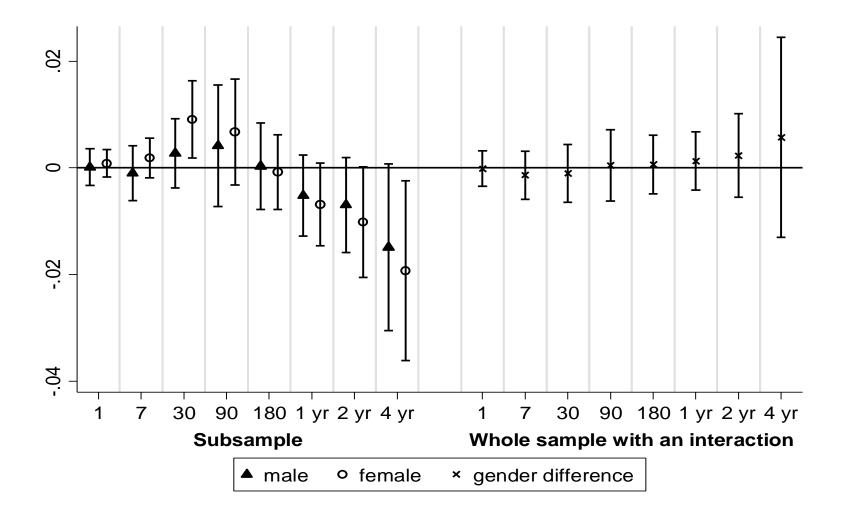


Results - Gender difference in math tests, middle school



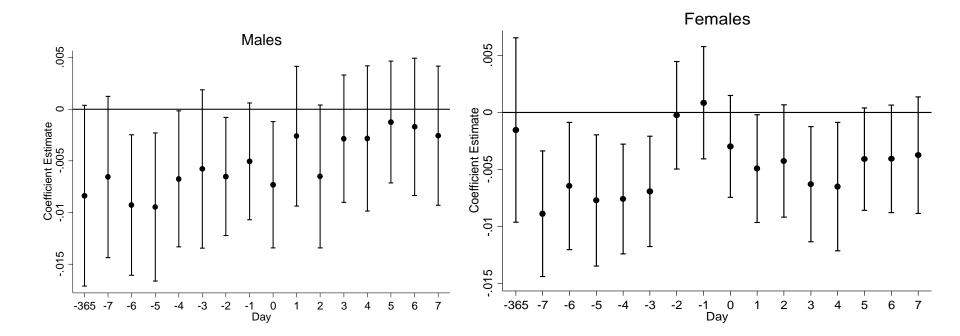


Results - Gender difference in math tests, high school or above



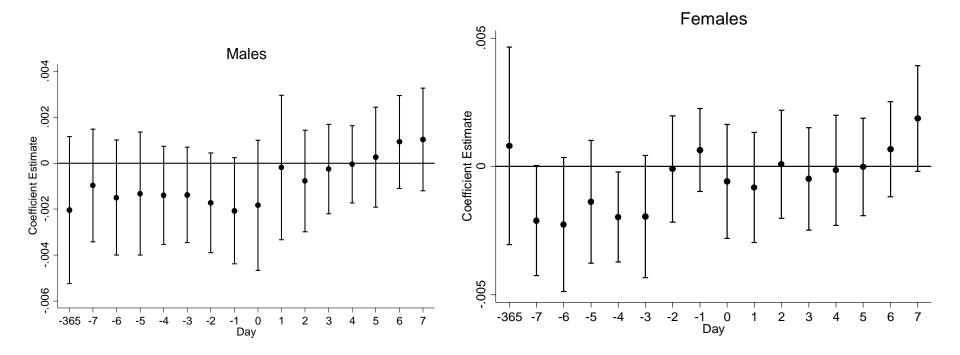


Results - Placebo test on word scores





Results - Placebo test on math scores





<u>Results - Non-linear Specifications</u>

	Та	ble A3: Effect	s of air pollut	ion on word te	est scores, by A	API cut-off				
Dependent variable		A. today]	B. 7-day mear	n	(C. 30-day mean		
word scores	all	male	female	all	male	female	all	male	female	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
51-100	0.226	0.054	0.388	-0.284	-0.578	-0.000	-0.242	-0.664	0.169	
	(0.232)	(0.289)	(0.245)	(0.296)	(0.417)	(0.290)	(0.360)	(0.515)	(0.295)	
101-150	0.058	-0.082	0.160	-0.929**	-1.263**	-0.627	-1.357**	-1.733**	-0.993*	
	(0.302)	(0.371)	(0.359)	(0.438)	(0.569)	(0.447)	(0.664)	(0.851)	(0.565)	
151-200	0.067	0.291	-0.152	-1.368	-1.792	-0.890	-6.970***	-8.517***	-5.271***	
	(0.510)	(0.771)	(0.673)	(0.868)	(1.258)	(1.066)	(0.984)	(1.233)	(0.858)	
201-300	-1.021	-3.228**	0.633	-3.233	-4.159	-2.236				
	(1.353)	(1.565)	(1.143)	(2.001)	(3.138)	(1.625)				
301-500	-1.203	-3.225***	0.028							
	(0.957)	(1.138)	(1.110)							
Observations	31,216	14,942	16,274	31,216	14,942	16,274	31,216	14,942	16,274	
Adj. (within) R-squared	0.056	0.060	0.059	0.057	0.061	0.060	0.058	0.062	0.062	
Dependent variable]	D. 90-day mea	n	Ε	. 180-day mea	an	I	F. 1-year mea	an	
word scores	all	male	female	all	male	female	all	male	female	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
51-100	-0.790	-1.259*	-0.332	-1.167	-2.022**	-0.336	-1.600	-2.592**	-0.677	
	(0.536)	(0.664)	(0.510)	(0.732)	(0.954)	(0.577)	(1.034)	(1.290)	(0.784)	
101-300	-1.147	-1.870**	-0.478	-1.735**	-2.839***	-0.688	-2.351**	-3.589**	-1.212	
	(0.732)	(0.885)	(0.690)	(0.850)	(1.073)	(0.730)	(1.125)	(1.395)	(0.883)	
Observations	31,216	14,942	16,274	31,216	14,942	16,274	31,216	14,942	16,274	
Adj. (within) R-squared	0.056	0.060	0.059	0.057	0.063	0.059	0.059	0.064	0.060	

Back-of-the-envelope calculations: males' word test scores on a day with hazardous air (API≥301) are on average 0.34 SD lower than scores on a day with good air (API≤50).



Results – Contemporaneous versus Cumulative Exposure

			A. wor	d test scores				
Dependent variable	contemporaneous				cumulative			
word scores	today	7-day	30-day	90-day	180-day	1-year	2-year	4-year
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
API_t	-0.005**	-0.000	-0.000	-0.002	-0.003*	-0.003	-0.003	-0.004*
	(0.002)	(0.002)	(0.002)	(0.002)	(0.002)	(0.002)	(0.002)	(0.002)
$\frac{1}{k} \sum_{i=0}^{k-1} API_{t-i}$		-0.016***	-0.040***	-0.049***	-0.023**	-0.038***	-0.049***	-0.078***
		(0.005)	(0.008)	(0.012)	(0.010)	(0.011)	(0.015)	(0.025)
Observations	31,216	31,216	31,216	31,216	31,216	31,216	31,216	31,216
Adjusted (within) R ²	0.056	0.058	0.062	0.061	0.058	0.061	0.061	0.060
			B. mat	h test scores				
Dependent variable	contemporaneous				cumulative			
word scores	today	7-day	30-day	90-day	180-day	1-year	2-year	4-year
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
API_t	-0.001	-0.000	-0.000	-0.001	-0.001	-0.001	-0.001	-0.001
	(0.001)	(0.001)	(0.001)	(0.001)	(0.001)	(0.001)	(0.001)	(0.001)
$\frac{1}{k} \sum_{i=0}^{k-1} API_{t-i}$		-0.003*	-0.006***	-0.010***	-0.006*	-0.007**	-0.011**	-0.022***
		(0.002)	(0.002)	(0.003)	(0.003)	(0.003)	(0.005)	(0.008)
Observations	31,216	31,216	31,216	31,216	31,216	31,216	31,216	31,216
Adjusted (within) R ²	0.260	0.260	0.260	0.260	0.260	0.260	0.260	0.261



Results - Heterogeneous effects

	Table A2: Heterog	eneous effects of	of air pollution	on word test sco	ores, by income	and workplace		
Dependent variable	contemporaneous				cumulative			
word scores	today	7-day	30-day	90-day	180-day	1-year	2-year	4-year
	(1)	(2)	(3)	(4)	(5)	(6)		
			A. income lev	vel: 0-50%				
$\frac{1}{k} \sum_{i=0}^{k-1} API_{t-i}$	-0.008***	-0.018***	-0.043***	-0.055***	-0.033***	-0.055***	-0.084***	-0.106***
	(0.003)	(0.005)	(0.011)	(0.012)	(0.011)	(0.014)	(0.019)	(0.036)
Observations	12,726	12,726	12,726	12,726	12,726	12,726	12,726	12,726
Adjusted (within) R ²	0.065	0.065	0.069	0.068	0.067	0.071	0.073	0.069
			B. income leve	el: 50-100%				
$\frac{1}{k} \sum_{i=0}^{k-1} API_{t-i}$	-0.002	-0.014**	-0.038***	-0.048***	-0.017	-0.030**	-0.032**	-0.064**
	(0.002)	(0.006)	(0.009)	(0.015)	(0.012)	(0.012)	(0.016)	(0.028)
Observations	17,765	17,765	17,765	17,765	17,765	17,765	17,765	17,765
Adjusted (within) R ²	0.055	0.058	0.062	0.060	0.056	0.058	0.057	0.058
			C. workplace	: outdoors				
$\frac{1}{k} \sum_{i=0}^{k-1} API_{t-i}$	-0.007**	-0.014**	-0.045***	-0.054***	-0.024*	-0.052***	-0.078***	-0.115***
	(0.003)	(0.006)	(0.012)	(0.016)	(0.013)	(0.016)	(0.020)	(0.032)
Observations	12,812	12,812	12,812	12,812	12,812	12,812	12,812	12,812
Adjusted (within) R ²	0.050	0.050	0.055	0.054	0.050	0.056	0.057	0.056
			D. workplac	e: indoors				
$\frac{1}{k} \sum_{i=0}^{k-1} API_{t-i}$	-0.003	-0.017***	-0.036***	-0.046***	-0.021**	-0.029***	-0.031**	-0.051*
	(0.002)	(0.005)	(0.007)	(0.013)	(0.010)	(0.010)	(0.014)	(0.027)
Observations	18,404	18,404	18,404	18,404	18,404	18,404	18,404	18,404
Adjusted (within) R ²	0.067	0.070	0.073	0.072	0.069	0.070	0.069	0.069



Implications

- Gains from improving air quality may be underestimated by a narrow focus on health;
- Policy? contemporaneous versus cumulative exposure;
- Air pollution impairs cognitive functioning critical to everyday activities, human capital formation and productivity, and well-being in general;
- Leads to allocative inefficiency of workers across occupations;
- Enlarges social inequality;
- Implication for other environmental stressors



Smog in Our Brains Gender Difference in the Impact of Exposures to Air Pollution on Cognitive Performance

Thank you!

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