ON-LINE APPENDIX:

1. Standard deviations, minima and maxima of continuous variables (Table A1)
2. Point estimates and CIs for figure 1 and 2 (Table A2 & A3)
3. Interaction effects (Table A4)

# Table A1: Standard deviations, minimum values and maximum values

|  |  |  |  |
| --- | --- | --- | --- |
| Pre-orphanhood traits (from baseline, 1991-94) | standard deviation | minimum | maximum |
| Age in years | 3.90 | 0.00 | 16.00 |
| Height in cm | 26.28 | 42.00 | 162.50 |
| Weight in kg | 8.31 | 2.20 | 49.60 |
| Years education of household head | 3.06 | 0.00 | 18.00 |
| Household head age in years | 15.01 | 7.00 | 95.10 |
| Log per capita consumption | 0.56 | 9.64 | 13.77 |
| Mother’s years of education | 2.99 | 0.00 | 11.00 |
| Mother’s height in cm | 5.80 | 140.80 | 176.00 |
| Father’s years of education | 2.99 | 0.00 | 19.00 |

Note: This table provides further information on the standard deviations, maximum values and minimum values of the continuous variables used in the analysis. Means for all variables are found in Table 2. For dummy variables all the information is included in the mean, so they are excluded from this table.

**Table A2: Point estimates and 95% CIs of Figure 1**

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  | SDs of RSES | SDs of RSES | SDs of RSES |
| Maternal death at age 0-19 | -0.00246  [-0.168,0.163] | 0.00667  [-0.170,0.184] | 0.0204  [-0.160,0.201] |
| Paternal death at age 0-19 | -0.180\*\*\*  [-0.312,-0.0480] | -0.197\*\*\*  [-0.338,-0.0564] | -0.204\*\*\*  [-0.348,-0.0588] |
| R2 | 0.00685 | 0.0201 | 0.0304 |
| F | 3.813 | 1.120 | 0.889 |
| N | 1108 | 1108 | 1108 |

Notes: (1) no controls, (2) minimal controls (3) full controls

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

# Table A3: Point estimates and 95% CIs of Figure 2

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  | SDs of RSES | SDs of RSES | SDs of RSES |
| Maternal death at age 0-12 | -0.0835  [-0.300,0.133] | -0.0769  [-0.308,0.154] | -0.0589  [-0.293,0.176] |
| Maternal death at age 13-19 | 0.0761  [-0.160,0.313] | 0.0988  [-0.151,0.349] | 0.104  [-0.150,0.359] |
| Paternal death at age 0-12 | -0.135  [-0.300,0.0295] | -0.170\*  [-0.345,0.00427] | -0.172\*  [-0.350,0.00681] |
| Paternal death at age 13-19 | -0.225\*\*  [-0.407,-0.0435] | -0.221\*\*  [-0.415,-0.0275] | -0.236\*\*  [-0.434,-0.0385] |
| R2 | 0.00819 | 0.0213 | 0.0315 |
| F | 2.276 | 1.071 | 0.872 |
| N | 1108 | 1108 | 1108 |

Notes: Regression specifications in column 1 have no controls, in column 2 have minimal controls,

and in column 3 have full controls as described in the text.

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

# Table A4: Interaction effects

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | SDs of RSES | SDs of RSES | SDs of RSES | SDs of RSES |
| Maternal death at age 0-12 | -0.241  (0.165) | 0.0767  (0.645) | 0.410  (0.389) | -0.0467  (0.697) |
| Maternal death at age 13-19 | -0.0399  (0.822) | 0.0939  (0.567) | 0.0402  (0.901) | 0.147  (0.260) |
| Paternal death at age 0-12 | -0.0642  (0.611) | -0.122  (0.237) | -0.134  (0.709) | -0.166\* (0.068) |
| Paternal death at age 13-19 | -0.196  (0.152) | -0.236\*\* (0.026) | -0.448\*\* (0.027) | -0.238\*\* (0.018) |
| (Maternal death at age 0-12)  \* (male respondent) | 0.342  (0.140) |  |  |  |
| (Maternal death at age 13-19)  \* (male respondent) | 0.299  (0.238) |  |  |  |
| (Paternal death at age 0-12)  \* (male respondent) | -0.209  (0.241) |  |  |  |
| (Paternal death at age 13-19)  \* (male respondent) | -0.0871  (0.658) |  |  |  |
| Double orphan at age 0-12 |  | -0.285  (0.231) |  |  |
| Double orphan at age 13-19 |  | 0.00954  (0.967) |  |  |
| (Maternal death at age 0-12)  \* (years since death) |  |  | -0.0322  (0.315) |  |
| (Maternal death at age 13-19)  \* (years since death) |  |  | 0.00594  (0.846) |  |
| (Paternal death at age 0-12)  \* (years since death) |  |  | -0.00319  (0.892) |  |
| (Paternal death at age 13-19)  \* (years since death) |  |  | 0.0248  (0.242) |  |
| contemporaneous years of education |  |  |  | 0.0339\*\*\* (0.008) |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| contemporaneous height (cm) |  |  |  | -0.00506  (0.377) |
| contemporaneous log consumption per capita (TZS) |  |  |  | 0.0618  (0.256) |
| R2 | 0.0350 | 0.0330 | 0.0338 | 0.0438 |
| F | 0.877 | 0.866 | 0.845 | 1.079 |
| N | 1108 | 1108 | 1108 | 1108 |

*p*-values in parentheses

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