

The Impact of Anti-corruption on Mental Health: Evidence from China

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Abstract

Mental health directly influences individuals' behaviors and decision-making processes, particularly for government officials grappling with mental health issues. This paper utilizes field data from China's anti-corruption campaign to evaluate the campaign's impact on mental health. Our findings indicate that depressive symptoms, as measured by CES-D8 scores, have risen significantly among government employees by 0.3 units per 100 increase in corruption investigation cases. This result suggests that the anti-corruption campaign within a year could potentially result in an average increase of 22% in depressive symptoms among government employee. Our result is corroborated when the political relationships between provincial and national leaders are employed as an instrumental variable in our estimations. Interestingly, no comparable effect was found among the general Chinese population. This discrepancy could be attributed to the transformative impact of the anti-corruption campaign on the internal governmental work environment, engendering stress among its employees. Furthermore, within the government workforce, men appear to be more profoundly affected by this campaign than women. Similarly, employees hailing from coastal or urban areas show greater susceptibility to the campaign's impact than those from inland or rural regions.

Keywords: Anti-corruption; Depressive Symptoms; Mental Health

JEL Codes: D73, I10, P30

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1 Introduction

On October 23, 2018, Xi Jinping, the President of China, attended the inauguration of the Hong Kong–Zhuhai–Macau Bridge in Macau. Four days before Xi’s arrival, Zheng Xiaosong, the Director of the Macau Liaison Office—the highest Chinese official assigned to Macau—committed suicide. The official cause of death was listed as depression. Disturbingly, the media reported that between 2009 and 2016, more than 243 Chinese officials had committed suicide, with most deaths occurring after the anti-corruption campaign was launched in 2012.¹ Depression was cited as the most common reason for suicide. In this study, we investigate a long-ignored question in political economy: how does a shift in national institution influence the mental well-being of individuals, particularly that of politicians and government officials?

Studying the influence of anti-corruption on people’s mental health, particularly among government employees, can make a contribution to the existing literature in two ways. First, existing studies have demonstrated that corruption adversely impacts individual well-being (e.g., Gillanders 2016; Peterson 2021). Nikolova (2016) establishes a connection between institutional transitions and human well-being. Mavisakalyan, Otrachshenko, and Popova (2021) investigates the effects of bribery on health in post-communist nations. However, few studies provide empirical evidence on whether alleviating corruption directly enhances overall well-being. Since 2012, following President Xi Jinping’s rise to power, China has launched its most extensive and enduring anti-corruption campaign to date. By October 2018, seven national-level leaders had been sentenced to prison, and over 58,000 officials were prosecuted. Studies indicate that the Chinese Communist Party (CCP) has taken the anti-corruption campaign seriously, with the aim of improving the corruption situation and enhancing the party’s legitimacy (Manion 2016). Since then, China’s Corruption Percep-

¹“Why are so many Chinese officials killing themselves?” by Wang Xiangwei <https://www.scmp.com/week-asia/opinion/article/2175401/why-are-so-many-chinese-officials-killing-themselves>

tions Index ranking has improved from 80 in 2012 to 66 in 2022. Based on prior research findings, this improvement in combating corruption could have a positive impact on people’s mental health. However, our analysis reveals an interesting outcome: the anti-corruption campaign negatively influences the mental health of government employees but does not show a significant impact on ordinary Chinese citizens.

Second, mental health within bureaucracies has been overlooked in social science research. An examination of both the mental and physical health of US presidents by McDermott (2007) suggests that health issues can significantly influence important policy decisions more than many people may realize. While existing literature has explored mental health issues in the workplace (Karasek 1979), the significance of this matter within government institutions should not be underestimated. The mental well-being of government officials and employees can directly influence policy-making and implementation in society. This is particularly relevant in authoritarian regimes where political power is not restrained by democracy, as government officials and the bureaucratic system play a crucial role in shaping economic and social policies (e.g., Li and Zhou 2005; Jiang 2018). The ongoing anti-corruption campaign presents an empirical opportunity to examine this long-overlooked problem.

To examine how the anti-corruption campaign might influence people’s mental health, we conducted a study combining China’s Corruption Investigation Dataset (CCID) and the China Family Panel Studies (CFPS). Firstly, we directly tested how the anti-corruption campaign might affect the mental health of government employees. For this analysis, we used individual self-reported mental health status, measured by the 8-item Center for Epidemiologic Studies Depression Scale (CES-D) with eight items, as the dependent variable, and the number of officials under corruption investigations in each province as the main explanatory variable. The empirical results revealed that potential depressive symptoms increased by 0.3 units when the number of corruption investigations increased by 100. In contrast, the intensity of the anti-corruption campaign had no significant impact on the mental health of

ordinary Chinese citizens who do not work in the government. Considering that government employees in the CFPS dataset had an average depressive symptom score of around 4 units, and each province had an average of close to 300 corruption investigation cases in 2015, as per CCID data, our estimated results suggest that the anti-corruption campaign within a year could potentially lead to an average increase of 22% in depressive symptoms among government employees. This effect is comparable to the impact of the COVID-19 pandemic, which led to a 25% rise in global anxiety and depression levels.

Considering that the anti-corruption campaign primarily focuses on government officials, one potential explanation for the empirical findings is that this campaign may have altered the workplace atmosphere and increased stress levels among government employees, potentially leading to mental health issues. Meanwhile, individuals in China who are not employed by the government have not been directly affected by this campaign, and as a result, no significant mental health issues were detected among them.

To address potential omitted variable bias in our estimate, we also employed an instrumental variable (IV) approach to further test our results. The IV we constructed is based on whether a provincial leader is politically connected with the general secretary of the Chinese Communist Party. In China, officials' networks and factions have been examined to understand issues related to political selection (Shi 2014; Jia, Kudamatsu, and Seim 2016), economic development (Jiang 2018), and corruption investigations (Lorentzen and Lu 2018). Therefore, political connections among high-ranking officials may influence corruption investigations in the anti-corruption campaign. However, there is no evidence to suggest that these connections directly affect the mental health of grassroots-level individuals, who were randomly selected in the survey dataset. Our IV estimate yielded a result similar to that of the linear regression, providing further support for our findings.

To further demonstrate how the anti-corruption campaign can influence mental health, we conducted an analysis to examine whether the rank of corrupt officials affects people's

mental health differently. Our findings indicate that the fall of high-ranking officials has no significant effect on government employees' mental health, but the fall of low-ranking officials does have an impact. This suggests that an intense anti-corruption campaign, as reflected by the total number of corruption investigations rather than the high-profile cases of top officials, changes the work environment in the government and affects the mental health of government employees.

Furthermore, we conducted a heterogeneous analysis to assess whether the effects of the anti-corruption campaign differ among different groups of individuals. Our results show that male government employees are significantly impacted by the campaign, while no significant effect is observed among females. Additionally, the anti-corruption investigation exerts a significant impact on government employees in coastal areas compared to their counterparts in inland areas. Moreover, government employees from urban areas are more likely to be influenced by this campaign than those from rural areas.

Our study is directly related to the literature about the effects of corruption on health. From a general comparative perspective, Peterson (2021) analyzes health status and corruption in 150 nations. Yamamura, Andrés, and Katsaiti (2012) find that countries with lower corruption rates have lower suicide rates. Gillanders (2016) documents a significant positive correlation between being a victim of corruption and anxiety in Sub-Saharan Africa, and Pedigo and Marshall (2009) find similar evidence in Australia. Using cross-national data, Li and An (2020) find that subjective well-being is negatively correlated with corruption. Different from the existing literature that focuses on the relationship between corruption and health, our paper is the first study to find that anti-corruption may have a negative impact on mental health.

Prior literature also addresses the mechanism behind corruption's direct effect on mental health. Corruption is a source of stress (Gillanders 2016), and in a corrupt society, people experience stress because of the possibility that they will not obtain necessary resources in a

fair way. Thus, corruption increases feelings of stress (Van Deurzen 2017) and induces anger and frustration (Smith et al. 1994), which worsens mental health. Furthermore, individuals without the resources to bribe officials may believe that they are less likely to succeed in society—and, therefore, feel less hopeful about the future (Mirowsky and Ross 1986). On the contrary, our study suggests that the anti-corruption movement may change the atmosphere and generate stress in the workplace. Consequently, this change causes mental health issues for government employees.

Since the Chinese anti-corruption campaign was launched in 2013, research on this topic has grown rapidly. Some researchers argue that Xi started the campaign to consolidate his power by purging rivals (Yuen 2014; Xi, Yao, and Zhang 2018); however, empirical evidence indicates the CCP has taken the campaign seriously, and intends to shake up officialdom and increase the party’s legitimacy (Manion 2016). Cross-national studies show that political corruption increases anti-government protests and undermines a regime’s long-term legitimacy (Seligson 2002; Anderson and Tverdova 2003; Chang and Chu 2006; Gingerich 2009; Morris and Klesner 2010).

However, the effect of the campaign on many aspects of Chinese society yields mixed results. Jiang and Yang (2016) find that Chinese citizens are more willing to express their opinions about the regime after local politicians are removed—but, using survey data, Wang and Dickson (2022) show that the anti-corruption campaign decreases respondents’ support for the government. Chen and Kung (2019) exploit corruption in the Chinese land market, and Wang (2022) indicates that local officials shirk their efforts regarding the land privatization market to avoid risk. Other studies find that the anti-corruption campaign affects new car sales and the construction industry (Chen and Zhong 2020).

The remainder of the paper is organized as follows. Section 2 presents the potential mechanism that may cause mental health issues and our empirical hypotheses. Section 3 describes the dataset in detail. Section 4 presents the empirical estimate and main results. Section 5

exploits which level of corruption investigations causes mental health issues. Section 6 further decomposes the heterogeneous effects of the anti-corruption campaign on mental health. Section 7 discusses the potential alternative explanation about our empirical findings, and Section 8 is the conclusion.

2 Background and Empirical Hypotheses

In November 2012, Xi Jinping became the general secretary of the Chinese Communist Party (CCP). In early 2013, the CCP launched its anti-corruption campaign to eliminate corruption in the country. The campaign’s goal was to eliminate not only “flies” (low-ranking officials) but also “tigers” (high-ranking officials). Xi’s anti-corruption campaign is considered to be the most intense and long-lasting movement in the history of the People’s Republic of China (Wedeman 2016). This campaign has deeply changed the political structure and work environment in the Chinese government and the Communist Party (Manion 2016; Zhu 2017; Li and Manion 2022).

The anti-corruption campaign is a government-led movement that directly targets government officials and employees at all levels. This dramatic change may subject government employees to increased pressure and stress. Those directly involved in a corruption investigation could experience significant impacts on their mental health. However, even individuals who are not under investigation may still face pressure from the campaign. For instance, if a government official’s colleagues are under investigation for corruption, their own work could be affected, and they may be required to provide evidence to investigators.² The large-scale corruption investigation may create a strain on the work environment, leading to suspicions among colleagues. As revealed in a study analyzing local government behaviors, Wang (2022) found evidence that local government officials experience stress from this

²In China, law enforcement has the right to require citizens to cooperate in an investigation under the “Oversight Law of the People’s Republic of China.”

anti-corruption campaign, which adversely affects their work behaviors.

Research in psychology and public health has established a link between the psychological work environment and mental health (Karasek 1979). Melchior et al. (2007) found correlations between a high level of stress in the work environment and a wide range of mental health problems. Babiak, Hare, and McLaren (2007) examined the effects of psychopaths in the workplace, particularly those in leadership positions. Woo and Postolache (2008) reviewed the impact of the work environment on mental health through clinical trial evidence and provided a potential mechanism to explain the connection.³ They argued that “Work stress can result in psychosomatic symptoms, such as fatigue, sleep disturbance, and concentration difficulty, all of which can be both symptoms and risk factors for mood disorders.” Since the anti-corruption campaign has changed the work environment in the Chinese government, and the effects of the campaign on government officials have been detected in the prior literature, it is plausible that this campaign could have a negative impact on the mental health of government employees. Therefore, we have the first empirical hypothesis.

Hypothesis 1. *Government employees are more likely to have mental health issues when the intensity of the anti-corruption campaign is high.*

On the other hand, studies have indicated that politics could serve as a macro-social determinant of health (Link and Phelan 1995; Putnam and Galea 2008). As mentioned earlier, research has also shown that corruption has a negative influence on people’s mental health. Given that the anti-corruption campaign has improved the corruption situation in China (Manion 2016), it is reasonable to expect that this campaign should not have a negative impact on people’s mental health from a macro-social perspective. Thus, it becomes important to examine the impact of the anti-corruption campaign on ordinary Chinese people.

³The medical explanation of this mechanism related to the high level of corticosteroids caused by intense stress in the work environment can be found in Woo and Postolache (2008), pp. 8.

Since the anti-corruption campaign in China primarily targets government officials, individuals outside of the government should not experience a similar change in their mental health status resulting from the political and work environment changes inside the government. Therefore, the impact of the anti-corruption campaign on ordinary Chinese people is likely to reflect the effect of the macro-social change brought about by this campaign. Based on this, we formulate the following hypotheses.

Hypothesis 2. *The anti-corruption campaign has no negative impact on people who do not work in the government.*

Hypothesis 2 implies that if the anti-corruption campaign has a negative influence on the mental health of ordinary Chinese citizens, we cannot solely attribute the negative impact of the anti-corruption campaign on government employees to the physiological changes in the workplace environment. This is because government employees should be affected by the same macro-social influences as other Chinese citizens. Conversely, if the anti-corruption campaign has a positive impact or, at least, does not negatively affect the mental health of ordinary Chinese citizens, then the negative impact of the anti-corruption campaign on government employees can be attributed to the physiological changes in the workplace environment. In other words, testing Hypothesis 1 and 2 is similar to conducting a heterogeneity analysis to discover the mechanism behind the anti-corruption campaign and its impact on people's mental health.

3 Data

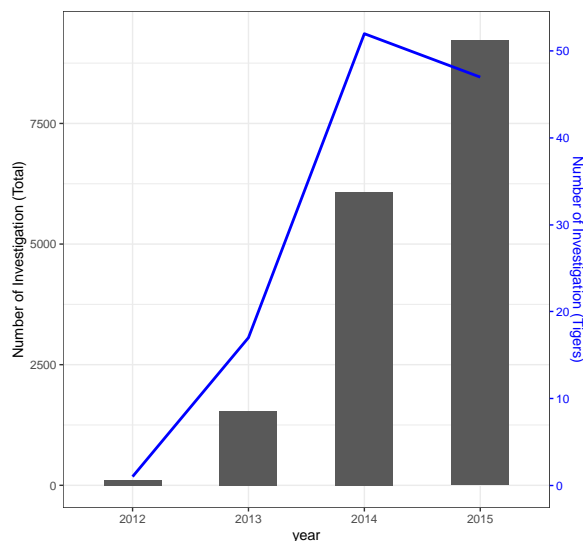
In this section, we introduce the dataset and key variables in our analysis.

Corruption

The dataset we use to measure the intensity of the anti-corruption campaign is CCID, which collects data on all reported corruption investigations across China from 2011 to early

2016.⁴ It is the most comprehensive public corruption investigation database in China. We focus on corrupt officials who were not in the central government from 2012 to 2015, but drop cases in 2011 and 2016, because only 13 investigations were reported in 2011, and the data for 2016 cover only the first few months. Figure 1 illustrates the sharp rise in the number of corruption investigations. The total number of investigations increased tenfold from 2012 to 2013, reflecting the launch of the anti-corruption campaign in 2013. The number of “big tigers” (deputy provincial level and above) under investigation also dramatically increased during the campaign (Table A1 in Appendix details cases by level and province).

Figure 1: Corruption Investigation



Note: The gray bars with the y-axis on the left denote the total number of corruption investigations in each year. The blue curve with the y-axis on the right illustrates the number of corrupt “big tigers” (deputy provincial level and above).

Mental Health

Our individual-level data are from CFPS 2012 and 2016, which are nationally representative and longitudinal surveys of Chinese communities, families, and individuals.⁵ In the survey, a specific section is designed to examine the subjects’ mental health status. The

⁴<https://dataverse.harvard.edu/dataverse/yuhuawang>

⁵<https://opendata.pku.edu.cn/dataverse/CFPS?language=en>

survey follows the CES-D by Radloff (1977), which is the widely adopted self-reported questionnaire that measures the severity of depressive symptoms in the general population (See example: the *Health and Retirement Study* and *National Health and Nutrition Examination Survey* in the United States). The survey in 2012 asked subjects all 20 questions from the CES-D. The survey in 2016 adopted a simplified version including eight questions (CES-D8), which are the same as the corresponding part in the European Social Survey in 2006 and 2012.⁶ For consistency, we focus on these eight mental health-related questions that are included in both waves of surveys (Table 1). For each of these questions, respondents are asked “How often you experienced them in the past week?” Responses are coded into an increasing ordinal variable—specifically, 0 = *almost never* (< 1 day), 1 = *sometimes* (1–2 days), 2 = *usually* (3–4 days), and 3 = *most of the time* (5–7 days).⁷ As the standard uses of the CES-D, we construct the measure of depressive symptoms as a sum of responses to all questions (the depressive symptoms score).⁸ Therefore, the measure of depressive symptoms is scaled from 0 to 24.

We are interested in the influence of the anti-corruption campaign on the mental health of different groups of people. Hence, we separate individuals into two categories. “government employees” who work in the government, and “citizens” who don’t work in the government.⁹ Table 2 illustrates that after the anti-corruption campaign began, government employees’ depressive symptoms increased from 3.9 in 2012 to 4.05 in 2016. Meanwhile, the average mental health status of ordinary citizens changed from 4.63 to 4.75 during this period.

Other Variables

⁶The validity of the CES-D8 is tested by Karim, Weisz, Bibi, et al. (2015)

⁷In the CFPS, the original codes are 1 = *almost never* (< 1 day), 2 = *sometimes* (1–2 days), 3 = *usually* (3–4 days), and 4 = *most of the time* (5–7 days). This design is to avoid respondents using zero in the survey. As the standard uses of the CES-D, we minus one to each of these responses.

⁸For the questions that reflect a positive effect and behavior, such as “I was happy,” the score is calculated in the opposite order.

⁹Note that “work in the government” includes occupations in the government; the executive branch of the CCP; and military and people’s organizations, such as the All-China Women’s Federation, which is considered to be a government branch.

Table 1: CES-D8 Questionnaires in the CFPS

Here are some feelings or activities you may have experienced before. Please tell us how often you experienced them in the past week			
0= Almost never (Less than one Day)	1= Sometimes (1-2 Days)	2= Often (3-4 Days)	3= Most of the Time (5-7 Days)
I felt depressed.		I felt that everything I did was an effort.	
My sleep was restless.		I was happy.	
I felt lonely.		I enjoyed life.	
I felt sad.		I could not get "going."	

Table 2: Summary Table of Depressive Symptoms

Group	2012	2016	t-stats	p-value
	Mean (S.D.)	Mean (S.D.)		
Government Employees	3.90 (3.12)	4.05 (3.44)	-0.81	0.42
Citizens	4.63 (3.44)	4.75 (3.62)	-2.86	0.004

Note: Data source: the CFPS. The table shows the summary statistics for the main outcome variable the depressive symptoms. It is measured by the sum of respondents' answers of the CES-D8. In the last two columns, we report the tests (t-statistics and corresponding p-value) whether the means are significantly different in these two years.

Other variables we use in the analysis include three parts. Individual characteristics, which include gender, age, ethnicity, education, self-reported physical health status, marital status, and smoking and drinking habit. Household information, which includes Hukou status and family assets.¹⁰ Provincial macro-economic status, which includes the average GDP growth in each province. The descriptive statistics of these variables are summarized in Table 3.

4 Empirical analysis

4.1 Baseline estimate

We use the following two-way fixed effects regression as the baseline estimate to test whether the anti-corruption campaign influences mental health.

¹⁰ *Hukou* is a household registration system in China that includes two categories: urban and rural, determined by the registration location.

Table 3: Summary Statistics

	2012		2016	
	Mean	S.D.	Mean	S.D.
Age	44.22	16.85	45.30	16.79
Physical Health	3.13	1.22	3.00	1.19
Asset (Thousand)	54.01	244.80	118.95	382.78
Ave GDP Growth	0.13	0.03	0.10	0.02
	Percent		Percent	
Education				
High school or below	0.92		0.89	
Higher education	0.08		0.11	
Marriage				
Single	0.15		0.14	
Married	0.77		0.79	
Divorce	0.01		0.02	
Widowed	0.05		0.05	
Female	0.50		0.50	
Urban Hukou	0.73		0.71	
Alcohol	0.85		0.85	
Smoke	0.71		0.73	
Minority	0.08		0.08	
Observations	32327		23474	

Notes: Data source: the CFPS 2012 and 2016. Physical Health is coded in 5 levels, where 1 denotes *healthy* and 5 denotes *very unhealthy*. Smoke and Alcohol measure whether the respondent smoked/drank within the last month. “Hukou” represents the location registration status, it includes two category Urban and rural

$$Dep_{ipt} = \alpha_0 + \alpha_1 CO_{pt} + \alpha_2 \mathbf{X}_{it} + \alpha_3 Z_{pt} + Prou_{FE} + Year_t + \varepsilon_{ipt}, \quad (1)$$

The outcome variable Dep_{ipt} is individual i 's potential depressive symptoms in province p in survey year t .¹¹ The explanatory variable CO_{pt} measures the average intensity of the anti-corruption campaign in province p from the previous survey round to the current survey time t . More precisely, CO_{pt} is the average number of corruption investigations from 2013 to 2015 when $t = 2016$. Meanwhile, CO_{pt} only includes the number of corruption investigations in the year 2012 when $t = 2012$. These conditions are attributed to the excluded information on corruption investigations in 2011 (the scenario includes the cases from 2011 is discussed in Section 4.3)

\mathbf{X}_{it} is the set of control variables for individual i at time t . The macroeconomic situation can also impact an individual's mental health, as corruption can influence the provision of local public goods, thereby affecting people's mental well-being. Thus, we include variable Z_{pt} , which represents the average GDP growth rate at province p and year t . $Prou_{FE}$ is the province fixed effect and $Year_t$ is the survey year fixed effect.¹² ε_{ipt} is the idiosyncratic error. Standard errors are clustered at the province level.

Table 4 presents the estimated results (the table with all control variables is in Appendix Table A2). Column 2 indicates that by adding all control variables, depressive symptoms for government employees increase by 0.3 units at the 1% significance level for every additional 100 corruption investigations. This result is consistent with our first hypothesis that the anti-corruption campaign may worsen government employees' mental health status (as a robustness check, the estimated results with population weights is in Appendix Table A3). The CCID indicates an average of 295 corruption investigations in each province in 2015,

¹¹The CFPS data only provide the location of each individual at the province level, so we cannot further investigate the anti-corruption effect on mental health at the prefecture or county level.

¹²Survey year fixed effects can be used to control for the potential change of corruption investigations by the CCP from year to year. The corruption investigations may also vary among different provinces; therefore, we control for province-fixed effects.

which marks the end of our data set. Considering that government employees have an average depressive symptom score of 4 units, the estimated results suggest that the anti-corruption campaign within a year could potentially result in an average increase of 22% in depressive symptoms among government employees. This effect is particularly noteworthy when compared to the World Health Organization’s report, which states that the COVID-19 pandemic led to a 25% increase in anxiety and depression worldwide.¹³

Table 4: Effect of the Anti-corruption Campaign on Mental Health

<i>Dependent variable: Depressive Symptoms</i>						
	Government Employees	Government Employees	Government Employees	Citizens	Citizens	Citizens
	(1)	(2)	(3)	(4)	(5)	(6)
Anti-corruption intensity	0.002* (0.001)	0.003*** (0.001)	0.003*** (0.001)	0.0004 (0.001)	0.0002 (0.0005)	0.0003 (0.0004)
Perspectives on corruption			0.111** (0.041)			0.091*** (0.009)
Controls	N	Y	Y	N	Y	Y
Province and Year FEs	Y	Y	Y	Y	Y	Y
Observations	1,205	1,163	1,151	24,547	23,186	22,709
Adjusted R ²	0.043	0.131	0.133	0.026	0.140	0.144

Note: This table reports the estimated results of Eq.(1). The dependent variable is depressive symptoms. Control variables include individual’s gender, ethnicity, age, education, Hukou status, marital status, physical health status, drink and smoke habits, household income, and the average provincial GDP growth. The table with all control variables is in Appendix Table A2. Standard errors are clustered at the province level. *** $p < 0.01$, ** $p < 0.05$, and * $p < 0.1$.

Hypothesis 1 is based on the assumption that the work environment in the government was changed by the anti-corruption campaign and that work stress worsens individuals’ mental health. However, another channel, which stems from individuals’ beliefs and attitudes about the anti-corruption campaign, may also cause individuals’ mental health issues. The information released in the anti-corruption campaign, such as the number of corrupt officials, may alter people’s beliefs about China’s underlying situation. People may be disappointed, or even shocked to learn that corruption in the country is worse than they thought. This change can reduce people’s support for the regime (Wang and Dickson 2022) and cause mental health issues. Fortunately, the CFPS survey directly measures individuals’ perspectives of

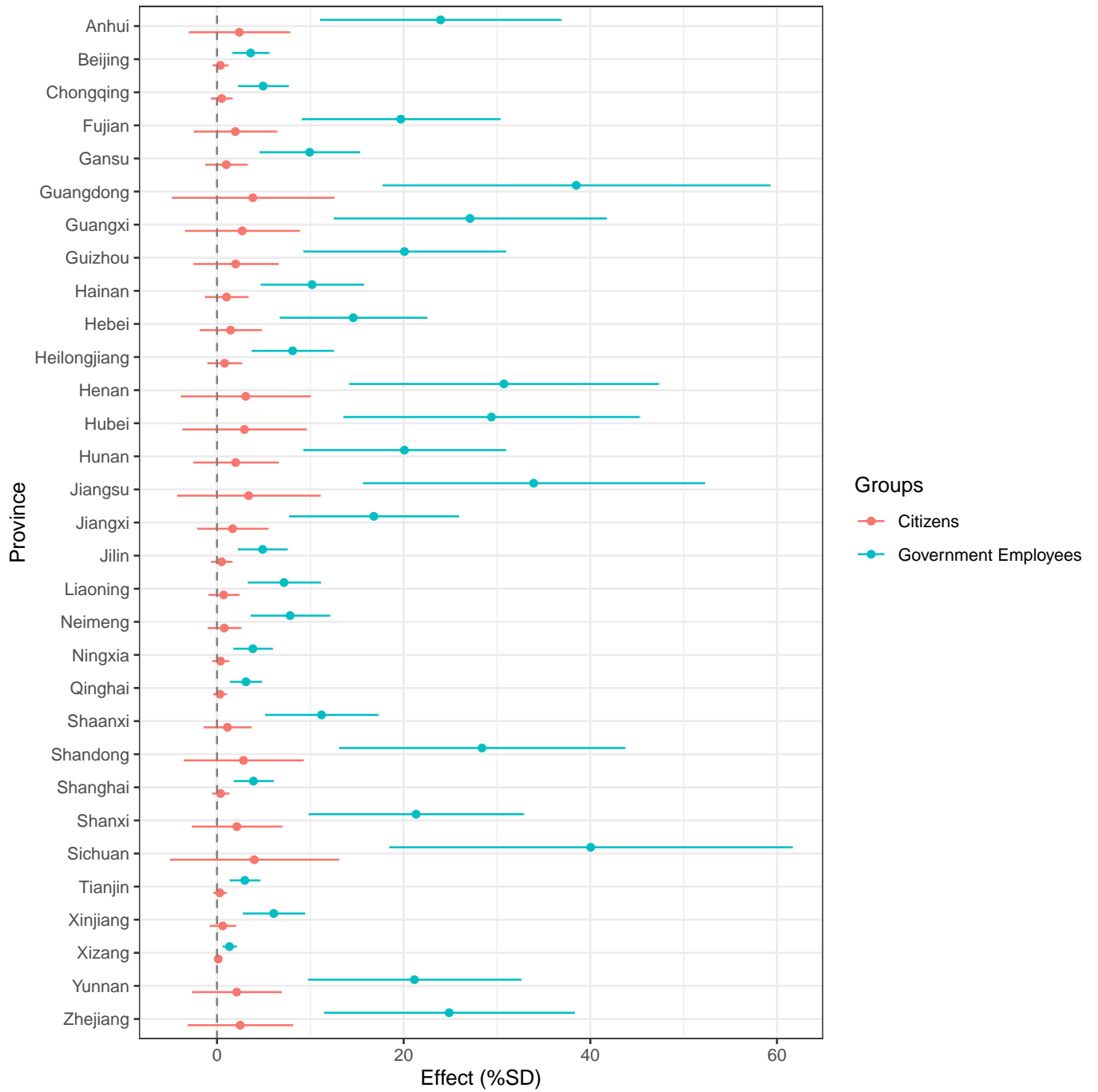
¹³<https://www.who.int/news/item/02-03-2022-covid-19-pandemic-triggers-25-increase-in-prevalence-of-anxiety-and-depression-worldwide>

corruption in China. In the survey, respondents are asked “*In your opinion, how severe is the problem of corruption in China?*” Responses are coded with an increasing ordinal variable from 0 to 10, with 0 representing *no corruption* and 10 representing *extreme corruption* (the summary statistics are in Appendix Table A4). To test whether individuals’ perspective on corruption may affect their mental health, we add the variable “perspectives on corruption” into the regression. Column 3 of Table 4 indicates that the coefficient of the anti-corruption campaign’s intensity does not change after controlling the perspective on corruption.

In Columns 4 to 6 of Table 4, we examine the effect of the anti-corruption campaign on ordinary Chinese citizens who do not work in the government. The results indicate that the intensity of this campaign has no significant impact on ordinary Chinese people, which is consistent with Hypothesis 2. This result suggests that, although the anti-corruption campaign improves the corruption situation in China, this macro-social change does not significantly influence the mental health of most Chinese citizens. Furthermore, it implies that the impact of the anti-corruption campaign on government employees may indeed arise from a change in the work environment inside the Chinese government.

To further compare the difference between government employees and ordinary Chinese citizens, we used the estimated coefficients in Column (3) and (6) of Table 4 to predict the impact of the anti-corruption campaign on mental health by provinces. Figure 2 illustrates that the impact on government employees’ mental health is larger than that on citizens in every province (the impact on the latter is close to zero). In several provinces characterized by a high intensity of corruption investigations, there has been a notable increase in depressive symptoms among government employees, surpassing 30% of the standard deviation (equivalent to an increase of more than 1 unit in the CES-D8 scale). Considering that the average measure of depressive symptoms among these employees was 4.05 in 2016, this significant impact of the anti-corruption campaign suggests that the mental health of government employees in these provinces was considerably affected.

Figure 2: Expected Effect Plot



The figure shows the predicted effect of the anti-corruption campaign on depression symptoms by provinces based on the regression Table 4. The x-axis denotes the predicted effect measured in percentage of the sample standard deviation.

Another interesting finding in Table 4 is that individuals' perspective on corruption has a significant impact on both government employees' and ordinary citizens' depressive symptoms. This finding suggests that when an individual has a negative attitude about a country's corruption situation, this perspective may have a negative impact on his/her mental health. Therefore, we examine whether the anti-corruption campaign alleviates people's perspective on corruption in China. We conduct the following regression:

$$Corruption_{ipt} = \beta_0 + \beta_1 CO_{pt} + \beta_2 \mathbf{X}_{it} + \beta_3 Z_{pt} + Prov_{FE} + Year_t + v_{ipt}, \quad (2)$$

where $Corruption_{ipt}$ is the perspective of individual i on the corruption situation in China at time t .

The results in Table 5 indicate that the anti-corruption campaign slightly improves both government employees' and ordinary citizens' perspectives on corruption. After we add all control variables, the estimated coefficient of the anti-corruption intensity for government employees is significant at 10% level, but no significant effect is detected for ordinary Chinese citizens. These results provide further evidence for Hypothesis 1. Government employees believe that the anti-corruption campaign reduces corruption in China, but their depressive symptoms are worsened with the intensity of the anti-corruption campaign. Therefore, the change in mental health status is more likely to be attributed to the change in stress and atmosphere in the workplace.

On the other hand, the anti-corruption campaign doesn't have a significant impact on ordinary Chinese people's beliefs about the corruption situation. This result can help explain why improving the corruption situation cannot necessarily lead to an improvement in the mental health of Chinese people. As suggested by Wang and Dickson (2022), the revelation of much information about corruption can reduce people's support for the regime.

Table 5: Effect of the Anti-corruption Campaign on Corruption Perspectives

	<i>Dependent variable: Perspective on corruption</i>			
	Government Employees	Government Employees	Citizens	Citizens
	(1)	(2)	(3)	(4)
Anti-corruption intensity	−0.002 (0.001)	−0.002* (0.001)	−0.001 (0.001)	−0.001 (0.001)
Controls	N	Y	N	Y
Province and Year FEs	Y	Y	Y	Y
Observations	1,194	1,152	24,086	22,741
Adjusted R ²	0.017	0.035	0.013	0.043

Note: This table reports the estimated results of Eq.(2). The dependent variable is the perspective on corruption. Control variables include individual’s gender, ethnicity, age, education, Hukou status, marital status, physical health status, drink and smoke habits, household income, and the average provincial GDP growth. Standard errors are clustered at the college level. *** $p < 0.01$, ** $p < 0.05$, and * $p < 0.1$.

4.2 IV estimate

The launch of the anti-corruption campaign or the intensity of the corruption investigation is only slightly affected by individual variables that are related to the mental health of individuals. However, some omitted variables could potentially confound our results, especially macro-level effects that cannot be directly observed. For example, real estate development is one of the most important tax revenue resources for local governments in China. Thus, many corruption investigations are related to real estate development (Chen and Kung 2019; Wang 2022). It is possible that a decrease in local real estate development triggers anti-corruption investigations. Meanwhile, this decrease jeopardizes the local public goods provision, which may cause mental health issues.

We construct an IV in this section to introduce exogenous variations for our main explanatory variable—the intensity of corruption investigations—to estimate the causal effect. Yuen (2014) and Xi, Yao, and Zhang (2018) argue that corruption investigations could be a tool in the political struggle. Personal connections, factions, or officials’ patronage relationships may play a role in the anti-corruption campaign. Therefore, we construct a variable

that measures the working connections of provincial leaders with national leaders as our IV using biographical information on officials from the Chinese Political Elite Database. More precisely, we check whether the work experiences of each provincial secretary and governor (the two most powerful leaders in the province) overlap with the general secretary in the standing committee of the politburo. For example, Xi Jinping was the provincial governor and the secretary of Zhejiang Province from 2002 to 2006. If Governor A in our dataset also held a position in Zhejiang during that time, then a working connection is considered to exist.

The validity of the IV relies on the satisfaction of two conditions: (1) the relevance condition, which asserts that the instrument is correlated with the explanatory variable, and (2) the exclusion restriction, which states that the instrument cannot be correlated with the error term in the explanatory equation. We will address the relevance condition in our presentation of the estimated results. Regarding the exclusion restriction, although it cannot be directly empirically tested, we provide circumstantial evidence to support its validity in our study. Firstly, our instrumental variable (IV) focuses solely on the working connections among high-level officials. Additionally, based on the sampling method employed in the CFPS dataset (Xie and Lu 2015), there is no apparent correlation between the relationships among top-level officials and the mental health of grassroots individuals, including both government employees and ordinary citizens, as indicated by our estimates. Secondly, we examine the correlation between the IV and the primary control variables in the baseline regression. Our analysis reveals that working connections show no significant correlation with the risk factors that directly impact mental health (refer to Table A5 in the Appendix). Moreover, when estimating the relationship between the explanatory variable and the IV, we control for various covariates, including macro-level variables such as province fixed effects and year fixed effects. Additionally, we control the potential time-varying macro-level variable, the GDP growth rate in our estimation. Therefore, we believe that our IV is not

directly correlated with individuals' mental health conditional on other covariates.

Meanwhile, the working connection is regarded as one of the main measures for estimating political connections and factionalism in China (Shih, Adolph, and Liu 2012). Therefore, the intensity of the anti-corruption campaign in a province could be correlated with the connection of its leader with the general secretary. We use the two-stage least squares (2SLS) method to estimate the relationship between the anti-corruption campaign and mental health. The first panel of Table 6 shows the results of the first-stage estimate, which tests the relationship between our IV and the intensity of the anti-corruption campaign (the table with all control variables is in Appendix Table A6 and A7). The result indicates that the political connection is not a weak IV with or without control variables. Across the two groups, if a connection exists, the number of corruption investigations is expected to decrease by more than 100. Notably, construction of the IV in our estimate does not provide a causal inference between the anti-corruption campaign and the political connection. The goal is to find a valid IV that is correlated with the corruption investigation and not with mental health.

The estimated results of the second stage in Panel B of Table 6 reveal that the coefficients from the 2SLS and the results in the baseline estimate in Table 4 are almost identical. Thus, the intense anti-corruption campaign significantly increased the depressive symptoms of government employees. This result also suggests minimal endogenous problems in the main results.

4.3 Other Robustness Check

To account for different intensities of the anti-corruption campaign, we utilize various measures. Since individual surveys in the CFPS data were conducted in different months of the survey year, we determine campaign intensity by using the total number of corruption investigations during the month of respondents' surveys. For instance, if a respondent was

Table 6: The IV Estimate

<i>First Stage: Anti-corruption intensity</i>						
	Government Employees	Government Employees	Government Employees	Citizens	Citizens	Citizens
	(1)	(2)	(3)	(4)	(5)	(6)
Political Connection	-127.642*** (40.406)	-145.389** (59.982)	-144.652** (60.077)	-136.856*** (36.185)	-138.791** (61.640)	-138.143** (61.506)
Perspectives on corruption			-1.109 (0.707)			0.021 (0.312)
Controls	N	Y	Y	N	Y	Y
Province and Year FEs	Y	Y	Y	Y	Y	Y
F Statistics	219	149	143	4697	2964	2835
Observations	1,217	1,167	1,152	25,104	23,242	22,741
Adjusted R ²	0.834	0.835	0.835	0.857	0.852	0.851
<i>Second Stage: Depressive Symptoms</i>						
	(1)	(2)	(3)	(4)	(5)	(6)
Anti-corruption intensity	0.001 (0.001)	0.003* (0.001)	0.003** (0.001)	0.0001 (0.001)	-0.001 (0.001)	-0.0003 (0.001)
Perspectives on corruption			0.111** (0.040)			0.091*** (0.009)
Controls	N	Y	Y	N	Y	Y
Province and Year FEs	Y	Y	Y	Y	Y	Y
Observations	1,205	1,163	1,151	24,547	23,186	22,709
Adjusted R ²	0.042	0.131	0.133	0.026	0.140	0.143

Note: In the first panel, the dependent variable is the number of corruption investigation. In the second panel, the dependent variable is the depressive symptoms. The table with all control variables is in Appendix Table A6 and A7. Standard errors are clustered at the province level. *p<0.1; **p<0.05; ***p<0.01

surveyed in August 2012, the explanatory variable for 2012 would encompass investigations from 2011 to August 2012. The model is then re-estimated, yielding similar results to the baseline estimate (Appendix Table A10).¹⁴ However, there is no evidence suggesting that the mental health of ordinary citizens is affected by this campaign.

Another concern of our analysis is the survey attrition problem. It is possible that government employees are more likely to decline the CFPS survey because of the pressure of the anti-corruption campaign. The CFPS data includes 591 government employees in the 2012 survey; only 351 of them remain in the 2016 survey (Appendix Table A11). The dropout rate is 59% for government employees, which is higher than that for ordinary citizens (45%). However, the correlation between the dropout rate and the intensity of the anti-corruption campaign at the provincial level is only 0.14. It suggests that the corruption investigation may not be the reason that government employees drop out of the survey. Moreover, if the anti-corruption campaign played a key role in causing government employees to refuse the survey interview in 2016, then our estimated result of the anti-corruption investigation's impact on government employees should be underestimated. Therefore, the result that the campaign has a significant effect on government employees' mental health is still reliable.

5 Who causes mental health issues?

The results in the previous section suggest that the intense corruption investigations exerted pressure on government employees who were directly targeted in the anti-corruption campaign. However, we do not observe similar effects on other Chinese people. These results only reflect the overall effect of corruption investigations. In this section, we further unpack the effect of the anti-corruption campaign. It is understood that not all levels of corruption investigations have the same implications for the public. To ordinary citizens, investigations

¹⁴As a robustness check, Table A8 and A9 in the Appendix present different corruption measures, including cases from 2011.

of big tigers may have a greater public impact than investigations of low-ranking officials (small flies). However, to government employees who are mostly at the grass-roots level of the government, investigations of small flies probably cause more mental shocks because of their similar working conditions and relationships.

As shown in Table 7, we detect some distinct patterns. In Column 1, government employees' mental health status is mainly affected by investigations of smaller flies, with no significant influence from big tigers (the effects from every level of officials are presented in Appendix Table A12-A13). These findings may further confirm the result in the previous section: the stress that may influence depressive symptoms for government employees comes from changes in the pressure and the work environment. Those who work in the government have more information about corruption and daily operations inside the government, so they are less surprised about investigations of high-ranking officials than other people. Furthermore, these investigations will not directly affect the daily work of grass-roots government employees, but the investigation of many low-level officials may change the work environment in the government.

By contrast, we see that ordinary citizens' mental health status is more likely affected by investigations of big tigers. The possible explanation is that few ordinary citizens are directly concerned with the real intensity of corruption investigations, but investigations of big tigers may attract their attention. These investigations may directly impact ordinary citizens' trust in the government, which may negatively affect their mental health.

6 Heterogeneous effects

We have discussed the impact of the anti-corruption campaign on the depressive symptoms of government employees and ordinary citizens. In this section, we examine how this campaign may have heterogeneous effects on people with different characteristics. The upper left figure

Table 7: Big Tigers and Small Flies

<i>Dependent variable: Depressive Symptoms</i>		
	Government Employees	Citizens
	(1)	(2)
Big Tigers	0.234 (0.182)	0.254* (0.143)
Small Fliers	0.003** (0.001)	-0.00005 (0.001)
Perspectives on corruption	0.112** (0.041)	0.091*** (0.009)
Controls	Y	Y
Province and Year FEs	Y	Y
Observations	1,151	22,709
Adjusted R ²	0.133	0.144

Note: This table reports the effect of corrupted big tigers and small flies on depressive symptoms. Big Tigers are corrupt officials who are at the deputy provincial level and above. Small Flies are lower-level corrupt officials. The table with all control variables is in Appendix Table A14. All standard errors are clustered at the province level. *p<0.1; **p<0.05; ***p<0.01

of Figure 3 indicates that depressive symptoms among government employees from coastal areas are significantly worsened by this campaign, however their counterparts from inland areas were almost unaffected. Similarly, government employees from urban areas are also significantly influenced by the anti-corruption campaign, but no similar effect is detected among those from rural areas (the upper right figure of Figure 3). A possible explanation for these phenomena is that coastal and urban areas are better developed than inland or rural areas in China, so more corruption-related activities could be detected in those areas. Therefore, the anti-corruption campaign had a larger influence on government employees' mental health in these areas.

Meanwhile, the upper middle figure of Figure 3 illustrates that male government employees' depressive symptoms are significantly increased by the anti-corruption campaign. However, the influence of this campaign on females is insignificant and close to zero. Concerning this gender difference, it is possible that the majority of subjects of corruption investigations

are males; therefore, the impacts of the anti-corruption on male government employees are significant.

Similar to the baseline estimate, the second row of Figure 3 indicates that no impact has been observed among ordinary citizens in any of these groups.

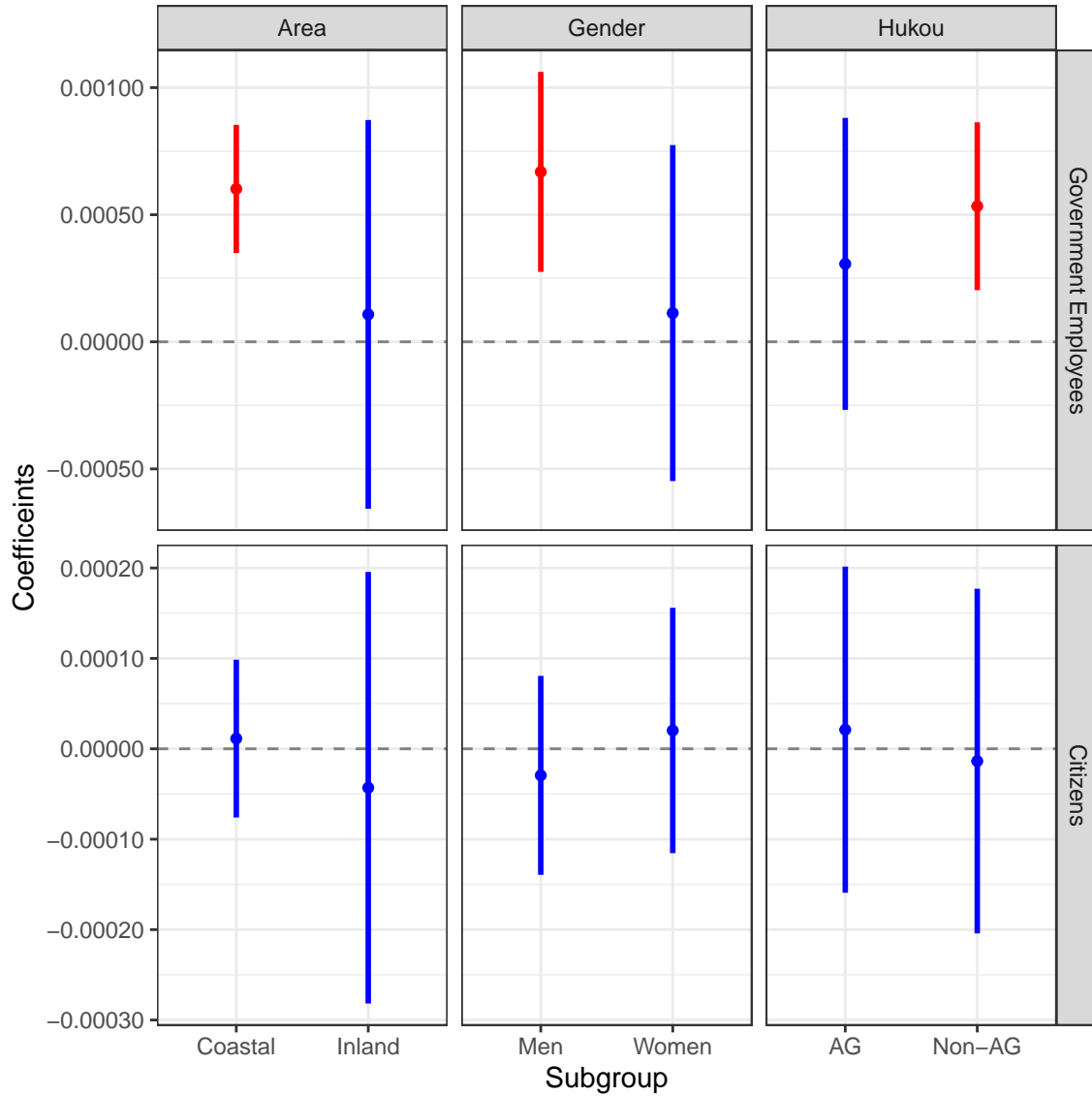
7 Discussion

In this section, we briefly discuss a potential alternative explanation of our empirical results and some limitations of our analysis.

In previous sections, we find that the investigation of corruption significantly increases depressive symptoms among government employees, while no similar effect is observed among other party members and ordinary Chinese citizens. Another possible explanation for these findings is the implementation of “The Eight-point Regulation of the Centre” by the CCP when Xi Jinping assumed the position of general secretary in 2012. These regulations aimed to improve government conduct and principles, promote discipline among party members, and establish closer connections with the general public. They emphasize the importance of officials engaging in genuine work, speaking truthfully, and understanding the practical realities on the ground.

As the anti-corruption campaign removed corrupt officials, the newly appointed government employees adhered to new working guidelines. This adjustment period may have caused mental health issues due to the need to adapt to change. It’s worth noting that this internal process of change primarily affected the government and likely had minimal impact on ordinary Chinese citizens. Xi Jinping’s anti-corruption campaign is part of his efforts to reform the Chinese government and consolidate his power. The mental health challenges among government employees may stem from this large-scale government reform, which correlates with the intensity of the anti-corruption campaign. While we cannot fully dismiss this

Figure 3: Heterogeneous effect



Notes: The figure shows heterogeneous effects of the anti-corruption campaign on different subgroups with point estimates and 0.95 confidence intervals. The red lines denote the significance level at the 0.05 level, and the blue lines otherwise. Coastal includes Liaoning, Hebei, Tianjin, Shandong, Jiangsu, Shanghai, Zhejiang, Fujian, Guangdong, and Hainan provinces. AG denotes agricultural registered residence.

alternative explanation, our empirical analysis suggests a shift in the atmosphere and work environment within the Chinese government since Xi Jinping assumed office, potentially leading to more severe mental health issues among government employees.

Several limitations in our empirical analysis merit consideration for future research. While the CCID supplies detailed information on corrupt officials and investigation locations, the CFPS data lacks individuals' prefecture-level locations. Focusing on provincial-level effects, our analysis would benefit from the inclusion of prefecture-level information in the CFPS data. Another limitation is the absence of individuals' specific occupations in the CFPS data, hindering the identification of different ranks' varied effects from the anti-corruption campaign. Lastly, our analysis does not examine the consequences of the induced mental health problems. As highlighted in our introduction, "Stress affects decision-making, and that, in turn, affects not just the politicians, but those they serve." Given the lack of workload or work willingness measurements in the CFPS data, addressing the implications of government employees' mental health issues, particularly their impact on public good provision, is challenging in the current research.

8 Conclusion

In this paper, we study how a political movement affects people's mental health. We combine field data on the anti-corruption campaign in China and the social survey to test the relationship between political movements and mental health. We find that government employees are significantly affected by the anti-corruption campaign. Specifically, every additional 100 corruption investigation cases may increase the depressive symptoms among government employees by 0.3 units, measured by CES-D8. However, no similar effect is observed in ordinary Chinese citizens. After we control for people's perspectives on corruption, these results can be attributed to the change in the atmosphere and pressure in the government workplace

caused by the anti-corruption campaign. To further confirm this finding, we use the work experience connection between provincial leaders and the party's general secretaries of the standing committee of the Politburo Bureau as the instrumental variable. Such connections may affect the intensity of the anti-corruption investigation, but is unrelated to grass-roots level individuals' mental health. The estimated results are similar to the baseline estimate using an ordinary least squares estimate.

In the end, we find that the anti-corruption campaign affects government employees' mental health. The effect occurs mainly through corruption investigations of low-level officials rather than high-level officials. However, investigations of high-ranking officials have a significant effect on ordinary citizens. Furthermore, we demonstrate that the mental health of male government employees is more likely to be affected by the anti-corruption campaign than females. Meanwhile, government employees' mental health from urban or coastal areas is also more vulnerable under the anti-corruption campaign than their counterparts from rural or inland areas.

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Appendices

Table A1: Corruption Investigation

	2012		2013		2014		2015	
	Tigers	Fliers	Tigers	Fliers	Tigers	Fliers	Tigers	Fliers
Beijing	0	6	0	16	0	41	2	62
Tianjin	0	0	0	5	1	34	0	60
Hebei	0	1	0	21	1	202	2	264
Shanxi	0	9	0	79	9	219	1	408
Neimeng	0	1	1	38	1	83	3	137
Liaoning	0	1	0	43	1	107	0	90
Jilin	0	2	0	27	0	51	2	84
Heilongjiang	0	1	1	37	3	107	1	123
Shanghai	0	4	0	25	0	66	1	39
Jiangsu	0	12	1	129	1	438	1	569
Zhejiang	0	8	0	148	0	267	2	418
Anhui	0	10	1	67	1	335	0	400
Fujian	0	6	0	41	0	211	2	407
Jiangxi	0	4	1	30	2	227	1	303
Shandong	0	5	0	171	1	373	1	407
Henan	0	11	0	120	1	384	0	527
Hubei	0	6	2	49	1	301	3	631
Hunan	0	6	0	86	2	232	1	353
Guangdong	0	12	0	136	4	479	1	672
Guangxi	0	1	1	46	0	287	1	575
Hainan	0	0	0	6	3	107	0	226
Chongqing	0	1	0	17	1	36	0	112
Sichuan	1	1	1	76	2	522	0	743
Guizhou	0	1	1	16	0	231	0	426
Yunnan	0	0	0	24	3	224	2	457
Xizang	0	0	0	0	0	26	1	18
Shaanxi	0	1	0	14	1	124	1	236
Gansu	0	1	0	25	0	148	1	159
Qinghai	0	0	0	6	1	44	0	53
Ningxia	0	0	0	8	0	36	1	84
Xinjiang	0	1	1	13	0	70	1	119
Total	1	112	11	1519	40	6012	32	9162

Notes: Data source: the CCID. The table shows the number of anti-corruption investigations in each province from year 2012 to year 2015. Big Tigers are corrupt officials who are in deputy provincial level and above. Small Fliers are other level corrupt officials. There is a increasing trend of anti-corruption investigations in each province.

Table A2: Effect of Anti-Corruption Campaign on Mental Health (Full Table)

	<i>Dependent variable:</i>					
	Depressive Symptoms			Citizens		
	Government Employees	Government Employees	Government Employees	Citizens	Citizens	Citizens
	(1)	(2)	(3)	(4)	(5)	(6)
Anti-corruption intensity	0.002* (0.001)	0.003*** (0.001)	0.003*** (0.001)	0.0004 (0.001)	0.0002 (0.0005)	0.0003 (0.0004)
Perspectives on corruption			0.111** (0.041)			0.091*** (0.009)
Female		-0.358 (0.236)	-0.406* (0.229)		-0.552*** (0.064)	-0.556*** (0.064)
Age		-0.026*** (0.009)	-0.024** (0.009)		-0.020*** (0.004)	-0.019*** (0.004)
Married		-0.531 (0.410)	-0.582 (0.391)		-0.631*** (0.073)	-0.633*** (0.069)
Cohabit		0.076 (1.330)	-0.016 (1.214)		-0.266 (1.402)	-0.214 (1.400)
Divorce		2.142* (1.216)	1.995 (1.210)		0.857*** (0.240)	0.811*** (0.240)
Widowed		-0.060 (1.431)	-0.041 (1.405)		1.413*** (0.274)	1.484*** (0.251)
Physical Health		0.813*** (0.101)	0.790*** (0.094)		0.948*** (0.031)	0.937*** (0.030)
Education		-0.191*** (0.067)	-0.213*** (0.066)		-0.215*** (0.033)	-0.238*** (0.034)
Smoke		-0.038 (0.166)	-0.055 (0.176)		0.188*** (0.067)	0.189*** (0.069)
Alcohol		0.191 (0.268)	0.209 (0.254)		-0.017 (0.062)	-0.019 (0.064)
Minority		0.039 (0.434)	0.007 (0.451)		-0.218* (0.115)	-0.209* (0.103)
Asset		-0.209** (0.082)	-0.216** (0.083)		-0.089*** (0.019)	-0.088*** (0.017)
GDP Growth		-2.405 (2.892)	-2.793 (3.162)		1.122 (1.997)	1.487 (2.000)
Province and Year FEs	Y	Y	Y	Y	Y	Y
Observations	1,205	1,163	1,151	24,547	23,186	22,709
R ²	0.065	0.161	0.164	0.027	0.142	0.145
Adjusted R ²	0.043	0.131	0.133	0.026	0.140	0.144
Residual Std. Error	3.219 (df = 1176)	3.040 (df = 1122)	3.027 (df = 1109)	3.488 (df = 24514)	3.286 (df = 23140)	3.269 (df = 22662)

Notes: The table shows the effect of the anti-corruption campaign on mental health, which is the full regression results of the corresponding Table 4 in the main text. The first three columns regress depression symptoms on anti-corruption intensity for Government Employees. The significant and positive coefficients indicate corruption investigation increases the depressive symptoms of Government Employees. However, the intensity of the anti-corruption campaign has no significant effect on ordinary citizens (Column 4-6). In addition, the sex, age, marital status, physical health level, education, and asset of the subjects also exhibit persistent effects on mental health. All standard errors are clustered at the province level. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$.

Table A3: Effect of Anti-Corruption Campaign on Mental Health (Population Weighted)

	<i>Dependent variable:</i>					
	Government Employees (1)	Government Employees (2)	Government Employees (3)	Citizens (4)	Citizens (5)	Citizens (6)
Anti-corruption intensity	0.003** (0.001)	0.003** (0.001)	0.003** (0.001)	0.00003 (0.001)	0.0001 (0.001)	0.0001 (0.001)
Perspectives on corruption			0.040 (0.044)			0.102*** (0.014)
Female		-0.198 (0.424)	-0.223 (0.420)		-0.568*** (0.089)	-0.585*** (0.091)
Age		-0.019 (0.018)	-0.022 (0.018)		-0.026*** (0.004)	-0.025*** (0.004)
Married		-0.805 (0.634)	-0.787 (0.621)		-0.650*** (0.136)	-0.678*** (0.136)
Cohabit		0.928 (2.477)	0.891 (2.418)		-0.200 (0.673)	-0.194 (0.662)
Divorce		1.670 (1.495)	1.606 (1.507)		1.014*** (0.256)	0.963*** (0.259)
Widowed		-1.550 (1.234)	-1.482 (1.226)		0.883** (0.323)	0.933*** (0.313)
Physical Health		0.796*** (0.116)	0.783*** (0.118)		0.965*** (0.042)	0.947*** (0.041)
Education		-0.239* (0.118)	-0.254** (0.122)		-0.210*** (0.039)	-0.227*** (0.038)
Smoke		-0.219 (0.284)	-0.193 (0.288)		0.205** (0.084)	0.194** (0.083)
Alcohol		0.753** (0.328)	0.750** (0.323)		-0.079 (0.090)	-0.074 (0.089)
Minority		0.307 (0.565)	0.229 (0.596)		-0.234* (0.120)	-0.225* (0.115)
Asset		-0.150* (0.083)	-0.152* (0.086)		-0.112*** (0.017)	-0.112*** (0.016)
GDP Growth		-1.203 (7.024)	-0.735 (7.462)		-3.771 (3.434)	-3.675 (3.479)
Province and Year FEs	Y	Y	Y	Y	Y	Y
Observations	1,014	983	972	20,401	19,227	18,851
R ²	0.134	0.188	0.185	0.022	0.139	0.143
Adjusted R ²	0.110	0.153	0.150	0.021	0.137	0.141
Residual Std. Error	541.526 (df = 985)	496.893 (df = 942)	497.478 (df = 930)	607.285 (df = 20368)	569.521 (df = 19181)	565.837 (df = 18804)

Note:

*p<0.1; **p<0.05; ***p<0.01

Notes: The table shows the effect of the anti-corruption campaign on mental health considering population weights. The first three columns regress depression symptoms on anti-corruption intensity for Government Employees. The significant and positive coefficients indicate corruption investigation increases the depressive symptoms of Government Employees. However, the intensity of the anti-corruption campaign has no significant effect on ordinary citizens (Column 4-6). In addition, the sex, age, marital status, physical health level, education, and asset of the subjects also exhibit persistent effects on mental health. All standard errors are clustered at the province level. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$.

Table A4: Perspectives on Corruption

Group	2012	2016	T statistics	P-value
	Mean (S.D.)	Mean (S.D.)		
Government Employees	6.17 (2.93)	6.37 (2.59)	-1.23	0.22
Citizens	6.29 (2.97)	6.77 (2.57)	-36.15	0

Notes: Responses are coded with an increasing ordinal variable from 0 to 10, with 0 representing *no corruption* and 10 representing *extreme corruption*.

Table A5: Exclusion Restriction

	<i>Dependent variable:</i>				
	Gender (1)	Physical Health (2)	Education (3)	Drink (4)	Smoke (5)
Working Connections	0.006 (0.008)	0.005 (0.018)	-0.016 (0.025)	0.001 (0.009)	-0.014 (0.009)
Controls	Y	Y	Y	Y	Y
Province and Year FEs	Y	Y	Y	Y	Y
Observations	23,893	23,893	23,893	23,893	23,893
R ²	0.399	0.095	0.195	0.169	0.367
Adjusted R ²	0.398	0.093	0.194	0.168	0.366
Residual Std. Error	0.381 (df = 23847)	1.059 (df = 23847)	1.163 (df = 23848)	0.357 (df = 23848)	0.381 (df = 23848)

Notes: This table shows that working connections are not corrected with the risk factors that have directly effects on individual mental health. All standard errors are clustered at the province level. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$.

Table A6: The First-Stage Estimate (Full Table)

	<i>Dependent variable:</i>					
			First Stage: Anti-corruption intensity			
	Government Employees	Government Employees	Government Employees	Citizens	Citizens	Citizens
	(1)	(2)	(3)	(4)	(5)	(6)
IV	-127.642*** (40.406)	-145.389** (59.982)	-144.652** (60.077)	-136.856*** (36.185)	-138.791** (61.640)	-138.143** (61.506)
Perspectives on corruption			-1.109 (0.707)			0.021 (0.312)
Female		8.273*** (2.562)	8.144*** (2.539)		-0.745 (0.831)	-0.751 (1.039)
Age		-0.366*** (0.111)	-0.410*** (0.113)		-0.019 (0.032)	-0.018 (0.031)
Married		11.033 (11.459)	11.377 (11.512)		2.109 (1.575)	2.277 (1.667)
Cohabit		11.840 (20.347)	11.923 (19.939)		0.989 (3.900)	1.017 (3.905)
Divorce		6.501 (15.355)	7.732 (15.207)		6.038*** (2.176)	5.749** (2.169)
Widowed		22.465 (21.222)	22.069 (21.810)		0.835 (2.452)	2.004 (2.265)
Physical Health		-1.329 (1.270)	-1.199 (1.366)		-0.092 (0.225)	-0.034 (0.220)
Education		-1.710** (0.824)	-1.777** (0.844)		0.199 (0.341)	0.192 (0.317)
Smoke		-4.828 (2.978)	-4.650 (2.966)		-0.882 (0.809)	-1.013 (0.889)
Alcohol		-4.338 (5.096)	-4.189 (5.044)		-0.141 (1.224)	-0.105 (1.297)
Minority		4.560 (10.948)	4.795 (10.677)		-3.599 (2.939)	-3.823 (2.984)
Asset		1.001 (0.939)	1.099 (0.881)		-0.153 (0.317)	-0.134 (0.318)
GDP Growth		-612.365 (1,226.097)	-593.975 (1,231.643)		-114.483 (1,405.912)	-113.564 (1,406.982)
Controls	N	Y	Y	N	Y	Y
Province FEs	Y	Y	Y	Y	Y	Y
Year FEs	Y	Y	Y	Y	Y	Y
F statistics	219	149	143	4697	2964	2835
Observations	1,217	1,167	1,152	25,104	23,242	22,741
R ²	0.838	0.841	0.841	0.857	0.852	0.852
Adjusted R ²	0.834	0.835	0.835	0.857	0.852	0.851
Residual Std. Error	60.027 (df = 1188)	59.247 (df = 1126)	59.303 (df = 1110)	55.859 (df = 25071)	56.105 (df = 23196)	56.263 (df = 22694)

Notes: This table shows the full table of the First Stage Estimate Table 6 in the main text. We find that our IV is strongly related to the treatment Anti-Corruption investigation. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$.

Table A7: Second Stage: Effect of Anti-Corruption Campaign on Mental Health (Full Table)

	<i>Dependent variable:</i>					
			Second Stage: Depressive Symptoms			
	Government Employees	Government Employees	Government Employees	Citizens	Citizens	Citizens
	(1)	(2)	(3)	(4)	(5)	(6)
Anti-corruption intensity	0.001 (0.001)	0.003* (0.001)	0.003** (0.001)	0.0001 (0.001)	-0.001 (0.001)	-0.0003 (0.001)
Perspectives on corruption			0.111** (0.040)			0.091*** (0.009)
Female		-0.356 (0.239)	-0.405* (0.232)		-0.553*** (0.063)	-0.557*** (0.063)
Age		-0.026*** (0.009)	-0.024** (0.009)		-0.020*** (0.004)	-0.019*** (0.004)
Married		-0.529 (0.415)	-0.580 (0.395)		-0.629*** (0.075)	-0.631*** (0.070)
Cohabit		0.078 (1.331)	-0.015 (1.215)		-0.260 (0.405)	-0.210 (0.402)
Divorce		2.143* (1.221)	1.996 (1.215)		0.862*** (0.244)	0.815*** (0.243)
Widowed		-0.055 (1.441)	-0.038 (1.415)		1.416*** (0.275)	1.486*** (0.252)
Physical Health		0.813*** (0.101)	0.789*** (0.094)		0.948*** (0.031)	0.937*** (0.030)
Education		-0.191*** (0.067)	-0.213*** (0.065)		-0.215*** (0.033)	-0.238*** (0.034)
Smoke		-0.039 (0.167)	-0.056 (0.176)		0.188*** (0.067)	0.188*** (0.068)
Alcohol		0.190 (0.268)	0.209 (0.255)		-0.017 (0.062)	-0.019 (0.064)
Minority		0.039 (0.433)	0.007 (0.450)		-0.223* (0.115)	-0.212** (0.103)
Asset		-0.209** (0.082)	-0.216** (0.082)		-0.089*** (0.019)	-0.088*** (0.017)
GDP Growth		-2.310 (3.202)	-2.726 (3.495)		2.004 (2.995)	2.063 (2.640)
Province and Year FEs	Y	Y	Y	Y	Y	Y
Observations	1,205	1,163	1,151	24,547	23,186	22,709
R ²	0.064	0.161	0.164	0.027	0.142	0.145
Adjusted R ²	0.042	0.131	0.133	0.026	0.140	0.143
Residual Std. Error	3.221 (df = 1176)	3.040 (df = 1122)	3.027 (df = 1109)	3.488 (df = 24514)	3.286 (df = 23140)	3.270 (df = 22662)

Notes: This table is the Full table of the IV second stage regression result 6 which shows the effect of the anti-corruption campaign on mental health. In column 1-3, the corruption investigation significantly increases depressive symptoms for Government Employees. The magnitude of the effect is the same as the OLS results. Similar to the OLS results, we do not find significant effect on citizens. All standard errors are clustered at the province level. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$.

Table A8: Effect of Anti-Corruption Campaign on Mental Health (Includes corruption cases in 2011)

	<i>Dependent variable:</i>					
	Government Employees	Government Employees	Depressive Symptoms Government Employees	Citizens	Citizens	Citizens
	(1)	(2)	(3)	(4)	(5)	(6)
Anti-corruption intensity	0.003* (0.001)	0.004*** (0.001)	0.004*** (0.001)	0.0005 (0.001)	0.0002 (0.001)	0.0003 (0.001)
Perspectives on corruption			0.111** (0.041)			0.091*** (0.009)
Female		-0.357 (0.236)	-0.406* (0.229)		-0.552*** (0.064)	-0.556*** (0.064)
Age		-0.026*** (0.009)	-0.024** (0.009)		-0.020*** (0.004)	-0.019*** (0.004)
Married		-0.529 (0.410)	-0.579 (0.391)		-0.631*** (0.073)	-0.632*** (0.069)
Cohabit		0.081 (1.335)	-0.011 (1.218)		-0.266 (0.402)	-0.214 (0.400)
Divorce		2.143* (1.216)	1.996 (1.210)		0.857*** (0.240)	0.812*** (0.240)
Widowed		-0.054 (1.432)	-0.036 (1.407)		1.413*** (0.274)	1.484*** (0.251)
Physical Health		0.813*** (0.101)	0.790*** (0.094)		0.948*** (0.031)	0.937*** (0.030)
Education		-0.191*** (0.067)	-0.213*** (0.066)		-0.215*** (0.033)	-0.238*** (0.034)
Smoke		-0.039 (0.166)	-0.055 (0.176)		0.188*** (0.067)	0.189*** (0.069)
Alcohol		0.190 (0.267)	0.209 (0.254)		-0.017 (0.062)	-0.019 (0.064)
Minority		0.042 (0.434)	0.010 (0.451)		-0.218* (0.115)	-0.209* (0.103)
Asset		-0.209** (0.082)	-0.216** (0.082)		-0.089*** (0.019)	-0.088*** (0.017)
GDP Growth		-2.419 (2.944)	-2.807 (3.215)		1.160 (1.978)	1.521 (1.979)
Province and Year FEs	Y	Y	Y	Y	Y	Y
Observations	1,205	1,163	1,151	24,547	23,186	22,709
R ²	0.065	0.161	0.164	0.027	0.142	0.145
Adjusted R ²	0.043	0.131	0.133	0.026	0.140	0.144
Residual Std. Error	3.219 (df = 1176)	3.040 (df = 1122)	3.028 (df = 1109)	3.488 (df = 24514)	3.286 (df = 23140)	3.269 (df = 22662)

Notes: This table shows the effect of the anti-corruption campaign on mental health. In this table, the Anti-corruption intensity, is the average of corruption investigations in 2011 and 2012. The results are consistent with our findings in the main text. For Government Employees, the average corruption investigation raises the depressive symptoms of Government Employees by around 0.4 points per 100 investigations. For Citizens, however, the average intensity of the anti-corruption campaign has no significant effect (Column4-6). In addition, the sex, age, marital status, and physical health level, education, and asset of the subjects still exhibit persistent effects on mental health. All standard errors are clustered at the province level. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$.

Table A9: Second Stage: Effect of Anti-Corruption Campaign on Mental Health (2011-2012 average, IV)

	<i>Dependent variable:</i>					
	Government Employees		Second Stage: Depressive Symptoms		Citizens	Citizens
	(1)	(2)	Government Employees	Citizens	(5)	(6)
Anti-corruption intensity	0.001 (0.002)	0.003* (0.002)	0.003* (0.002)	0.0002 (0.001)	-0.001 (0.001)	-0.0004 (0.001)
Perspectives on corruption			0.111** (0.040)			0.091*** (0.009)
Female		-0.356 (0.239)	-0.405* (0.233)		-0.553*** (0.063)	-0.557*** (0.063)
Age		-0.026*** (0.009)	-0.024** (0.009)		-0.020*** (0.004)	-0.019*** (0.004)
Hukou		-0.527 (0.415)	-0.578 (0.395)		-0.629*** (0.075)	-0.631*** (0.070)
Married		0.082 (1.335)	-0.011 (1.219)		-0.260 (0.405)	-0.211 (0.402)
Cohabit		2.144* (1.221)	1.997 (1.215)		0.862*** (0.244)	0.815*** (0.243)
Divorce		-0.050 (1.441)	-0.033 (1.416)		1.416*** (0.275)	1.486*** (0.252)
Widowed		0.812*** (0.101)	0.789*** (0.094)		0.948*** (0.031)	0.937*** (0.030)
Health		-0.191*** (0.067)	-0.213*** (0.065)		-0.215*** (0.033)	-0.238*** (0.034)
Education		-0.040 (0.167)	-0.056 (0.176)		0.188*** (0.067)	0.188*** (0.068)
Smoke		0.189 (0.268)	0.208 (0.255)		-0.017 (0.062)	-0.019 (0.064)
Alcohol		0.042 (0.433)	0.010 (0.450)		-0.222* (0.115)	-0.212** (0.103)
Race		-0.209** (0.082)	-0.216** (0.082)		-0.089*** (0.019)	-0.088*** (0.017)
Asset		-2.328 (3.256)	-2.745 (3.546)		2.002 (2.967)	2.062 (2.629)
Province and Year FEs	Y	Y	Y	Y	Y	Y
Observations	1,205	1,163	1,151	24,547	23,186	22,709
R ²	0.064	0.161	0.164	0.027	0.142	0.145
Adjusted R ²	0.042	0.131	0.133	0.026	0.140	0.143
Residual Std. Error	3.221 (df = 1176)	3.040 (df = 1122)	3.028 (df = 1109)	3.488 (df = 24514)	3.286 (df = 23140)	3.270 (df = 22662)

Notes: This table is the IV second stage regression result which shows the effect of the anti-corruption campaign on mental health. However, we use a different intensity measures of the anti-corruption campaign. To be specific, the anti-corruption campaign intensity is the average number of investigations when the subjects are surveyed. The results are still consistent with our findings in the main text. In column 1-3, the corruption investigation significantly increases depressive symptoms for Government Employees. For Citizens, however, the intensity of the anti-corruption campaign has no significant effect (Column4-6). All standard errors are clustered at the province level. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$.

Table A10: Second Stage: Effect of Anti-Corruption Campaign on Mental Health (Total Investigations)

	<i>Dependent variable:</i>					
	Government Employees		Depressive Symptoms	Citizens		Citizens
	(1)	(2)	(3)	(4)	(5)	(6)
Anti-corruption intensity	0.0002 (0.0004)	0.001* (0.0004)	0.001** (0.0004)	0.00004 (0.0002)	-0.0002 (0.0003)	-0.0001 (0.0002)
Perspectives on corruption			0.111** (0.040)			0.091*** (0.009)
Female		-0.355 (0.239)	-0.404* (0.232)		-0.553*** (0.063)	-0.557*** (0.063)
Age		-0.026*** (0.009)	-0.024** (0.009)		-0.020*** (0.004)	-0.019*** (0.004)
Hukou		-0.525 (0.415)	-0.576 (0.396)		-0.629*** (0.075)	-0.631*** (0.070)
Married		0.079 (1.334)	-0.014 (1.217)		-0.261 (0.405)	-0.211 (0.402)
Cohabit		2.148* (1.218)	2.001 (1.212)		0.862*** (0.244)	0.815*** (0.243)
Divorce		-0.053 (1.441)	-0.035 (1.415)		1.416*** (0.275)	1.486*** (0.252)
Widowed		0.813*** (0.101)	0.789*** (0.094)		0.948*** (0.031)	0.937*** (0.030)
Health		-0.191*** (0.067)	-0.213*** (0.065)		-0.215*** (0.033)	-0.238*** (0.034)
Education		-0.039 (0.167)	-0.056 (0.176)		0.188*** (0.067)	0.188*** (0.068)
Smoke		0.188 (0.268)	0.207 (0.255)		-0.017 (0.062)	-0.019 (0.064)
Alcohol		0.041 (0.432)	0.009 (0.449)		-0.222* (0.115)	-0.212** (0.103)
Race		-0.209** (0.082)	-0.216** (0.082)		-0.089*** (0.019)	-0.088*** (0.017)
Asset		-2.427 (3.262)	-2.849 (3.555)		2.028 (3.000)	2.074 (2.653)
Province and Year FEs	Y	Y	Y	Y	Y	Y
Observations	1,205	1,163	1,151	24,547	23,186	22,709
R ²	0.064	0.161	0.164	0.027	0.142	0.145
Adjusted R ²	0.042	0.131	0.133	0.026	0.140	0.143
Residual Std. Error	3.221 (df = 1176)	3.040 (df = 1122)	3.028 (df = 1109)	3.488 (df = 24514)	3.286 (df = 23140)	3.269 (df = 22662)

Notes: This table is the IV regression result which shows the effect of the anti-corruption campaign on mental health. However, we use a different intensity measures of the anti-corruption campaign. To be specific, the anti-corruption campaign intensity is the total number of investigations when the subjects are surveyed in year-month. The results are still consistent with our findings in the main text. In column 1-3, the corruption investigation significantly increases depressive symptoms for Government Employees. For Citizens, however, the intensity of the anti-corruption campaign has no significant effect (Column4-6). All standard errors are clustered at the province level. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$.

Table A11: Attrition Table

Province	Government Employees			Citizens		
	Number 2012	Dropout 2016	Dropout Rate	Number 2012	Dropout 2016	Dropout Rate
Beijing	4	2	0.50	83	40	0.48
Shanghai	69	39	0.57	1098	529	0.48
Hebei	24	12	0.50	749	253	0.34
Neimeng	0	0	0.00	0	0	0.00
Tianjin	3	2	0.67	118	52	0.44
Henan	79	55	0.70	1693	771	0.46
Shaanxi	17	11	0.65	209	96	0.46
Shanxi	26	16	0.62	504	231	0.46
Jiangsu	11	5	0.45	365	142	0.39
Liaoning	64	39	0.61	1082	454	0.42
Gansu	54	34	0.63	1146	602	0.53
Chongqing	7	3	0.42	106	50	0.47
Fujian	2	2	1.00	162	67	0.41
Hainan	0	0	0.00	0	0	0.00
Xinjiang	0	0	0.00	1	1	1.00
Hubei	15	7	0.47	215	116	0.54
Guangdong	51	30	0.59	1270	616	0.49
Jilin	5	1	0.20	229	117	0.51
Sichuan	29	23	0.79	481	226	0.47
Shandong	21	9	0.43	591	229	0.39
Yunnan	16	13	0.81	214	120	0.56
Guangxi	3	0	0.33	243	82	0.34
Heilongjiang	25	15	0.60	356	186	0.52
Anhui	6	5	0.83	302	130	0.43
Zhejiang	15	7	0.47	297	98	0.33
Guizhou	13	6	0.46	299	173	0.58
Jiangxi	10	6	0.60	323	133	0.41
Qinghai	0	0	0.00	0	0	0.00
Hunan	22	8	0.36	380	135	0.36
Xizang	0	0	0.00	0	0	0.00
Ningxia	0	0	0.00	0	0	0.00
Total	591	351	0.59	12516	5649	0.45
Cor. Investigation			0.14			0.10
Cor. Tiger			0.45			0.21

Notes: The table shows the attrition rate in our data set. “Dropout 2016” denote the number of survey objects, who were in 2012 survey but dropped out in the 2016 survey. The last two rows that Cor.Investigation denotes the correlation between the dropout rate and the average number of corruption investigation, Cor.Tiger denotes the correlation between the dropout rate and the number of corrupted high ranking officials.

Table A12: Heterogeneous Effect: Rank of the investigated officials on the Depressive Symptoms for Government Employees

	<i>Dependent variable:</i>						
	Depressive Symptoms (for Government Employees)						
	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Level 3	1.649 (1.046)						
Level 4		0.272 (0.236)					
Level 5			0.123** (0.053)				
Level 6				0.049** (0.021)			
Level 7					0.023*** (0.007)		
Level 8						0.015*** (0.005)	
Level 9							0.004** (0.002)
Perspective on corruption	0.108** (0.041)	0.108** (0.040)	0.112** (0.041)	0.110** (0.040)	0.112** (0.042)	0.111** (0.041)	0.110** (0.041)
Female	-0.395* (0.231)	-0.389 (0.234)	-0.399* (0.231)	-0.398* (0.232)	-0.405* (0.229)	-0.404* (0.230)	-0.405* (0.230)
Age	-0.024** (0.009)	-0.025** (0.009)	-0.024** (0.009)	-0.024** (0.009)	-0.024** (0.009)	-0.024** (0.009)	-0.024** (0.009)
Married	-0.572 (0.392)	-0.527 (0.381)	-0.584 (0.397)	-0.594 (0.399)	-0.582 (0.392)	-0.581 (0.394)	-0.578 (0.391)
Cohabit	-0.032 (1.222)	0.029 (1.227)	-0.124 (1.223)	-0.115 (1.217)	-0.039 (1.215)	-0.041 (1.227)	0.009 (1.209)
Divorce	1.984 (1.214)	2.022 (1.217)	1.945 (1.224)	1.943 (1.225)	1.997 (1.209)	1.981 (1.213)	2.007 (1.213)
Widowed	-0.053 (1.384)	0.069 (1.390)	-0.020 (1.403)	-0.033 (1.417)	-0.069 (1.392)	-0.034 (1.407)	-0.033 (1.407)
Physical Health	0.786*** (0.095)	0.780*** (0.097)	0.787*** (0.095)	0.790*** (0.094)	0.790*** (0.095)	0.790*** (0.094)	0.789*** (0.094)
Education	-0.214*** (0.066)	-0.215*** (0.066)	-0.216*** (0.065)	-0.216*** (0.065)	-0.214*** (0.066)	-0.216*** (0.065)	-0.212*** (0.066)
Smoke	-0.061 (0.176)	-0.067 (0.174)	-0.062 (0.175)	-0.060 (0.176)	-0.058 (0.176)	-0.056 (0.176)	-0.055 (0.177)
Alcohol	0.193 (0.258)	0.214 (0.253)	0.194 (0.255)	0.199 (0.253)	0.195 (0.259)	0.201 (0.255)	0.214 (0.252)
Minority	0.027 (0.441)	0.033 (0.459)	0.003 (0.445)	-0.010 (0.450)	0.013 (0.447)	0.007 (0.450)	0.008 (0.452)
Asset	-0.216** (0.082)	-0.212** (0.083)	-0.213** (0.082)	-0.215** (0.082)	-0.216** (0.082)	-0.215** (0.082)	-0.217** (0.082)
GDP Growth	-2.171 (4.454)	-1.666 (5.117)	-2.705 (3.991)	-3.337 (3.949)	-4.379 (3.215)	-3.837 (3.279)	-2.013 (3.353)
Province and Year FEs	Y	Y	Y	Y	Y	Y	Y
Observations	1,151	1,151	1,151	1,151	1,151	1,151	1,151
R ²	0.162	0.161	0.164	0.163	0.164	0.164	0.163
Adjusted R ²	0.131	0.130	0.133	0.132	0.134	0.133	0.132
Residual Std. Error (df = 1109)	3.031	3.032	3.027	3.028	3.026	3.027	3.029

Notes: The table shows the regression results of how the Anti-Corruption investigations on each levels affect Government Employees' mental health. Level 3 is Provincial-Ministerial level; Level 4 is Sub-Provincial (Sub-Ministerial) level; Level 5 is Bureau-Director level; Level 6 is Deputy-Bureau-Director level; Level 7 is Division-Head level; Level 8 is Deputy-Division-Head level; Level 9 is Section-Head level. Because most Government Employees in our survey are lower ranks, therefore, Government Employees are mainly affected by Level 7-9 officials. This confirms the change of the pressure and the atmosphere in the working places is more relevant to them. All standard errors are clustered at the province level. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$.

Table A13: Heterogeneous Effect: Rank of the investigated officials on the Depressive Symptoms for Citizens

	<i>Dependent variable:</i>						
	Depressive Symptoms (for Citizens)						
	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Level 3	-0.297 (0.565)						
Level 4		0.264* (0.136)					
Level 5			0.038 (0.023)				
Level 6				0.011 (0.008)			
Level 7					0.004 (0.003)		
Level 8						0.002 (0.002)	
Level 9							0.0001 (0.001)
Perspicite on corruption	0.091*** (0.009)	0.092*** (0.009)	0.091*** (0.009)	0.091*** (0.009)	0.091*** (0.009)	0.091*** (0.009)	0.091*** (0.009)
Female	-0.557*** (0.064)	-0.553*** (0.062)	-0.555*** (0.064)	-0.556*** (0.064)	-0.555*** (0.064)	-0.556*** (0.064)	-0.556*** (0.064)
Age	-0.019*** (0.004)	-0.019*** (0.004)	-0.019*** (0.004)	-0.019*** (0.004)	-0.019*** (0.004)	-0.019*** (0.004)	-0.019*** (0.004)
Married	-0.630*** (0.070)	-0.627*** (0.069)	-0.633*** (0.069)	-0.633*** (0.069)	-0.634*** (0.068)	-0.633*** (0.069)	-0.632*** (0.069)
Cohabit	-0.209 (0.399)	-0.215 (0.401)	-0.217 (0.402)	-0.216 (0.401)	-0.217 (0.399)	-0.215 (0.400)	-0.213 (0.400)
Divorce	0.815*** (0.241)	0.817*** (0.243)	0.811*** (0.240)	0.812*** (0.241)	0.810*** (0.239)	0.811*** (0.240)	0.812*** (0.241)
Widowed	1.488*** (0.252)	1.486*** (0.251)	1.482*** (0.252)	1.483*** (0.251)	1.481*** (0.251)	1.483*** (0.251)	1.485*** (0.251)
Physical Health	0.937*** (0.030)	0.937*** (0.030)	0.937*** (0.030)	0.937*** (0.030)	0.937*** (0.030)	0.937*** (0.030)	0.937*** (0.030)
Education	-0.238*** (0.034)	-0.238*** (0.034)	-0.237*** (0.034)	-0.237*** (0.034)	-0.238*** (0.034)	-0.238*** (0.034)	-0.238*** (0.034)
Smoke	0.189*** (0.068)	0.189** (0.069)	0.188** (0.069)	0.188** (0.069)	0.188** (0.069)	0.189** (0.069)	0.189*** (0.068)
Alcohol	-0.019 (0.064)	-0.024 (0.063)	-0.021 (0.065)	-0.020 (0.064)	-0.020 (0.064)	-0.020 (0.064)	-0.019 (0.064)
Minority	-0.211** (0.103)	-0.213* (0.105)	-0.210* (0.103)	-0.209* (0.103)	-0.208* (0.103)	-0.209* (0.103)	-0.210* (0.103)
Asset	-0.088*** (0.017)	-0.088*** (0.017)	-0.088*** (0.017)	-0.088*** (0.017)	-0.088*** (0.017)	-0.088*** (0.017)	-0.088*** (0.017)
GDP Growth	1.940 (2.043)	1.710 (1.520)	1.122 (2.165)	1.151 (2.131)	1.001 (2.195)	1.256 (2.099)	1.693 (1.943)
Province and Year FEs	Y	Y	Y	Y	Y	Y	Y
Observations	22,709	22,709	22,709	22,709	22,709	22,709	22,709
R ²	0.145	0.146	0.146	0.145	0.145	0.145	0.145
Adjusted R ²	0.144	0.144	0.144	0.144	0.144	0.144	0.144
Residual Std. Error (df = 22662)	3.269	3.268	3.269	3.269	3.269	3.269	3.269

Notes: The table shows the regression results of how the Anti-Corruption investigations on each levels affect Citizens' mental health. Level 3 is Provincial-Ministerial level; Level 4 is Sub-Provincial (Sub-Ministerial) level; Level 5 is Bureau-Director level; Level 6 is Deputy-Bureau-Director level; Level 7 is Division-Head level; Level 8 is Deputy-Division-Head level; Level 9 is Section-Head level. Citizens are mainly affected by higher level officials. All standard errors are clustered at the province level. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$.

Table A14: Big Tigers and Small Flies (Full Table)

	<i>Dependent variable:</i>	
	Depressive Symptoms	
	Government Employees	Citizens
	(1)	(2)
Big Tigers	0.234 (0.182)	0.254* (0.143)
Small Fliers	0.003** (0.001)	-0.00005 (0.001)
Perspectives on corruption	0.112** (0.041)	0.091*** (0.009)
Female	-0.406* (0.229)	-0.553*** (0.062)
Age	-0.024** (0.009)	-0.019*** (0.004)
Married	-0.553 (0.377)	-0.628*** (0.068)
Cohabit	0.008 (1.218)	-0.218 (0.400)
Divorce	2.004 (1.200)	0.815*** (0.241)
Widowed	0.009 (1.395)	1.484*** (0.251)
Physical Health	0.786*** (0.096)	0.937*** (0.030)
Education	-0.213*** (0.066)	-0.238*** (0.034)
Smoke	-0.060 (0.175)	0.188** (0.069)
Alcohol	0.217 (0.255)	-0.024 (0.063)
Minority	0.026 (0.459)	-0.213* (0.105)
Asset	-0.214** (0.083)	-0.088*** (0.017)
GDP Growth	-2.598 (3.040)	1.594 (1.541)
Province and Year FEs	Y	Y
Observations	1,151	22,709
R ²	0.164	0.146
Adjusted R ²	0.133	0.144
Residual Std. Error	3.028 (df = 1108)	3.268 (df = 22661)

Notes: This is the full table of table 7 in the main text. Big Tigers are corrupt officials who are in deputy provincial level and above; Small Fliers are other level corrupt officials. All standard errors are clustered at the province level. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$.