

Table 1: Orphanhood rates

	Full Sample		Analytical Sample	
	N	%	N	%
Mother died when child was age 0-19	218	15.24	176	15.88
Mother died when child was age 0-12	128	8.95	101	9.12
Mother died when child was age 13-19	90	6.29	75	6.77
Father died when child was age 0-19	425	29.72	334	30.14
Father died when child was age 0-12	255	17.83	197	17.78
Father died when child was age 13-19	170	11.89	137	12.36
Both died when child was age 0-19	126	8.81	97	8.75
Both died when child was age 0-12	73	5.10	56	5.05
Both died by child age 13-19	53	3.71	41	3.70
TOTAL	1,430	100	1,108	100

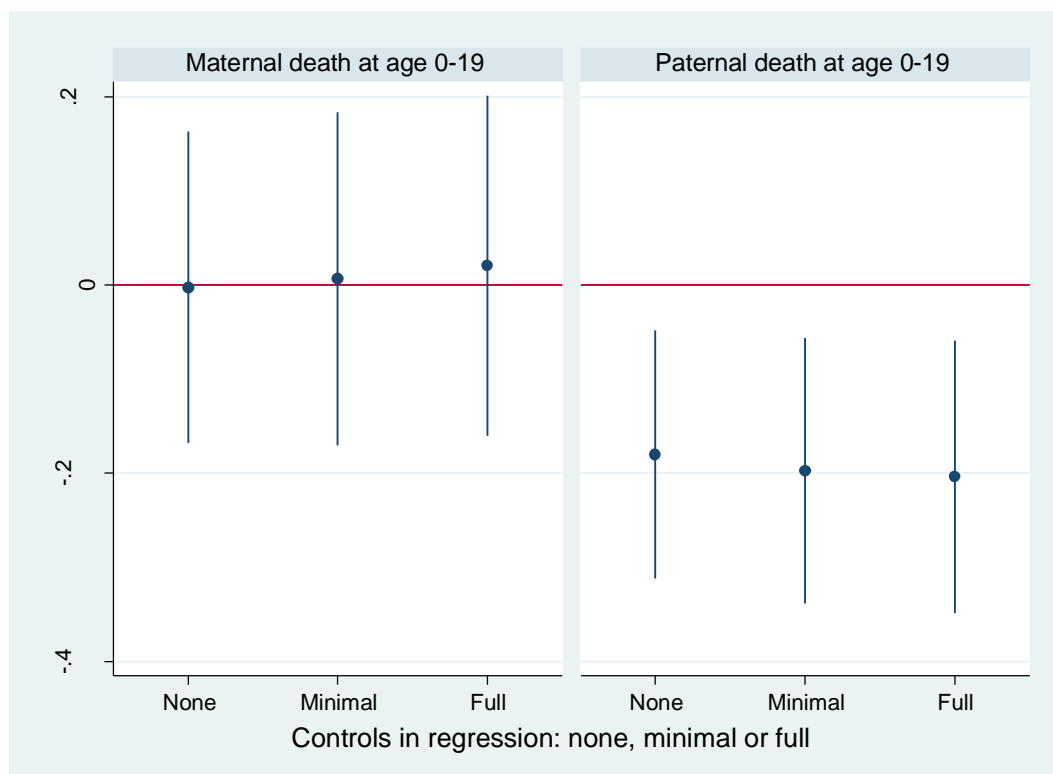
Notes: The full sample comprises people who were 0-16 years old, non-orphaned at baseline, and re-interviewed in 2010. The analytical sample is the subsample who were also randomly selected to be administered the self-esteem module in 2010.

Table 2: Baseline traits of (future) orphans and non-orphans

Pre-orphanhood traits (from baseline, 1991-94)	Sample Mean	Difference maternal orphan vs mother alive till age 19	p-value of dif. (two-sided)	Difference paternal orphan vs. father alive till age 19	p-value of dif. (two-sided)
Age in years	5.120	0.276	0.389	-0.330	0.195
Proportion male	0.464	0.056	0.169	0.039	0.235
Height in cm	100.324	2.477	0.252	-2.557	0.138
Weight in kg	16.613	0.849	0.214	-0.771	0.157
Years education of household head	4.542	-0.022	0.929	-0.775	0.000
Proportion female headed	0.150	0.079	0.007	0.077	0.001
Household head age in years	47.897	0.911	0.460	4.713	0.000
Log per capita consumption	11.821	0.090	0.054	-0.015	0.695
Good floor	0.162	0.064	0.036	-0.057	0.019
Mother resides in household	0.791	-0.096	0.004	-0.056	0.036
Mother's years of education	4.316	0.696	0.005	-0.183	0.352
Mother's height in cm	157.651	0.850	0.124	-0.065	0.880
Father resides in household	0.690	-0.171	0.000	-0.044	0.145
Father's years of education	5.408	0.645	0.009	-0.447	0.023

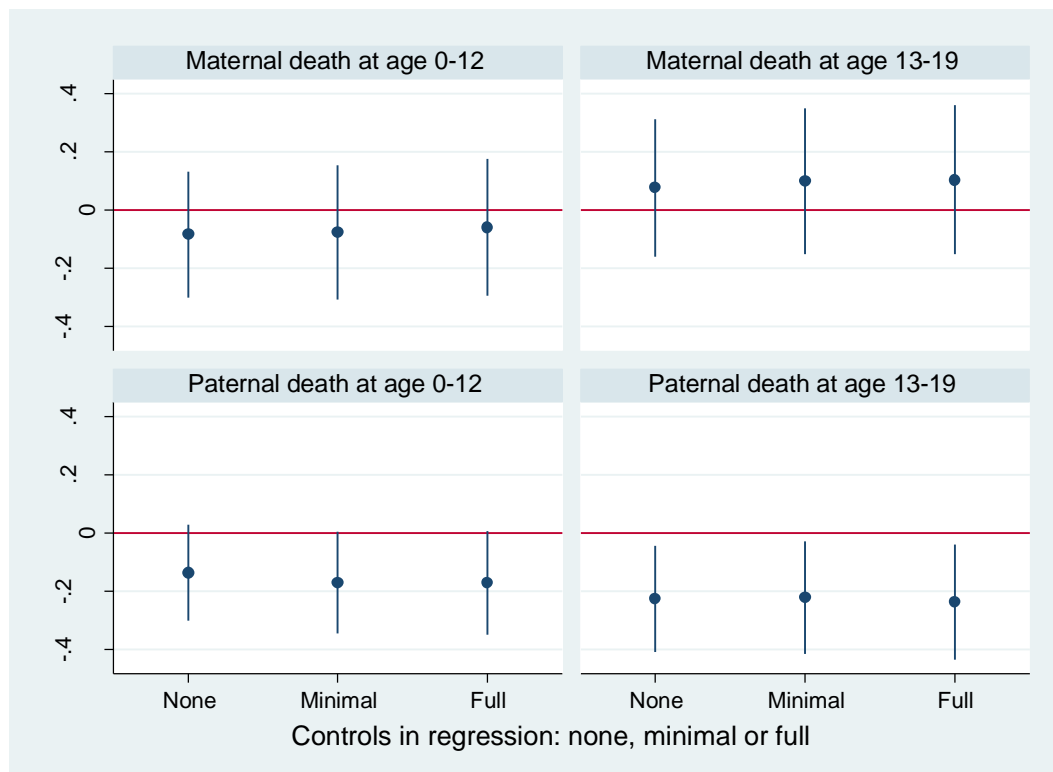
Notes: N=1,108, except for height in cm (2 missing observations), log per capita consumption (41 missing observations), mother's years of education (7 missing observations), father's years of education (12 missing observations), and mother's height (218 missing observations).

Figure 1: The effect of parental death on child self-esteem



Notes: Results from three different regressions models. Each regresses the Rosenberg Self-Esteem Score (RSES) on two dummies indicating whether the individual has experienced, respectively, maternal or paternal death before the age of 19 years. The first regression model has no controls; the second model adds in dummies for the individual's sex, home village and years of age; the third model further controls for all the pre-orphanhood characteristics of Table 2 (in addition to the dummies from the second model). The results present point estimates and 95% confidence intervals of the coefficients of on the maternal and paternal death dummies. They represent the difference in standard deviations of RSES associated with parental death.

Figure 2: The effect of parental death on child self-esteem, by age



Notes: Results from three different regressions models. Each regresses the Rosenberg Self-Esteem Score (RSES) on four dummies indicating whether the individual has experienced, respectively, maternal death at age 0-12 years, maternal death at 13-19 years, paternal death at 0-12 years or paternal death at 13-19 years. The first regression model has no controls; the second model adds in dummies for the individual's sex, home village and years of age; the third model further controls for all the pre-orphanhood characteristics of Table 2 (in addition to the dummies from the second model). The results present point estimates and 95% confidence intervals of the coefficients of on the maternal and paternal death dummies. They represent the difference in standard deviations of RSES associated with parental death.

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) SDs of RSES	(2) SDs of RSES	(3) 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]
R ²	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) SDs of RSES	(2) SDs of RSES	(3) 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]
R ²	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) SDs of RSES	(2) SDs of RSES	(3) SDs of RSES	(4) 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)
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contemporaneous log consumption per capita (TZS)	0.0618 (0.256)
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R ²	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