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4 Dimensions of neighborhood tracts and their associations with mental  
5 health problems

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## 30 **Abstract**

### 31 **Objective –**

32 Neighborhood characteristics can have profound effects on resident health. The aim of  
33 this study was to use an unsupervised learning approach to reduce the multi-dimensional  
34 assessment of a neighborhood using American Community Survey (ACS) data to  
35 simplify the assessment of neighborhood influence on health.

### 36 **Method –**

37 Multivariate quantitative characterization of the neighborhood was derived by performing  
38 a factor analysis on the 2011-2015 ACS data. The utility of the latent variables was  
39 examined by determining the association of these factors with poor mental health  
40 measures from the 500 Cities Project 2017 release.

### 41 **Results –**

42 A five-factor model provided the best fit for the data and the latent factors quantified the  
43 following characteristics of the census tract: (1) affluence, (2) proportion of singletons in  
44 neighborhood, (3) proportion of African-Americans in neighborhood, (4) proportion of  
45 seniors in neighborhood, and (5) proportion of noncitizens in neighborhood. African-  
46 Americans ( $R^2 = 0.67$ ) in neighborhood and Affluence ( $R^2 = 0.83$ ) were strongly  
47 associated with poor mental health.

### 48 **Conclusions –**

49 These findings indicate the importance of this factor model in future research focused on  
50 the relationship between neighborhood characteristics and resident health.

## 52 **Introduction**

53 There is strong evidence that certain characteristics of the neighborhood are associated  
54 with both the physical and the mental health of its residents [1-7]. However, the strength  
55 of this effect and the qualities of the neighborhood environment that are related to the  
56 effect are unclear. Contradictory results in past studies relating neighborhood  
57 characteristics and health indicate that the environmental effect remains elusive [8]. Thus,  
58 objectively delineating the dimensions of a neighborhood and evaluating their  
59 relationship to mental health could have important implications for future research  
60 linking social factors to the biological processes underlying psychiatric disorders.

61

62 Past research has not yet fully elucidated the relationship between mental health and  
63 neighborhood environment for several reasons. First, most studies only evaluate the  
64 effects of one neighborhood characteristic—commonly neighborhood socioeconomic  
65 status (NSES) or racial composition—rather than looking at a broader range of variables  
66 describing the neighborhood. There is an emerging consensus that NSES is correlated  
67 with physical and mental health, however the lack of more information about the nature  
68 of this relationship leaves no hint of how NSES might be linked to these health effects.

69 Second, amidst the current literature are many different approaches in ascertaining a  
70 population, extracting neighborhood measures, focusing on specific indices, or selecting  
71 a subset of the population. A comprehensive approach has been lacking and could  
72 provide a crucial step forward to identify specific environmental factors influencing rates  
73 of poor mental health.

74

75 The American Community Survey (ACS) a household survey conducted by the U.S.  
76 Census. It covers a vast number of statistics and includes a substantial sample of the U.S.  
77 population. Therefore, it is an ideal dataset for studying demographics. In order to use as  
78 many of the statistics provided by the ACS as possible, we used a latent variable  
79 approach to arrive at a multivariate quantitative characterization of the neighborhood.  
80 This method gave us the opportunity to objectively select variables to include in our  
81 analysis based on their contribution to the variance between neighborhoods. We assumed  
82 that these statistics are linked by underlying, latent variables. This allowed us to work  
83 with a smaller number of variables without sacrificing any data.  
84  
85 Few studies have used such a method for the characterization of neighborhoods. Miles et  
86 al. describes a method for measuring NSES using factor analysis and the ACS that can be  
87 explored longitudinally [9]. Their method aims to find significant neighborhood  
88 characteristics based on factor invariance. Another study by Li et al. combines factor  
89 analysis and cluster analysis for a multivariate-structural approach to characterizing  
90 neighborhoods [10]. These studies were used as a template for the method described in  
91 this paper. This study aimed to use a latent variable approach to identify factors that  
92 comprehensively quantify the neighborhood characteristics. We used the 2011-2015 ACS  
93 data and applied a factor analysis method after appropriately transforming selected  
94 variables. Moreover, we examined the influence of these latent variables on mental health  
95 by comparing the factors to data from the 500 Cities project 2017 release [11]. The 500-  
96 cities dataset includes 27,199 tracts. We performed this analysis in order to explore if one  
97 or more factors would be significantly associated with proportion of individuals in a

98 neighborhood with at least 14 “bad mental health days” as ascertained by the Centers for  
99 Disease Control and Prevention (CDC).

100

## 101 **Methods**

### 102 **Sample**

103 Neighborhood data were obtained from the ACS. The ACS is a national survey that uses  
104 continuous measurement methods based on a series of monthly samples to produce  
105 annual estimates for the same small areas (census tracts and block groups). The ACS was  
106 inaugurated in 2005. Each year, ~3.54 million addresses are surveyed across the country.  
107 This sample is sufficient to provide reliable 1-year estimates for geographical areas with  
108 a population greater than 65,000; for areas with smaller populations, the sample needs be  
109 accumulated over several years to achieve reliable estimates (3-year and 5-year estimates  
110 for areas with population larger than and no more than 20,000, respectively) [12]. In this  
111 study, neighborhood data were obtained at tract-level from the 5-year estimate spanning  
112 2011-2015 [13].

113

114 This study aimed to use data at the smallest geographic division possible for a fine-  
115 grained view of living environment. The two smallest geographic divisions available in  
116 the ACS dataset are block-groups and tracts. On average, a block group is 1/3 the size of  
117 a tract. The factor analysis was performed on both levels and the resulting factors were  
118 largely the same (Comparison to Block Group, Supplementary Methods). Though larger,  
119 the tract level factors were chosen because there were variables of interest that were not

120 available at the block group level (Fig S1). These variables included disability status,  
121 citizenship status, and mobility. Additionally, the tract-level factors have a smaller  
122 margin of error.

123

124 There are 72,424 census tracts in the United States that are within city and state  
125 boundaries. Tracts consist of areas with a population between 1,200 and 8,000  
126 individuals, are primarily defined by population density, and are delineated by visibly  
127 identifiable features, such as highways, roads, or rivers. Both home addresses and group  
128 quarters were sampled from the tracts. Group quarters are places where a group of people  
129 live together in a place which is owned or managed by an entity that provides housing or  
130 services to residents; for example, nursing homes, college dormitories, and homeless  
131 shelters are all group quarters. Approximately 2.5% of the expected population inhabiting  
132 group quarters was sampled [12].

133

## 134 **Data extraction and variable selection**

135 ACS variables are organized into tables, which are organized by content and format [14].  
136 Not all tables were used in this analysis. A description of the excluded tables and the  
137 reason for exclusion is provided in the supplementary material (Table S1). 37 tables were  
138 included in the analyses and contained 461 measures describing tract characteristics of  
139 age, race/ethnicity, citizenship, nativity, mobility, means of transportation to work,  
140 household type, marriage status, education level, disability status, income, employment  
141 status, home type, housing cost, and residential tenure. Among these 461 measures, 215  
142 were removed due to redundancy or low variability. Redundancy was defined as

143 variables that were sufficiently represented by another variable (for example, the female  
144 population is redundant because it is the inverse of the male population). Low variability  
145 was defined as a low coefficient of variation across tracts. A flow chart explaining how  
146 the dataset was reduced is given in Fig S2. The remaining 246 statistics describing strata  
147 or subgroups (e.g. age groups, gender, education levels) of a tract were combined to form  
148 single statistics (Feature Selection, Supplementary Methods). This selection process led  
149 to a final number of 39 measures for subsequent analyses.

150

151 These measures were subjected to a heuristic, data-driven transformation approach to  
152 approximate Gaussian distributions as close as possible (Transformation, Supplementary  
153 Methods). Missing values were imputed by the weighted average of 10-nearest neighbors  
154 after transformation.

155

## 156 **Factor analysis**

157 A total of 39 transformed and/or imputed measures were then entered into an exploratory  
158 factor analysis to investigate the underlying latent variable structure. Factor loadings  
159 were estimated by the minimum residual method, and oblimin rotation was applied to  
160 improve interpretation. We explored a range between 1 and 12 factors and chose the  
161 factor number based on Kaiser's rule (i.e. keeping factors with eigenvalues at least 1), a  
162 scree plot, the amount of total variance explained from each model produced, and the  
163 interpretability of the factor structure. The chosen factor model is depicted in Fig 1. The  
164 factor structures of the 4- and 6-factor models are shown in Figs S3 and S4 for  
165 comparison purposes. The stability of the final factor model was examined by 2,000



166 bootstrapped samples and the standard error was calculated for each loading of each  
167 variable within each factor. Finally, the factor scores were computed for all U.S. tracts.  
168

169 **Fig 1. The Factor Structure.** Each circular barplot is a visual representation of a single  
170 latent factor. The name of the factor is in the center of the plot. Each bar represents the  
171 loading of an input variable to the factor. Blue bars indicate a positive loading, while pink  
172 bars indicate a negative loading. Variables with loadings  $> 0.3$  to the factor are  
173 highlighted. Input variables are grouped by type with the colored lines around the edge of  
174 each plot. These groups (starting from the top, moving clockwise) encompass age, race  
175 and ethnicity, nativity and citizenship, mobility, transportation to work, household type,  
176 marital status, education level, disability status, income, employment, residential  
177 conditions, and tenure. A larger version of these plots is given in the supplement (S2).  
178

## 179 **Relationship between neighborhood latent variables and** 180 **mental health**

181 The factor scores for each census tract were merged with data from the 500 Cities  
182 Project, which provides tract-level mental health data for 27,204 tracts [11]. This project  
183 used Small Area Estimation (SAE) to estimate prevalence of health issues. The SAE was  
184 performed on datasets managed by the CDC, including the Behavioral Risk Factor  
185 Surveillance System (BRFSS) [15]. The BRFSS was conducted by a telephone survey  
186 interviewing approximately 400,000 adults across the United States and its territories  
187 [16]. Iterative proportional fitting was used to weight statistics by age, gender, race and  
188 ethnicity, and geographical region [17]. For the purposes of this study, we focused on

189 only one question in the BRFSS: “*Now thinking about your mental health, which includes*  
190 *stress, depression, and problems with emotions, for how many days during the past 30*  
191 *days was your mental health not good?”* The tract-level SAE from this question provided  
192 an estimate of the proportion of individuals  $\geq 18$  years old within a tract who responded  
193 that they had  $\geq 14$  bad mental health days. These estimates were linked to the  
194 neighborhood factor scores and their associations were investigated descriptively by  
195 smoothing splines.

196

## 197 **Software**

198 The statistical software R [18] was used for all data extraction, analyses, and the  
199 generation of all figures. The R code for this manuscript is available as a supplement.  
200 ACS data were obtained through the R package *acs* [19]. The *e1071* (31) and *scales* (32)  
201 packages were used for transformation, the *DMwR* package for imputation, and the *psych*  
202 package [20] for factor analysis.

203

## 204 **Results**

### 205 **Exploratory factor analysis**

206 The scree plot shows that a factor model with up to eight factors had eigenvalues greater  
207 than 1.0 and an ‘elbow’ at 5 factors (Fig S5). Together, these factors accounted for 60%  
208 of the variance and reproduced 0.98 of the off-diagonal elements of the sample  
209 correlation matrix, and 0.04 root-mean square of residuals (RMS). Fit statistics of the 12  
210 factor models explored are given in Table S2. The five factors were labeled based on the

211 variables with the strongest absolute loadings as: (1) Affluence, (2) Singletons in Tract,  
212 (3) African-Americans in Tract, (4) Seniors in Tract, and (5) Noncitizens in Tract (Fig  
213 S6). Affluence, which accounted for 16% of the variance, showed greatest loadings from  
214 tract statistics relating to NSES, such as income (0.79 for Income in the circle plot) and  
215 education (0.73 for Education). Singletons in Tract, which accounted for 13% of the  
216 variance, demonstrated strong loadings from the proportion of people living alone (0.81  
217 for Lives.alone), the average number of housing units per structure (0.72 for  
218 Units.in.structure), and the proportion of homes in a tract not occupied by their owner  
219 (0.70 for Not.owner.occupied). African-Americans in Tract, which accounted for 11% of  
220 the variance, was positively correlated with the proportion of black population (0.87 for  
221 Black) and inversely correlated with the proportion of white population (-0.87 for White).  
222 This factor was also highly correlated to proportion of single moms (0.69 for  
223 Single.moms), a lack of married couple family homes (-0.49 for Married.spouse.present,  
224 0.46 for Never.married), the unemployed population (0.49 for Unemployed), and the  
225 proportion of people living on government assistance (0.37 for w.SSI, 0.34 for w.PAI).  
226 Seniors in Tract, which accounted for 11% of the variance, was primarily related to age  
227 (0.85 for Age) and the proportion of the population receiving Social Security Income  
228 (0.87 for w.Social.Security). Noncitizens in Tract, which accounted for 9% of the  
229 variance, was strongly related to the proportion of certain racial and ethnic minorities  
230 (0.74 for Some.other.race, 0.83 for Hispanic.or.Latino) as well as the population of U.S.  
231 citizens (0.76 for Not.US.citizen).  
232  
233 The oblique rotation procedure left the factors correlated (Fig S7): African-Americans in

234 Tract was correlated with Noncitizens in Tract ( $r = 0.36$ ), Singletons in Tract ( $r = 0.33$ ),  
235 and Affluence ( $r = -0.29$ ); Seniors in Tract was correlated with Noncitizens in Tract ( $r = -$   
236  $0.26$ ) and Affluence ( $r = -0.21$ ). Least correlated were Noncitizens in Tract and Affluence  
237 ( $r = -0.08$ ).

238

## 239 **Associations between neighborhood factors and prevalence of** 240 **poor mental health**

241 The prevalence of individuals in a tract with 14 or more days of bad mental health  
242 appeared to be most related to Affluence, followed by African-Americans in Tract,  
243 Noncitizens in Tract, Singletons in Tract, and least related to Seniors in Tract (Fig 2).  
244 There was an obvious inverse relationship between the bad mental health measure and  
245 affluence of tracts for all states (median  $R^2$  0.83 and inter-quartile range (IQR)  
246 between 0.80 and 0.86, Fig S8). There also existed monotone, increasing trends between  
247 the health measure and the two factors African-Americans in Tract (median and IQR  $R^2$ :  
248 0.67 (0.58, 0.74)) and Noncitizens in Tract (median and IQR  $R^2$ : 0.49 (0.35, 0.67)),  
249 despite higher variability in trends across states for the latter. Concave trends appeared  
250 between the bad mental health outcome and Singletons in Tract for most states (median  
251 and IQR  $R^2$ : 0.17 (0.11, 0.24)). The uniform relationship for tracts with a lower  
252 Singletons in Tract score indicates that neighborhoods with fewer singletons tend to have  
253 lower rates of poor mental health. As the factor score increases, however, rates of mental  
254 health become more variable, indicating there is no relationship between mental health  
255 and a higher Singletons in tract score. Seniors in Tract showed different patterns across

256 states, with a mixture of positive and negative, linear and concave trends (median and  
257 IQR  $R^2$ : 0.05 (0.02, 0.11)).

258

259 **Fig 2. Relationship Between Factors and Mental Health.** Proportion of residents over 18 who  
260 have experienced  $\geq 14$  days of bad mental health during the past 30 days from the 500 Cities  
261 Project vs. neighborhood factor scores. Each point on the plot represents a single tract. A separate  
262 cubic spline (colored curve) was fit to tracts of each state.

263

## 264 **Discussion**

265 This study aimed to quantify neighborhood characteristics using a latent variable  
266 approach performed on census data and to determine the utility of these latent variables  
267 by relating them to mental health outcomes. There were two main results. First, five  
268 factors, Affluence, Singletons in Tract, African-Americans in Tract, Seniors in Tract, and  
269 Noncitizens in Tract, accounted for 60% of the neighborhood tract variance and provided  
270 a multidimensional assessment of census tracts. Second, two of the five factors were  
271 shown to be strongly related to tract-level descriptors of poor mental health: Affluence,  
272 and African-Americans in Tract. Taken together, this study shows that census tracts can  
273 be robustly quantified using five dimensions and that some of these latent variables are  
274 strongly associated with tract-level mental health status.

275

276 Several studies have described the relationship between neighborhood characteristics and  
277 mental health [8, 21, 22]. However, to our knowledge, no previous study has used a  
278 factor analysis approach to extract a multi-dimensional set of latent variables for the

279 characterization of neighborhoods. A recent study by Hu et al. was published showing the  
280 relationship between NSES and health [23]. However, the results of these analyses are  
281 limited because— as in many other papers— only NSES was examined as a predictor of  
282 health while the possible influence of other neighborhood characteristics was ignored.  
283 Additionally, the Area Deprivation Index (ADI) used in this paper, developed by Singh  
284 [24], was developed based on a single-factor analysis using 17 socioeconomic indicators  
285 selected by Singh from the 1990 U.S. census, however time-invariance of the results of  
286 the factor analysis was not tested. It is important that this statistic was not tested for time-  
287 invariance, as assuming the factor structure is consistent over time may lead to biased  
288 results if time invariance of the factor structure does not hold [25]. An index should be  
289 based on data in the relevant time period if time-invariance has not been demonstrated. A  
290 factor model can be easily calculated for any 5-year period after 2005 using the methods  
291 we describe in this paper.

292

293 Our results indicate that our factors representing Affluence and African-Americans in  
294 Tract are most predictive of mental health rates in a neighborhood. Furthermore, results  
295 indicate the pattern each relationship follows. The relationship between African-  
296 Americans in Tract and mental health appears linear, while the relationship between  
297 Affluence and mental health appears to follow an exponential decay. Our four most  
298 explanatory factors (Affluence, African-Americans in Tract, Singletons in Tract, and  
299 Noncitizens in Tract), have all been explored to some extent in past research. Affluence  
300 appears to be synonymous with such measures as socioeconomic status, economic  
301 disadvantage, and neighborhood deprivation as described in several previous studies [8].

302 African-Americans in Tract and Noncitizens in Tract have also been explored in a few  
303 past studies as ‘racial congruence’ or ‘ethnic diversity’, etc. [8]. Even Singletons in Tract  
304 is representative, to an extent, of residential mobility or neighborhood stability [8]. The  
305 only factor not explored in previous studies was the elderly population, which we have  
306 shown to be uncorrelated with rates of mental health. The relationship of our factors to  
307 interests of previous studies indicate that our factors are intuitively as well as objectively  
308 descriptive of neighborhoods.

309

## 310 **Limitations**

311 The variables used in this study were limited to those collected by the U.S. census.  
312 Consequently, there are some neighborhood characteristics shown in previous studies to  
313 be related to mental health that are not included in this study. For example, this study  
314 does not include walkability, neighborhood disorder, social factors, neighborhood  
315 hazards, the built environment, or the service environment [8]. Even with these  
316 limitations, the ACS dataset serves as a reliable source for neighborhood statistics. These  
317 statistics include responses from millions of households across the U.S., the data are  
318 collected consistently over time, and the statistics cover a broad range of characteristics.  
319 Additionally, neighborhood characteristics based on subjective resident response may be  
320 biased and misleading. For example, perception of neighborhood conditions has been  
321 shown to be significantly correlated to rates of depression [8], but there is no assurance  
322 that this relationship does not simply depict the poor outlook of those with depression.

323

324 Additionally, there exist some challenges from an analysis standpoint. The indeterminacy  
325 problem is a well-known issue with factor analysis [26, 27]. Factor analysis results in  
326 factors that must be subjectively defined. This has always been a fundamental problem of  
327 factor analysis. However, the circle plots clearly depict what the factors represent.

328 Additionally, this problem is superseded by the utility of the latent variables over the raw  
329 data. The latent variable structure, though vague, simplifies interpretability drastically.

330

### 331 **Future directions**

332 The influence of these factors at an individual level is still unknown. Jones et al. make a  
333 point that people experience substantial segregation across a range of spaces, such as  
334 areas of work or recreation, in their daily lives [28]. The extent to which an individual's  
335 neighborhood characteristics affect their mental health must be explored in future  
336 longitudinal studies.

337

338 The 500-Cities data contains data on physical health as well as mental health. An  
339 exploration on the relationship between the factors and the other statistics in the 500-  
340 Cities dataset is given in Fig S9. It is clear from this plot that the factors relate to more  
341 than just mental health.

342

### 343 **Conclusion**

344 Neighborhood factors based on census data provide comprehensive, objectively derived  
345 neighborhood characteristics. To our knowledge, our work takes into consideration a  
346 variety of neighborhood statistics not previously explored, while remaining simple and



347 highly interpretable. We intend that these factors may be used to further explore the  
348 relationship between living environment and mental health. Our findings show that  
349 neighborhood characteristics are strongly related to mental health, indicating the  
350 importance of the factor model in future research focused on the influence of  
351 neighborhood characteristics on mental health.

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- 426

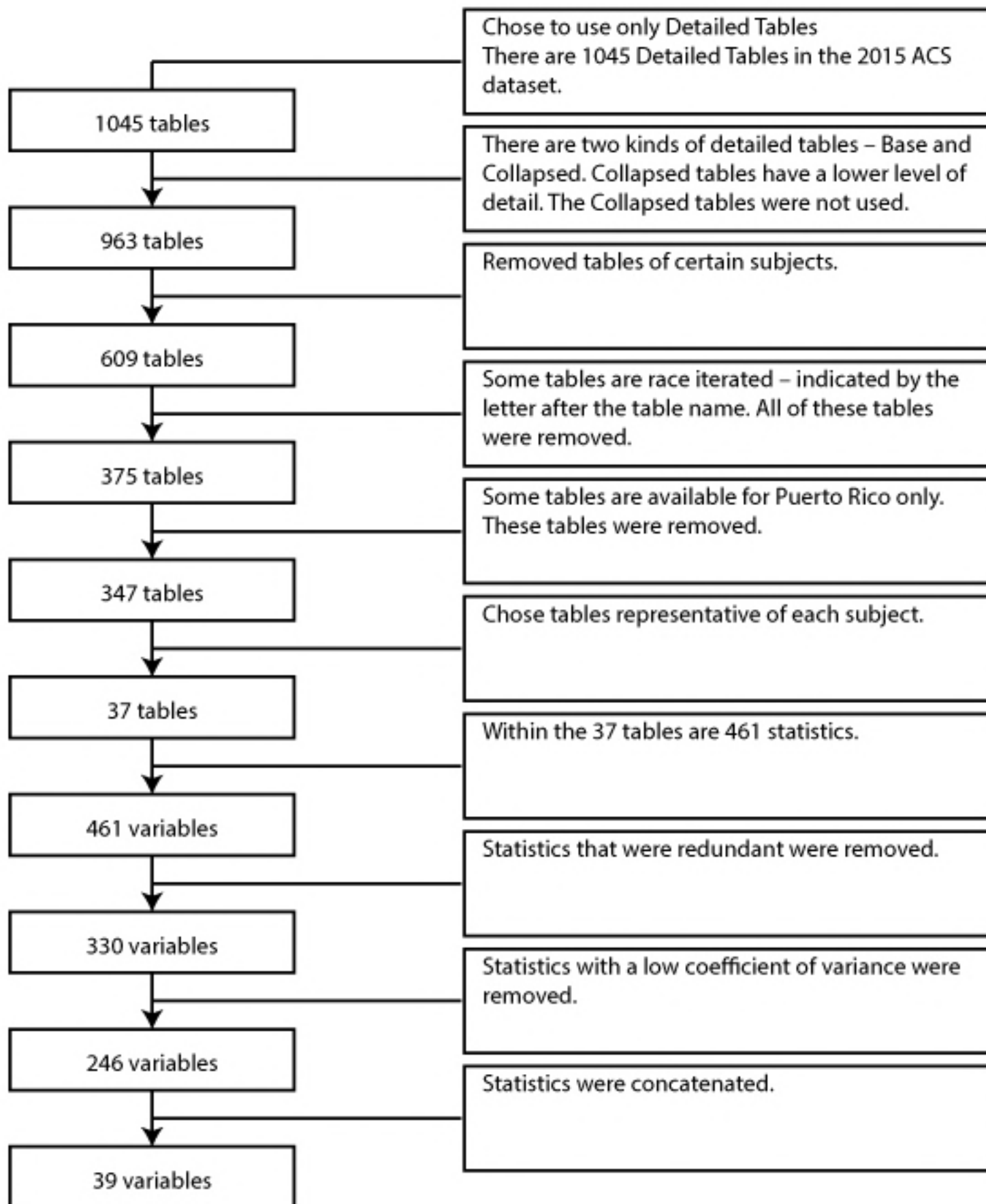


Fig S2

# Scree Plot

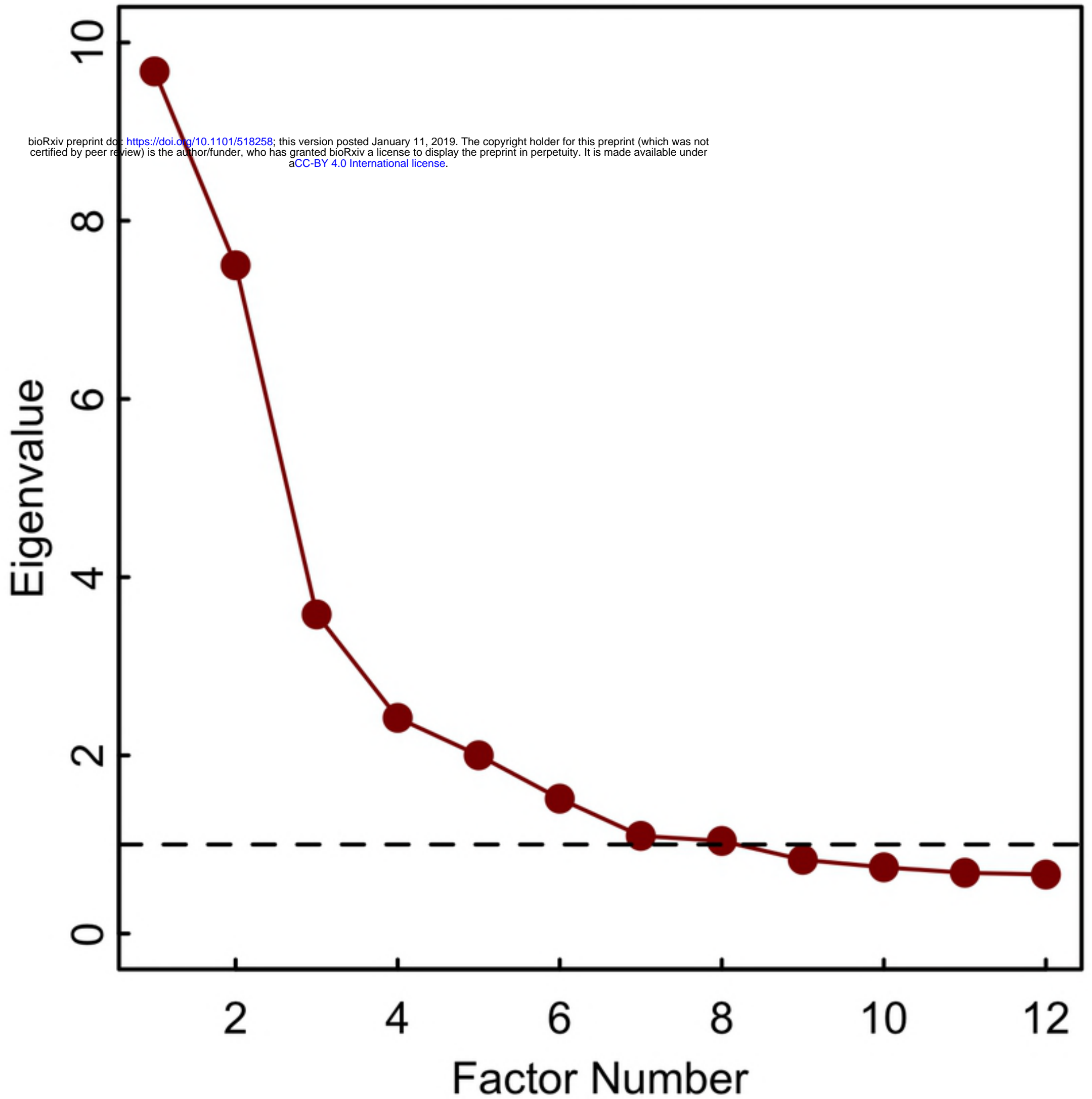


Fig S5

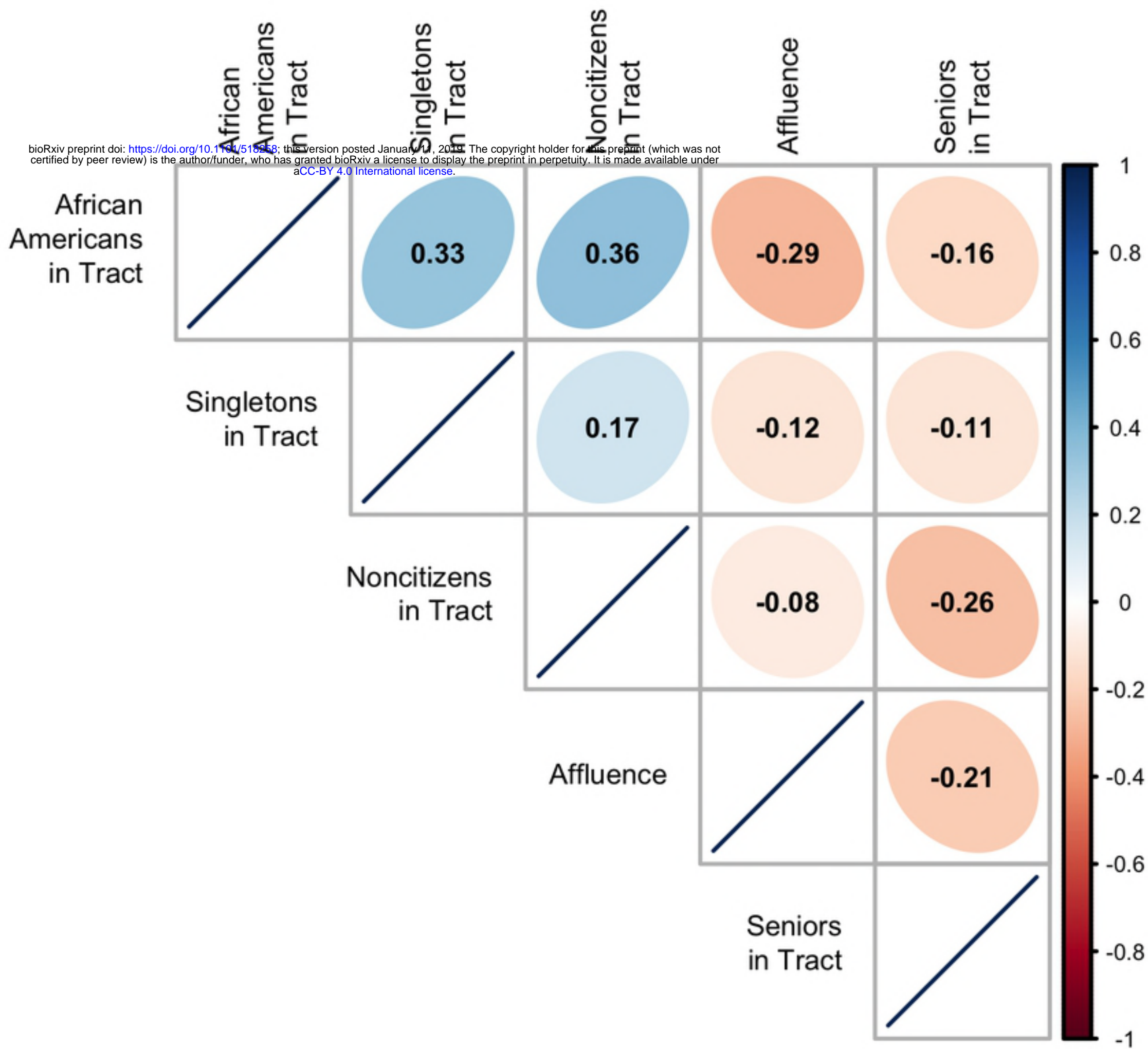


Fig S7



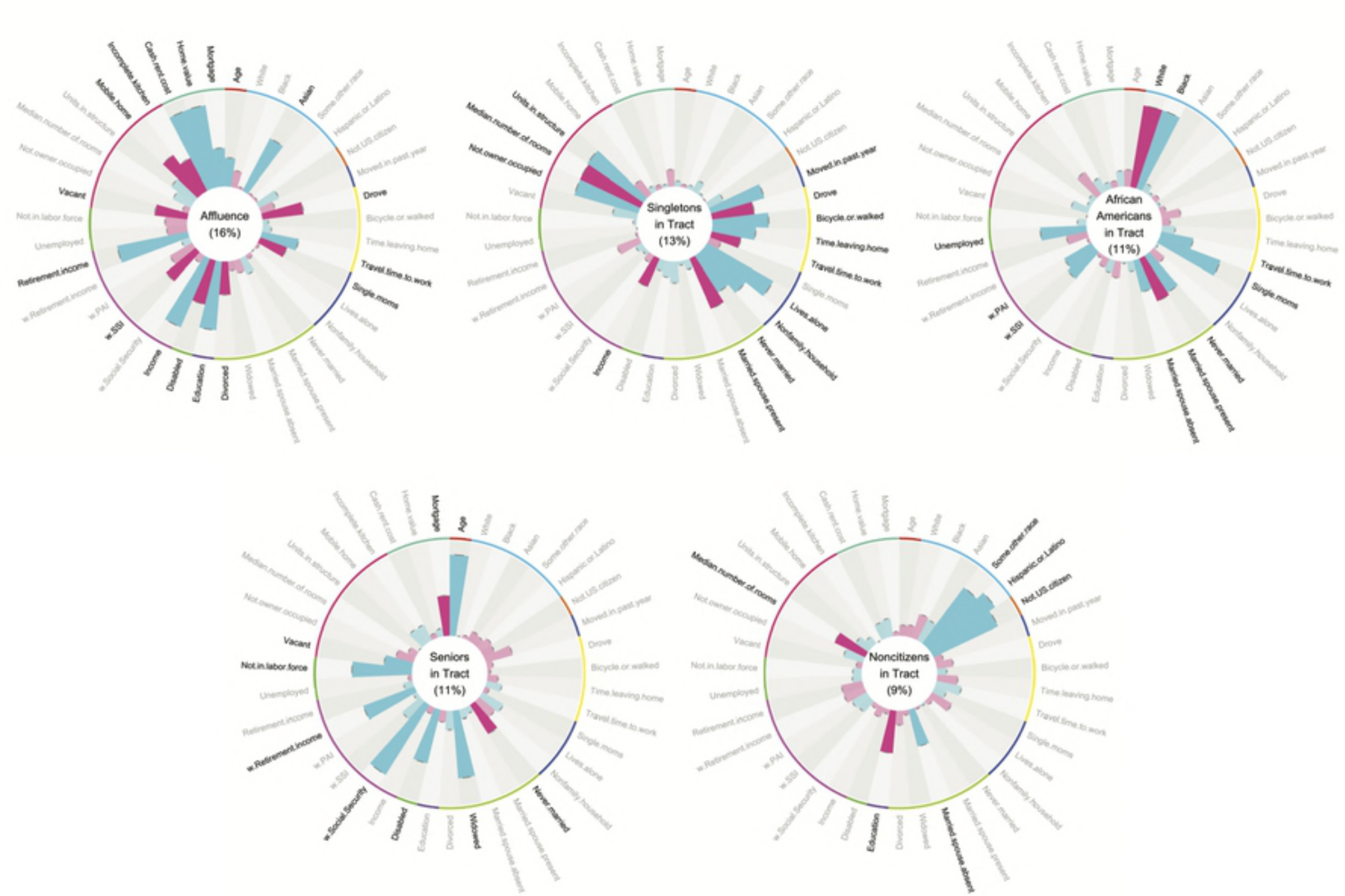


Fig 1

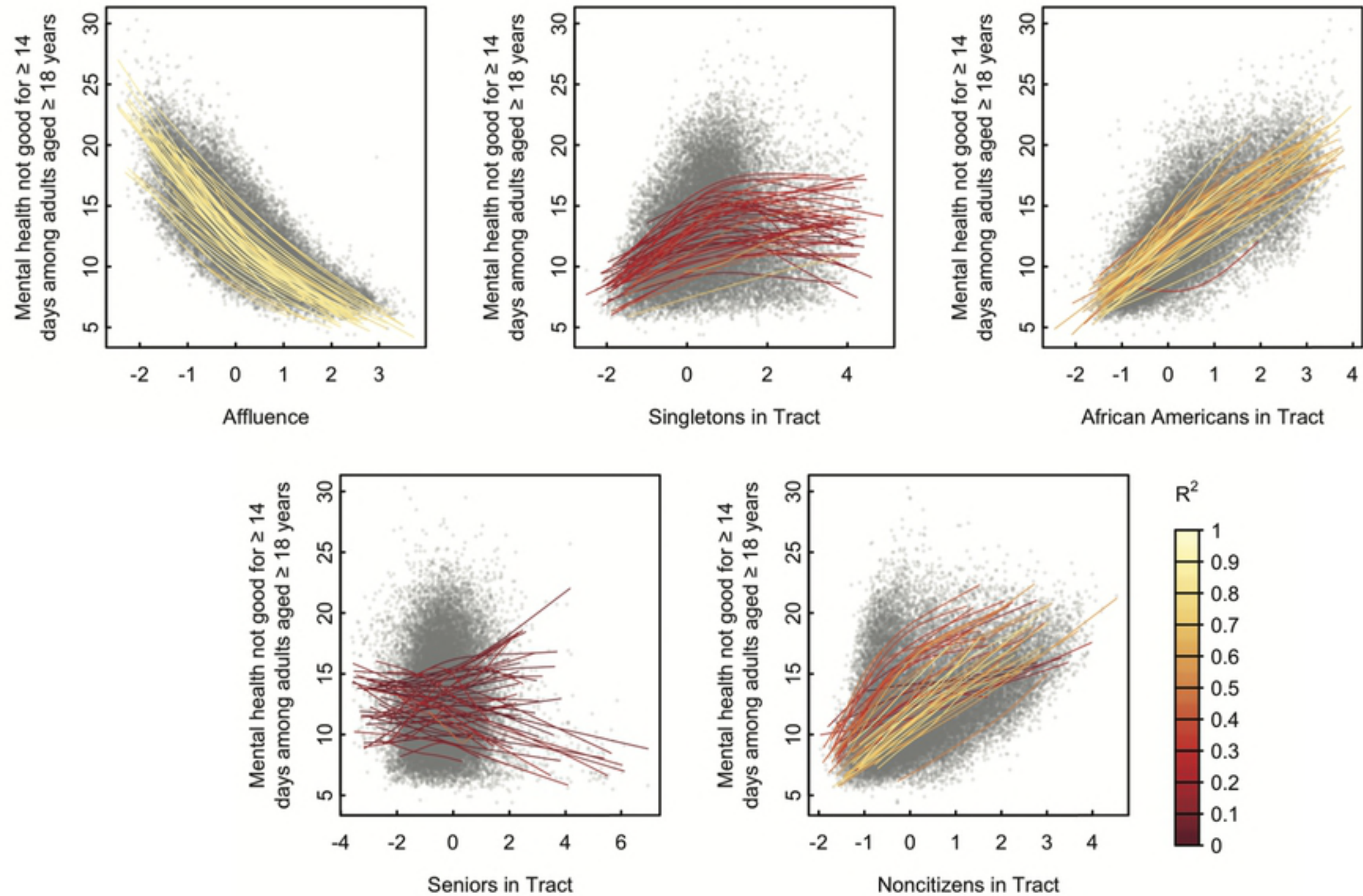


Fig 2



Fig S1

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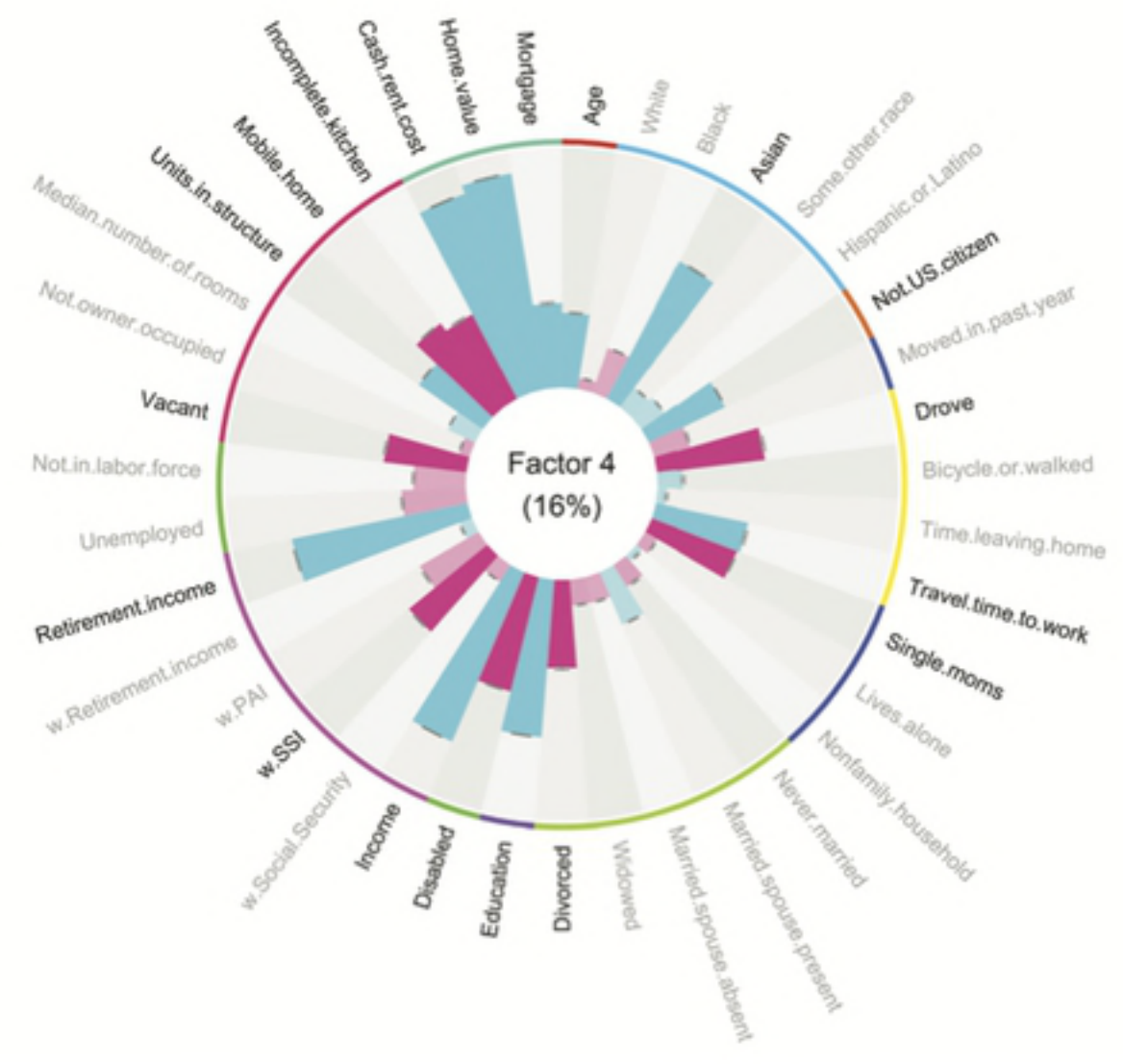
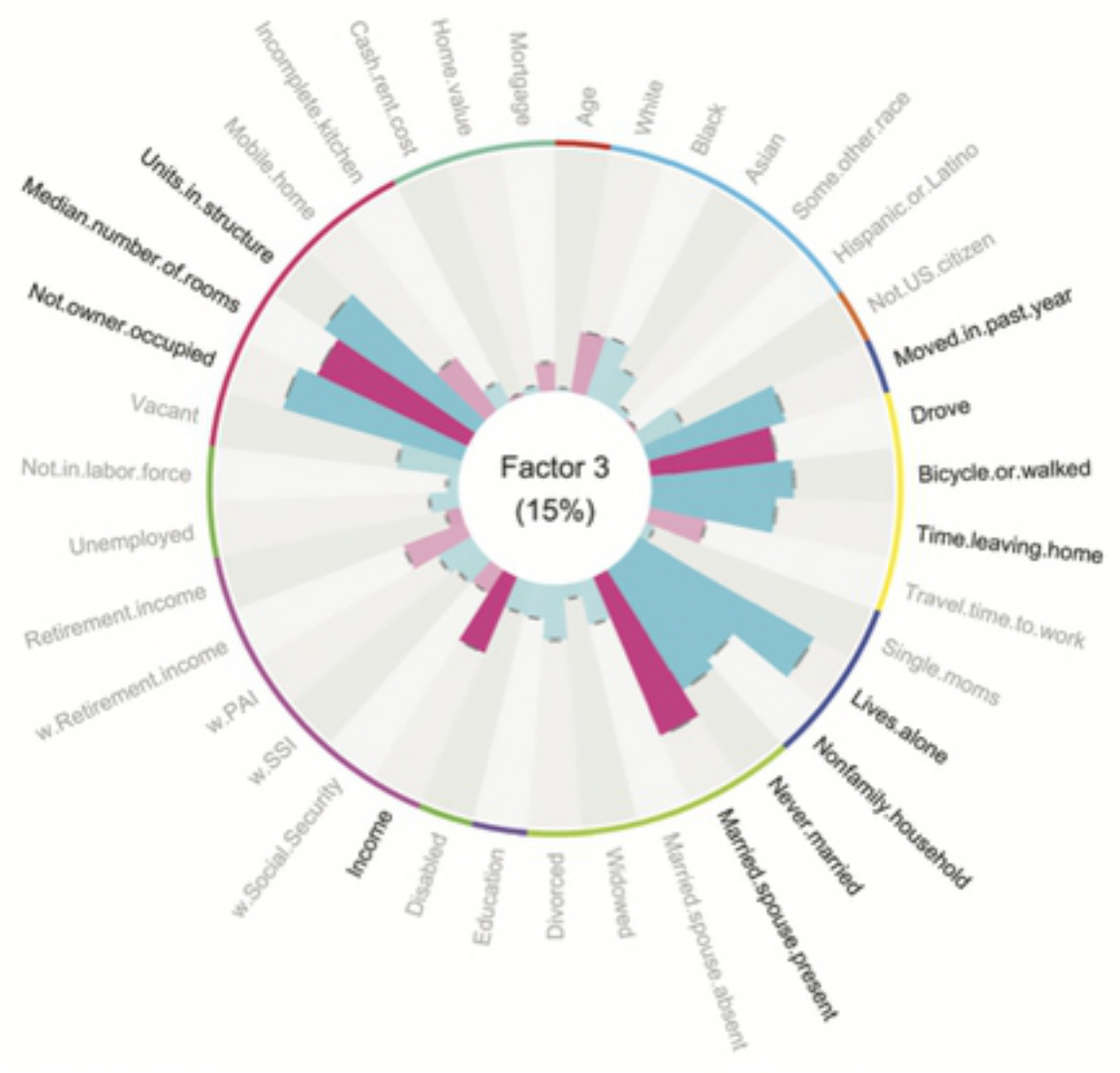
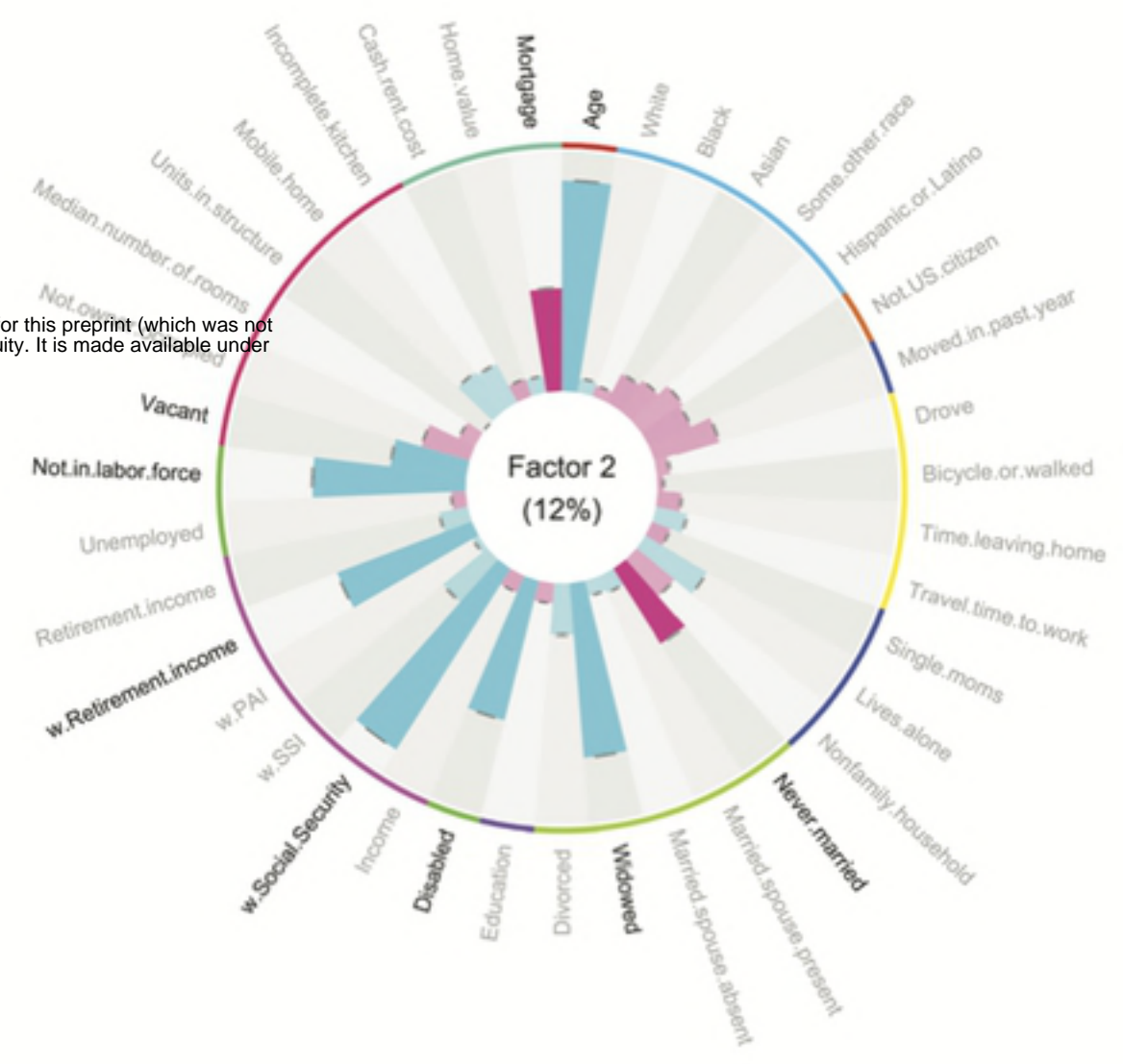
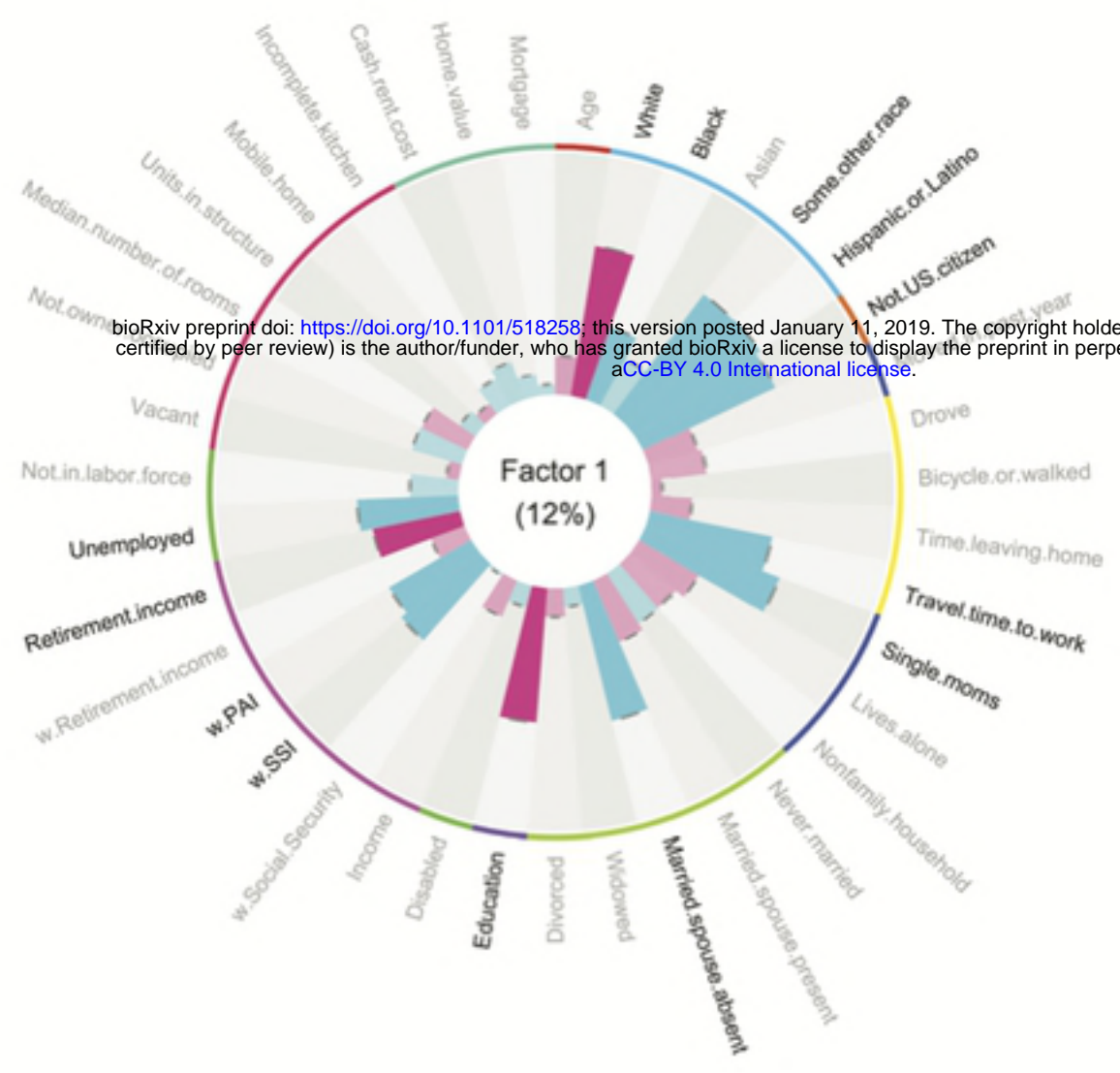
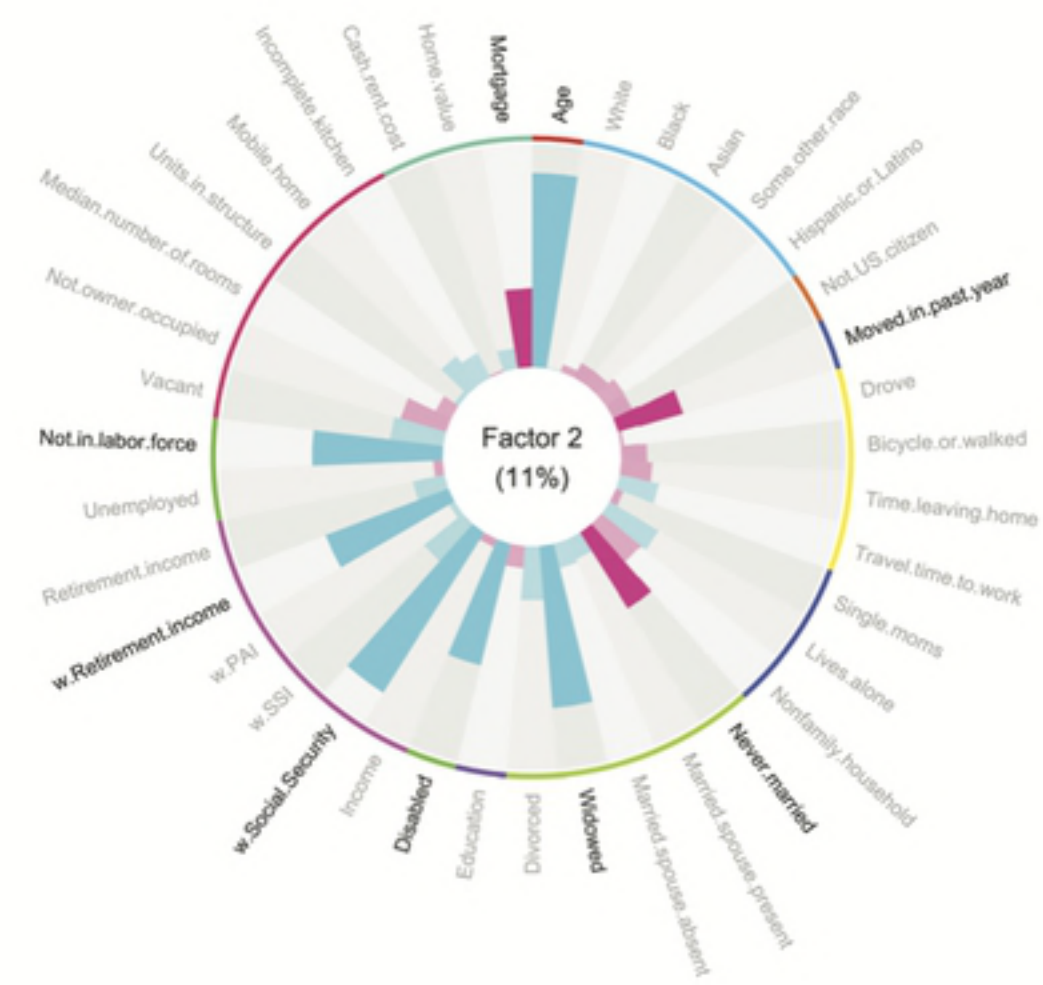
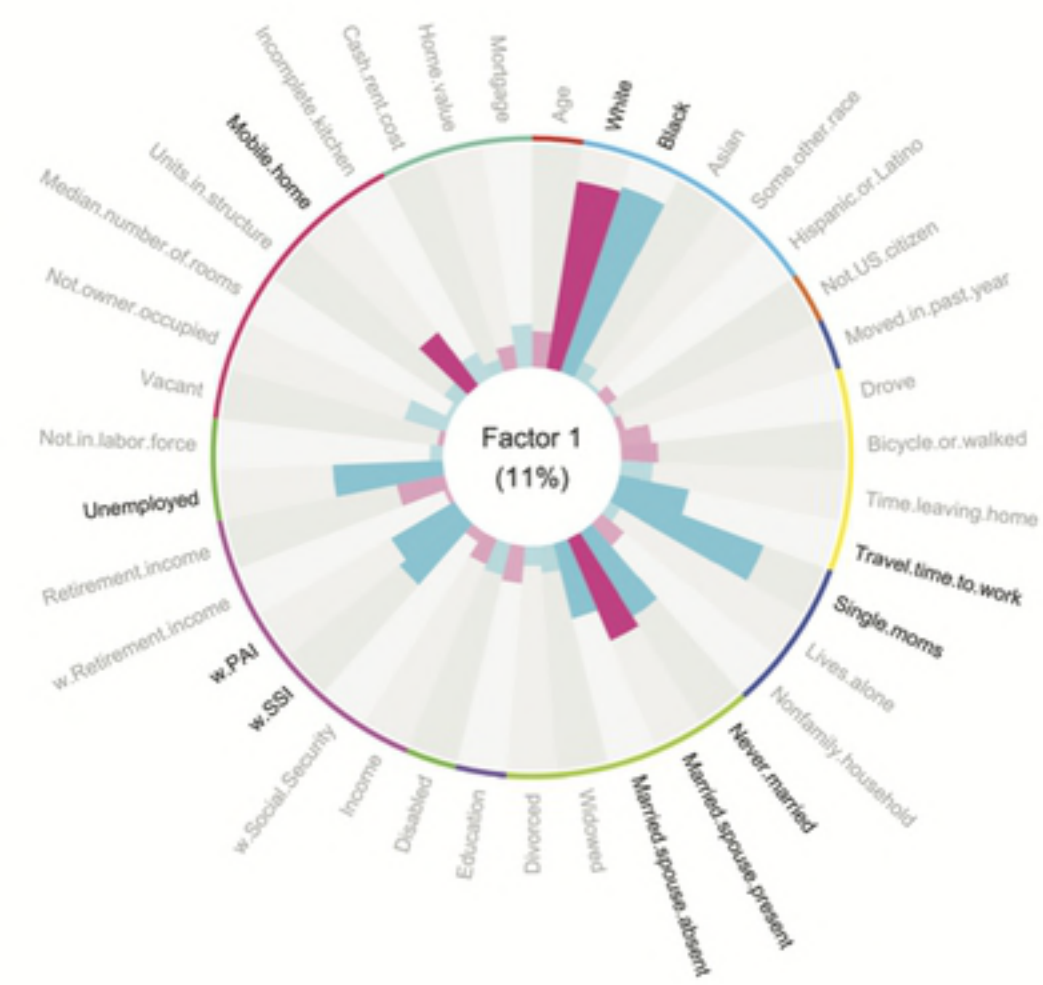


Fig S3



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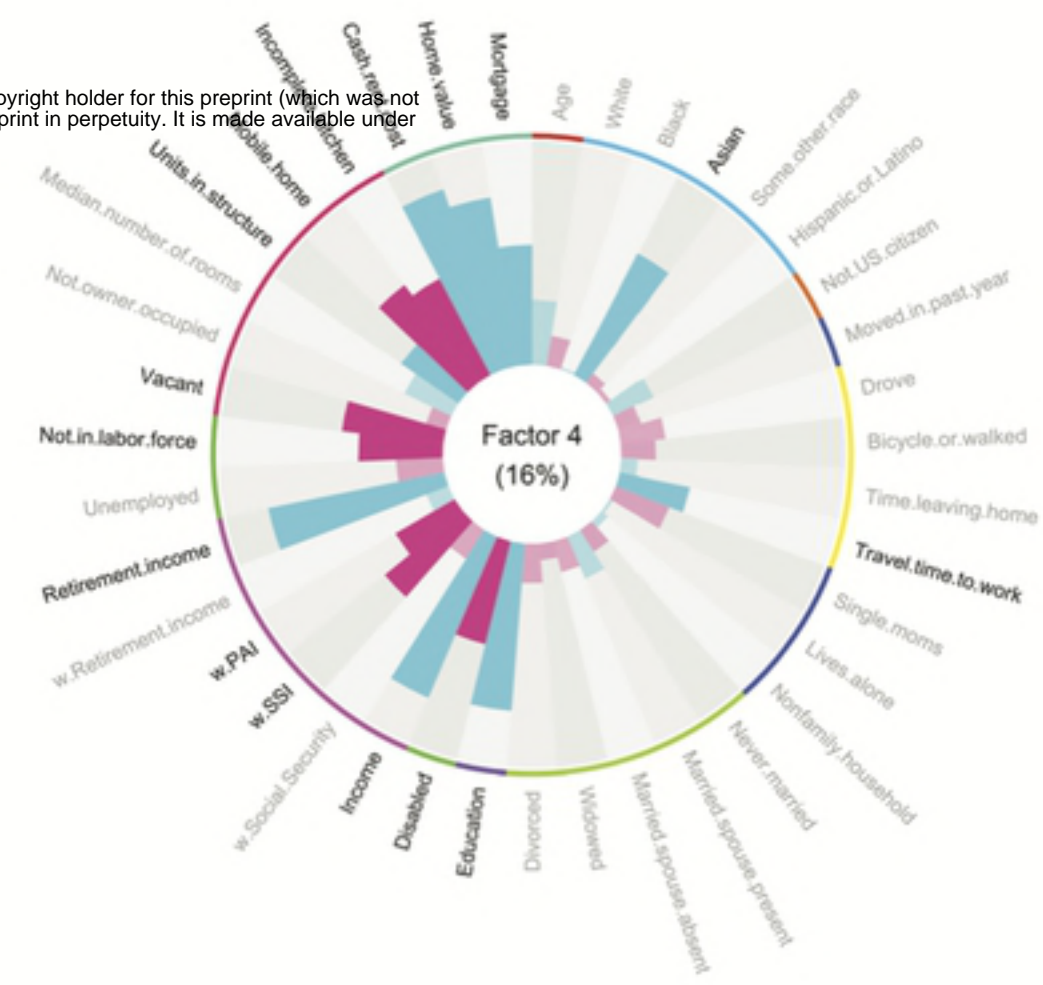
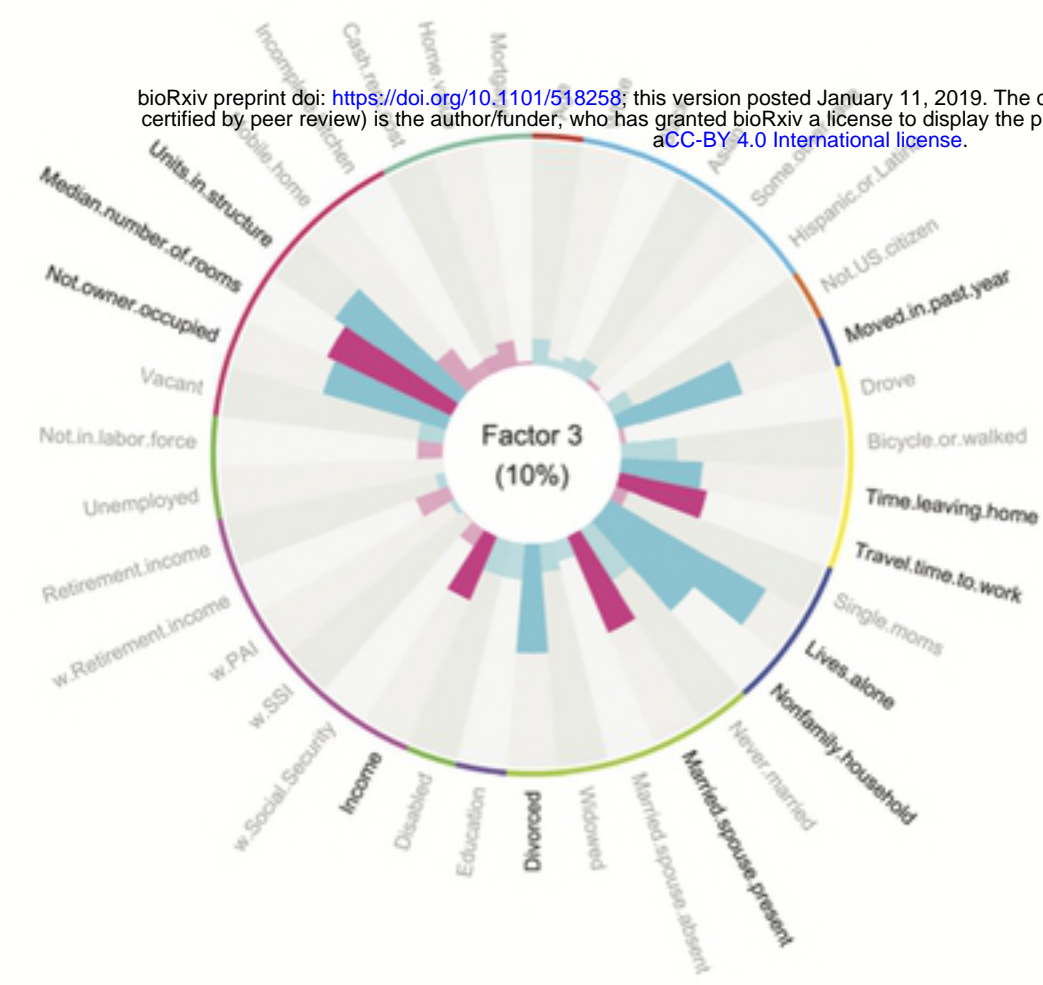


Fig S4

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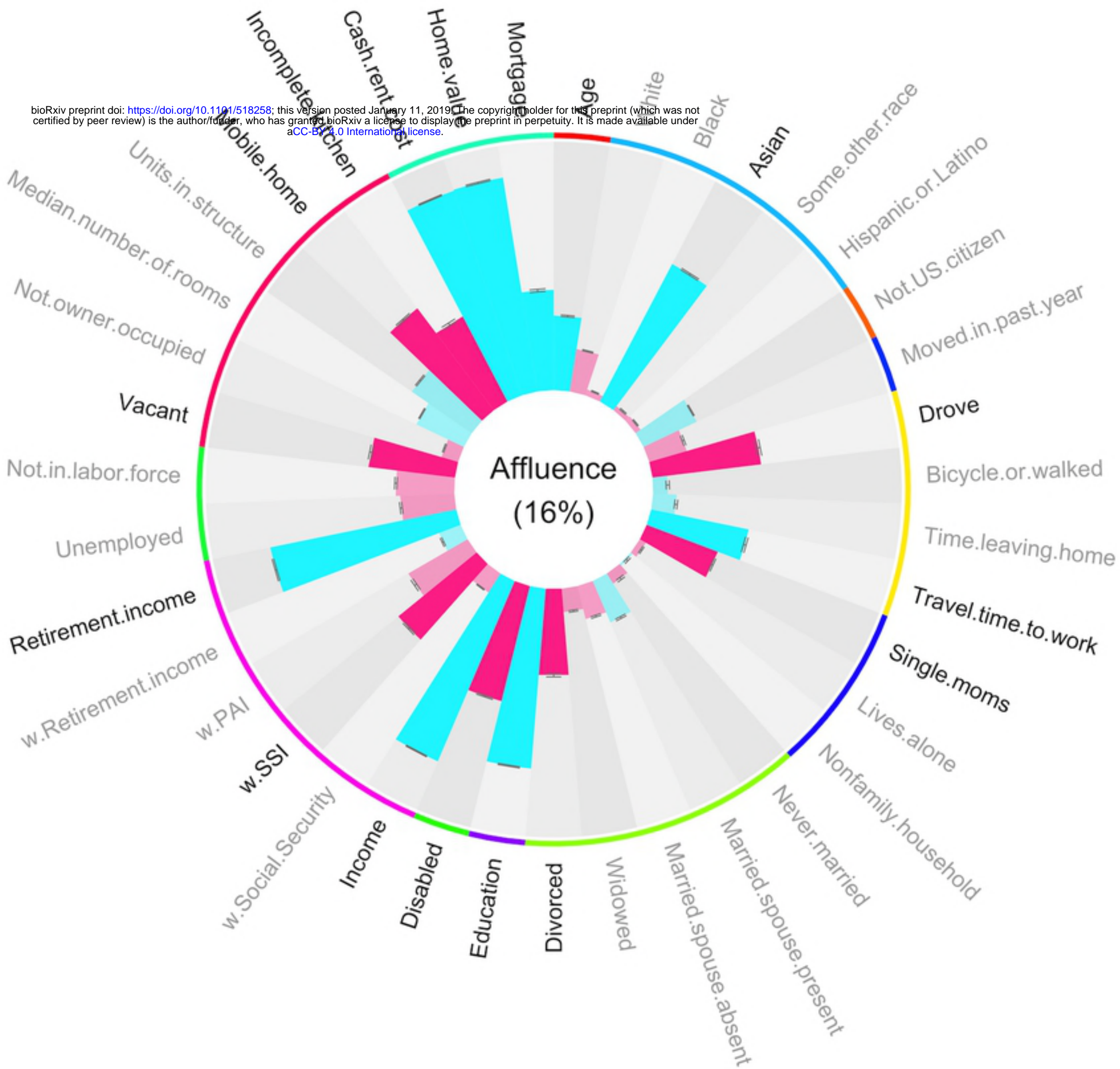


Fig S6A

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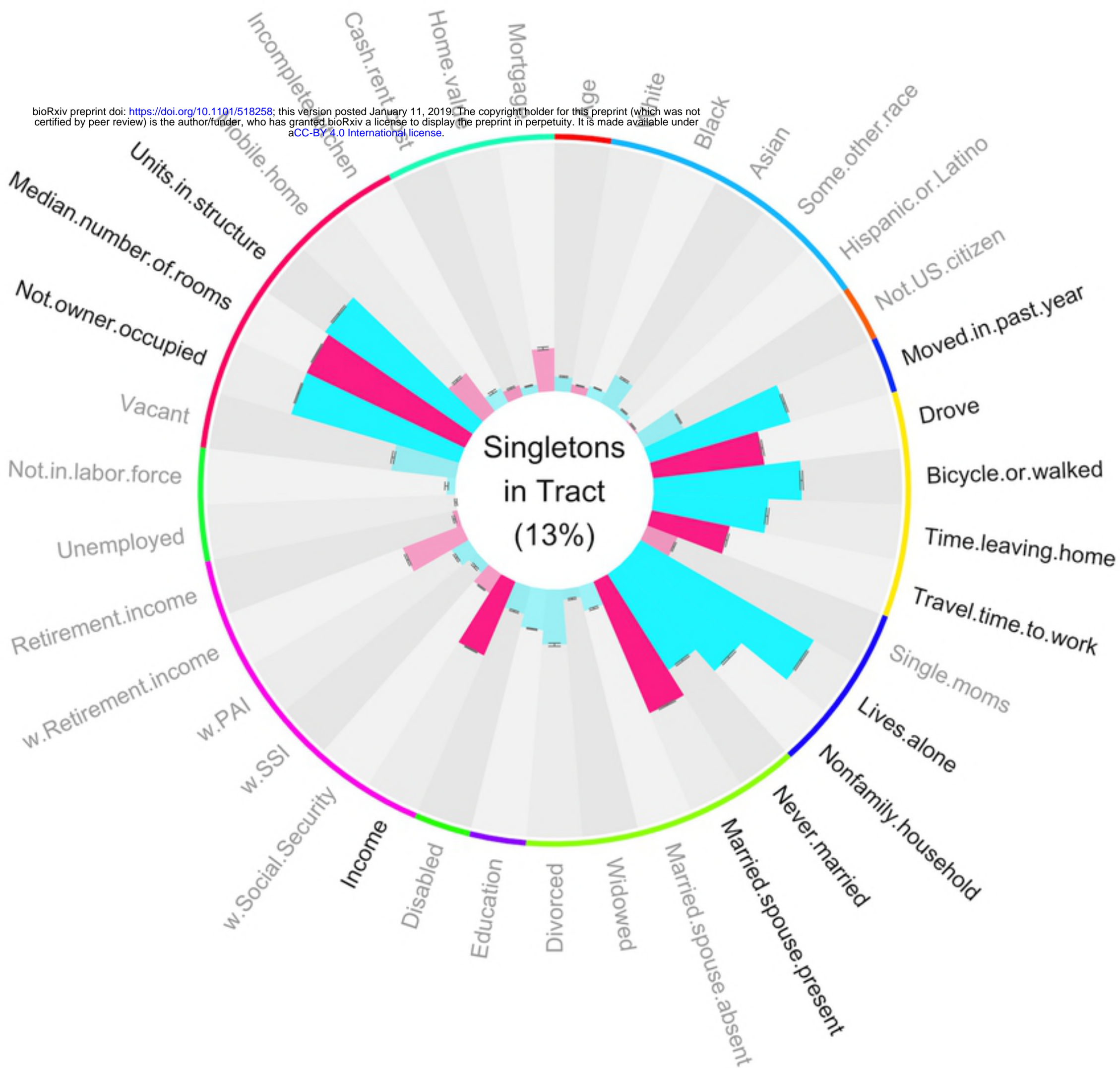


Fig S6B

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Fig S6C



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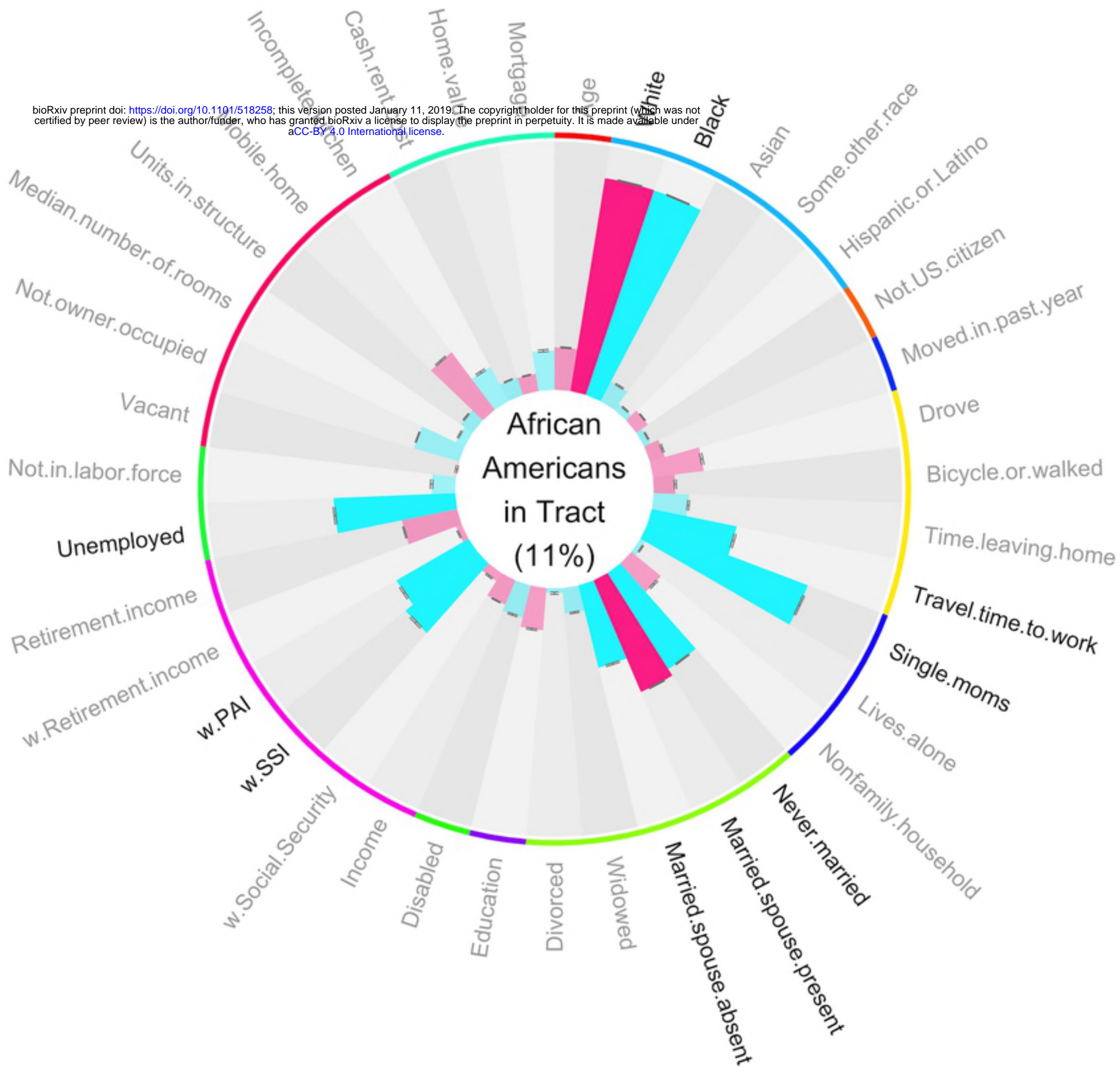


Fig S6D

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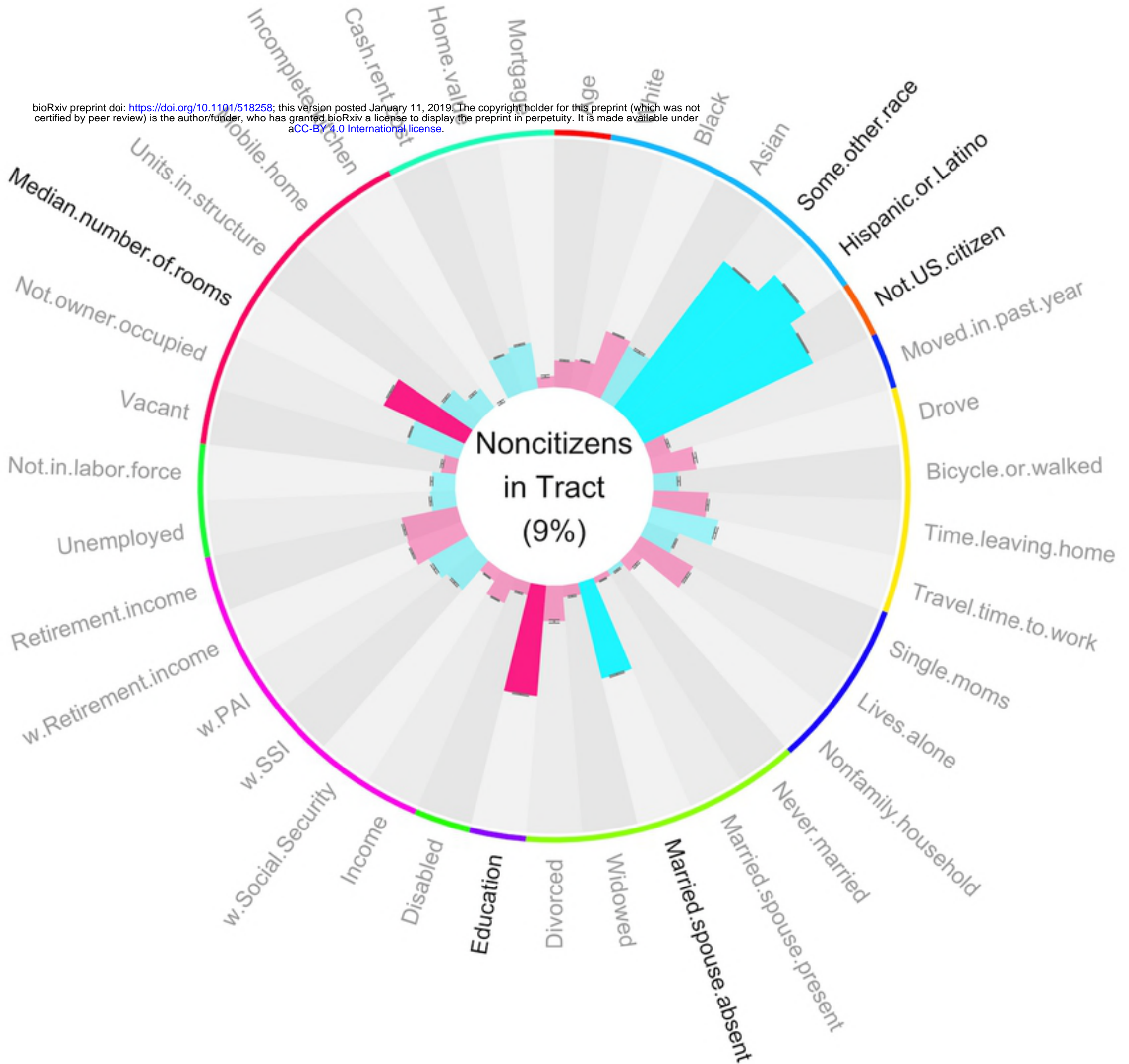


Fig S6E

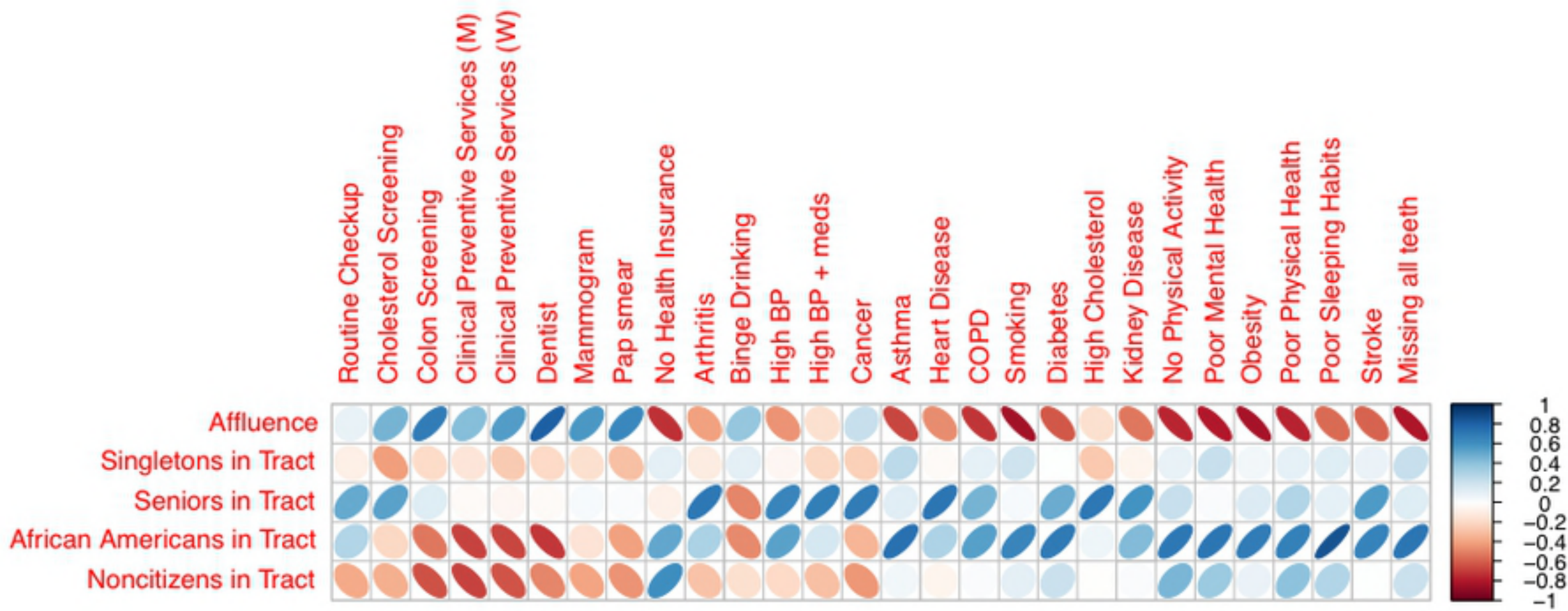


Fig S9

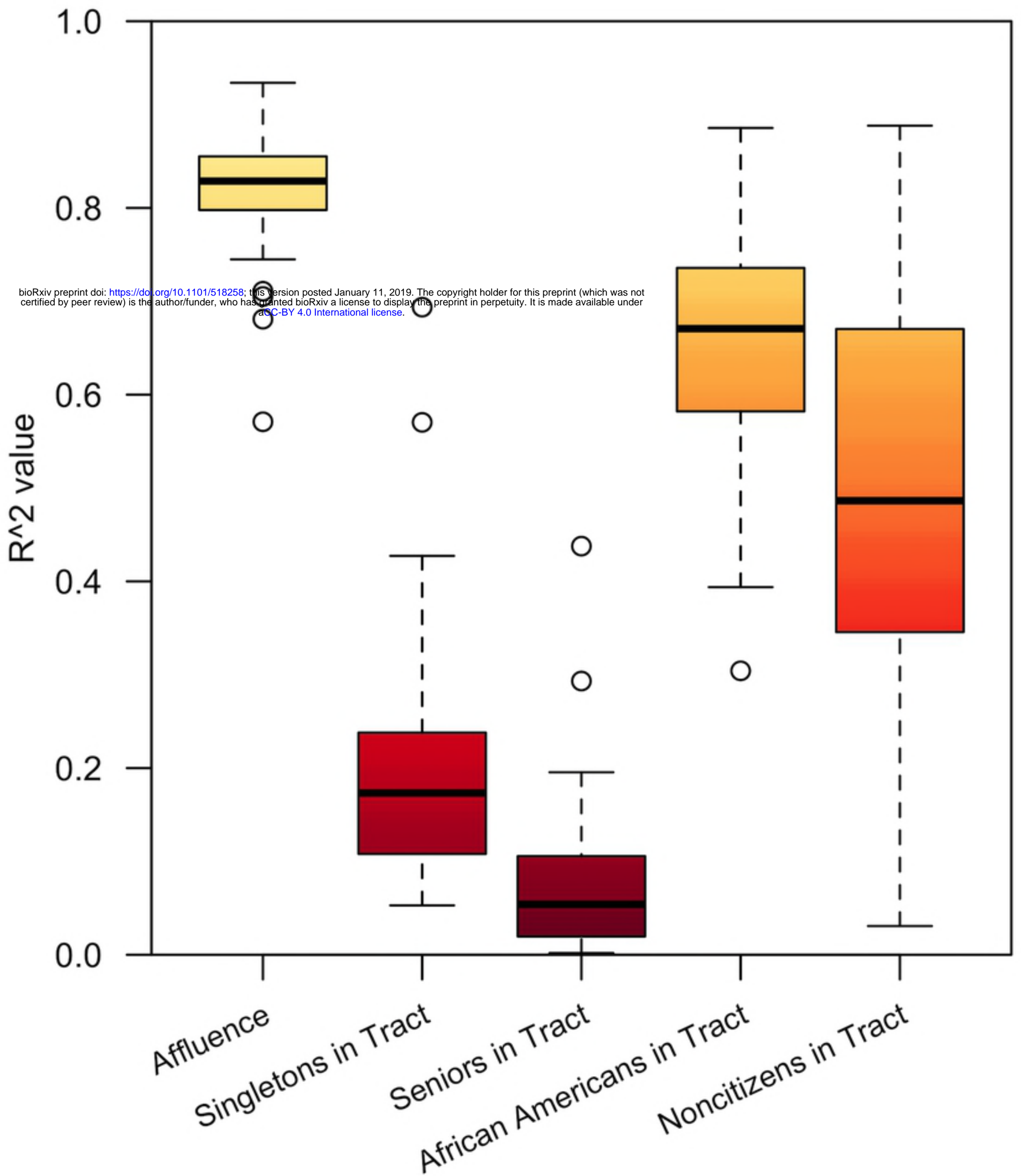


Fig S8