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Supporting Information for

Deportation Threat Predicts Latino U.S. Citizens and Noncitizens' Psychological Distress, 2011-2018.

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Supporting Information Text

Data Links

Publicly available National Health Interview Survey (NHIS) data were downloaded from the [Integrated Public Use Microdata Series (IPUMS)](). Restricted-access NHIS data were obtained via [application to the National Center for Health Statistics (NCHS)]().

Restricted-access data on detainers issued by Immigration and Customs Enforcement between 2011 and 2018 are provided by Syracuse University's Transactional Access Records Clearinghouse (TRAC). The data were provided to us free of charge as university researchers affiliated with institutions who subscribe to TRAC following an application submitted at the following website: https://trac.syr.edu/fellows/.

Publicly available Google Trends data were downloaded from Google Trends (https://trends.google.com/trends/) and are also available in our replication package.

Replication Package

Detailed information on data and variables, as well as code to replicate our analyses, is available at the following site: https://github.com/aljohnson-soc/deportation-threat/.
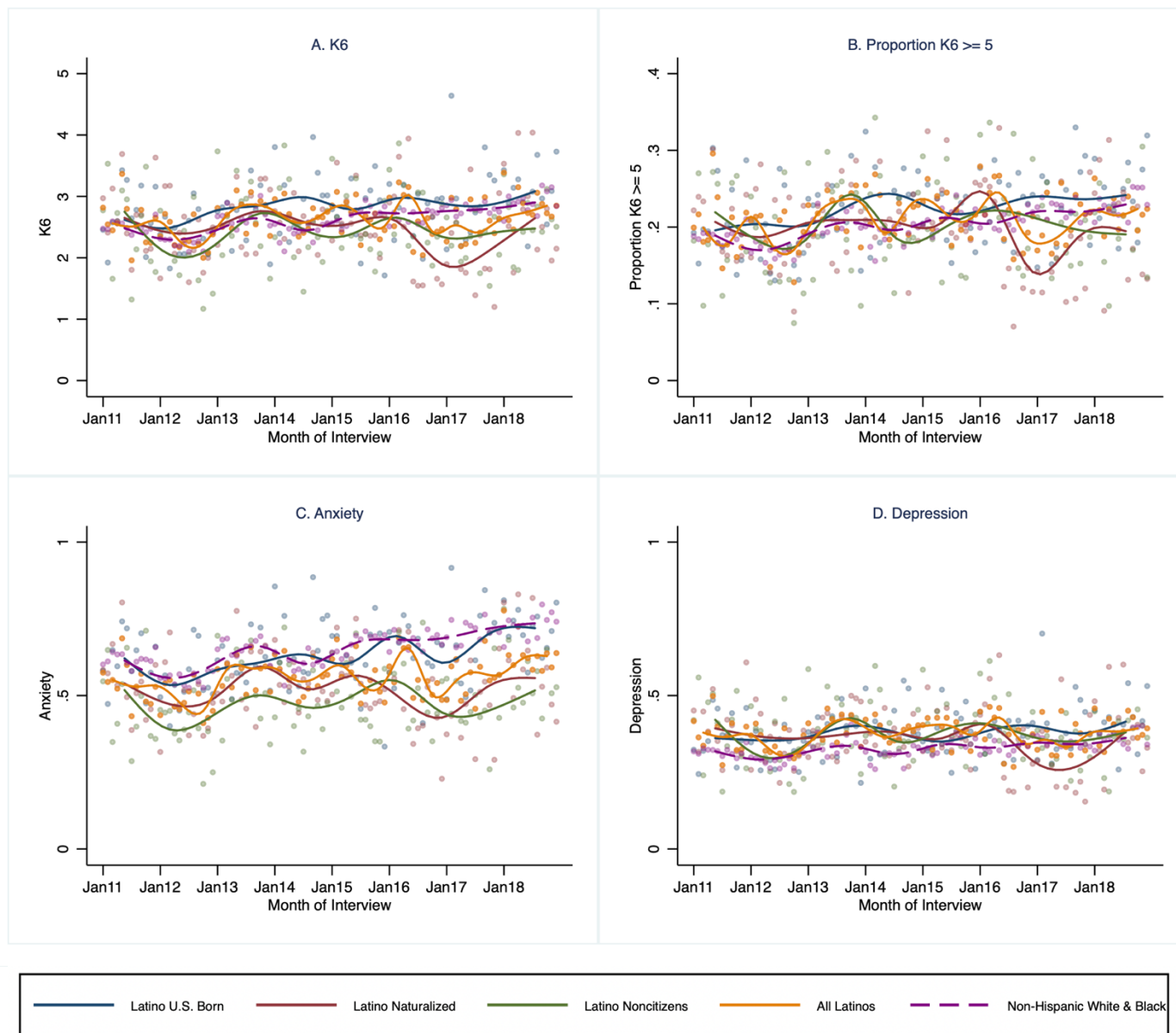
Figure S1. Age-Adjusted Monthly Spline Trends in Psychological Distress for U.S. Latinos by Citizenship and Non-Hispanic Black and White Americans, 2011-2018.
Source: NHIS 2011-2018.
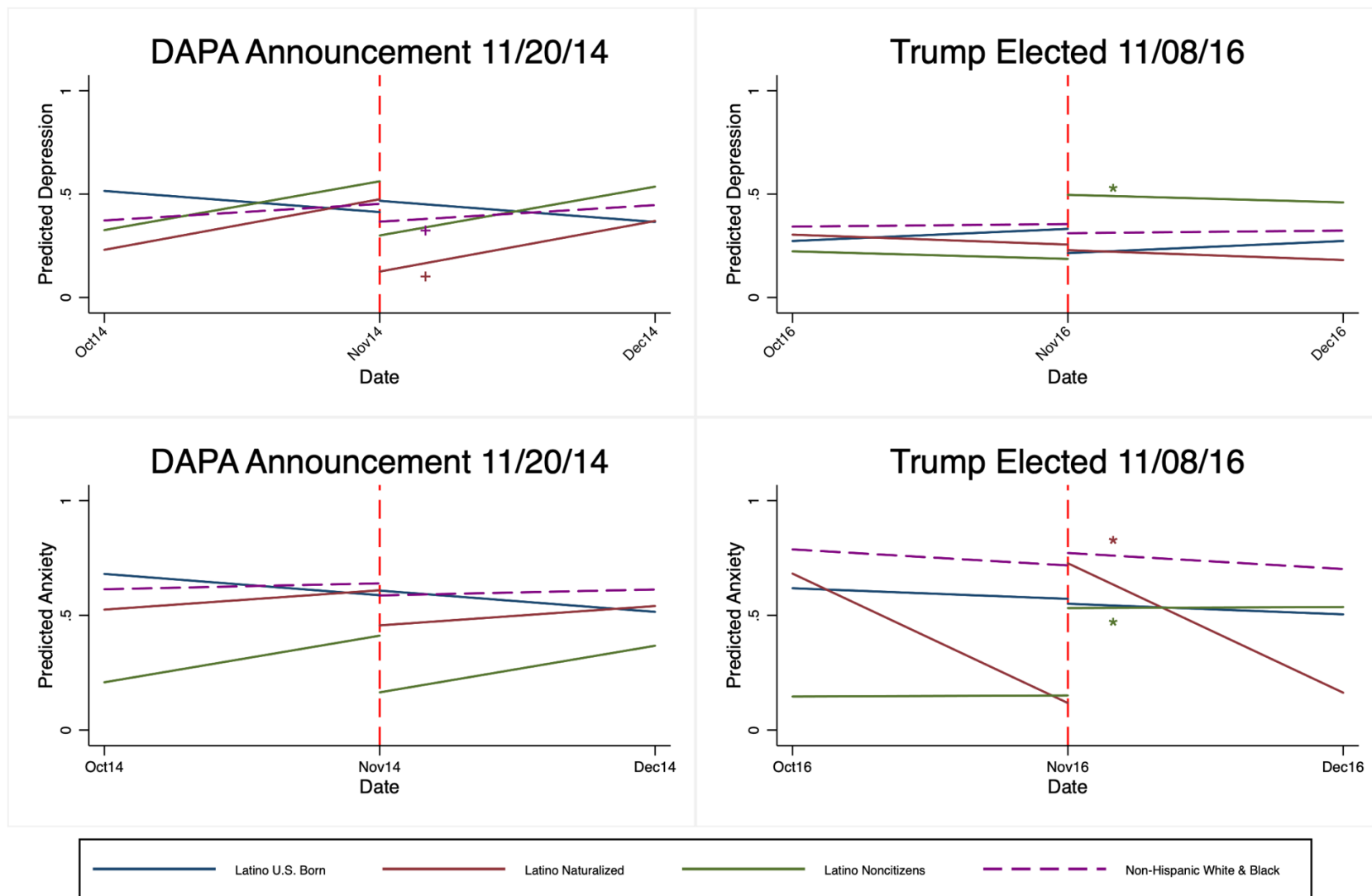
Figure S2. Regression Discontinuity of Depressive and Anxious Symptoms for U.S. Latinos Following Selected Dramatic Societal Events, by Citizenship

Source: NHIS 2011-2018.

Note: + P < 0.1 *P < .05 **P < .01 ***P < .001 P-values indicate a significant change in outcome at the time of event. Models compare linear trends 30 days pre- and post-event. Psychological distress is measured using the K6 index, which varies between 0 and 24. Severe psychological distress indicates the proportion of individuals with a K6 score >= 5. Anxiety and depression are measured using the K6 index. Anxiety averages nervousness and restlessness on a scale from 0 to 4; depression averages sadness, worthlessness, hopelessness, and the feeling that everything is an effort on a scale from 0 to 4.
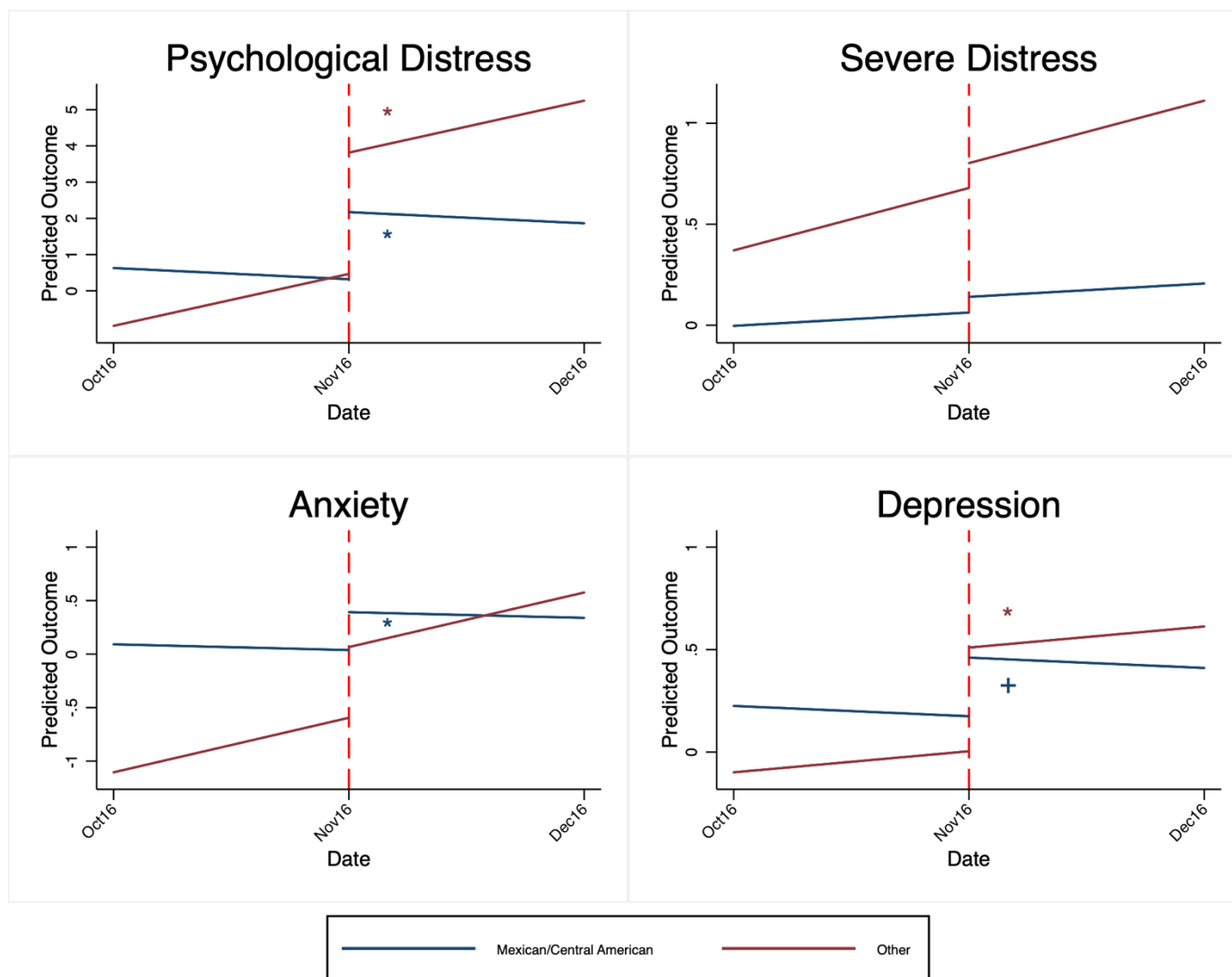
Figure S3. Regression Discontinuity of Psychological Distress Following the 2016 U.S. Presidential Election for Latino Noncitizens, by Ethnic Origins

Source: NHIS 2011-2018.

Note: + P < 0.1 *P < .05 **P < .01 ***P < .001 P-values indicate a significant change in outcome at the time of event. Models compare linear trends 30 days pre- and post-event. Psychological distress is measured using the K6 index, which varies between 0 and 24. Severe psychological distress indicates the proportion of individuals with a K6 score >= 5. Anxiety and depression are measured using the K6 index. Anxiety averages nervousness and restlessness on a scale from 0 to 4; depression averages sadness, worthlessness, hopelessness, and the feeling that everything is an effort on a scale from 0 to 4.

Figure S4. Regression Discontinuity of Psychological Distress for Non-Hispanic Black and Non-Hispanic White Americans Following Six Dramatic Societal Events
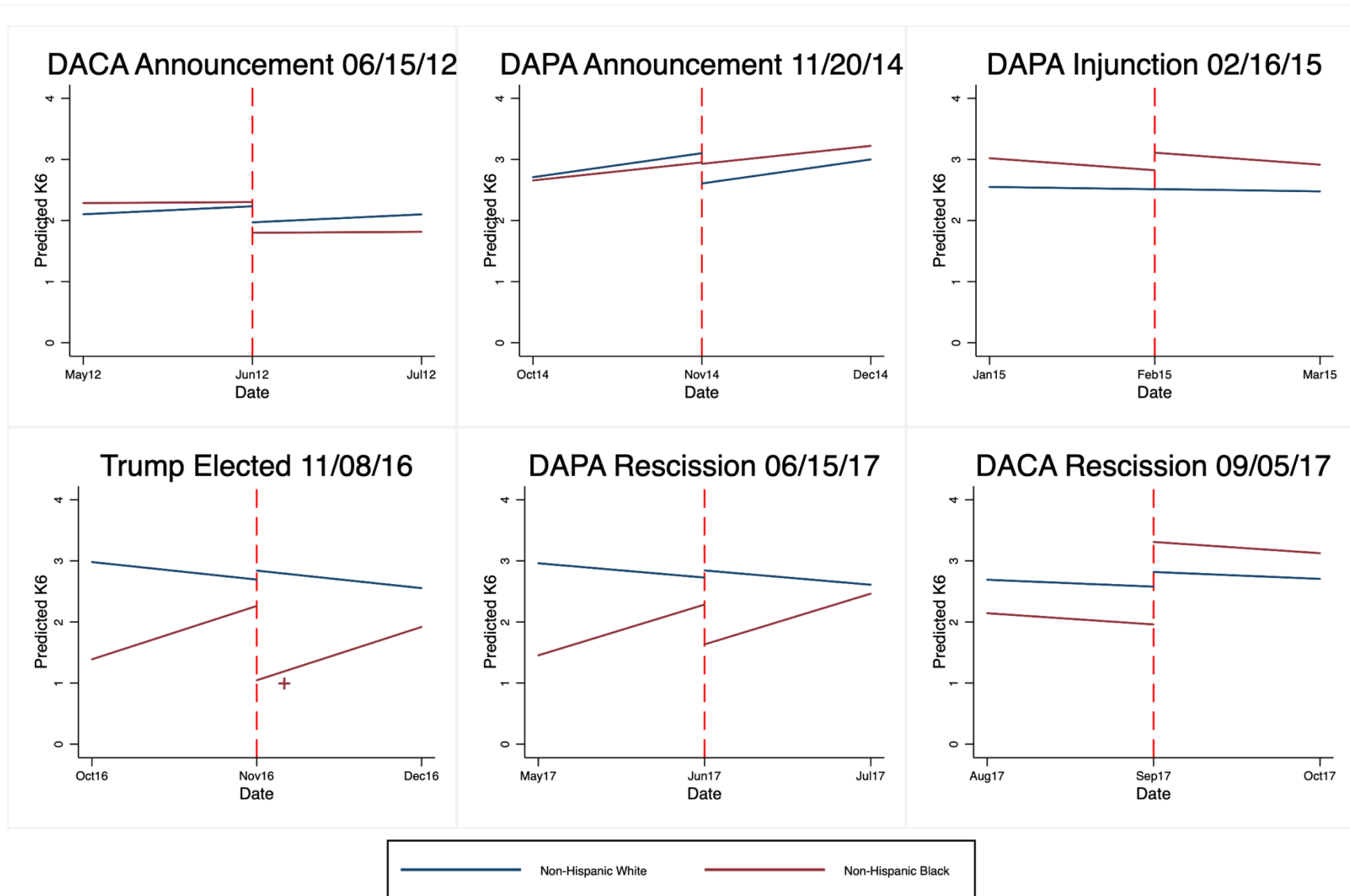
Source: NHIS 2011-2018.

Note: *P < .05 **P < .01 ***P < .001 P-values indicate a significant change in outcome at the time of event. Models compare linear trends 30 days pre- and post-event. Psychological distress is measured using the K6 index, which varies between 0 and 24 with higher scores indicating greater distress.

Figure S5. Regression Discontinuity of Moderate or Severe Psychological Distress for Non-Hispanic Black and Non-Hispanic White Americans Following Six Dramatic Societal Events
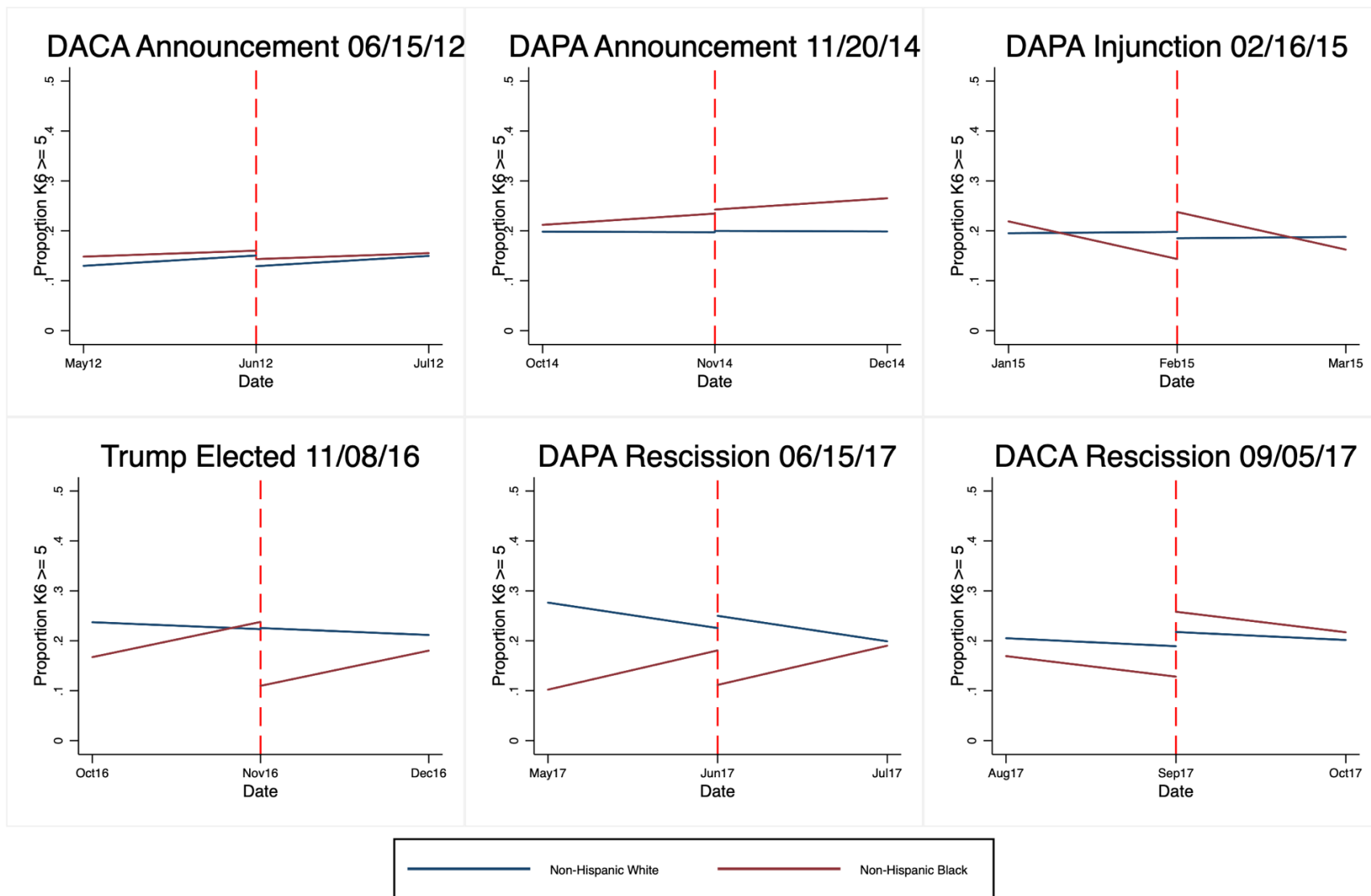
Source: NHIS 2011-2018.

Note: *P < .05 **P < .01 ***P < .001 P-values indicate a significant change in outcome at the time of event. Models compare linear trends 30 days pre- and post-event. Severe psychological distress indicates a K6 score >= 5.
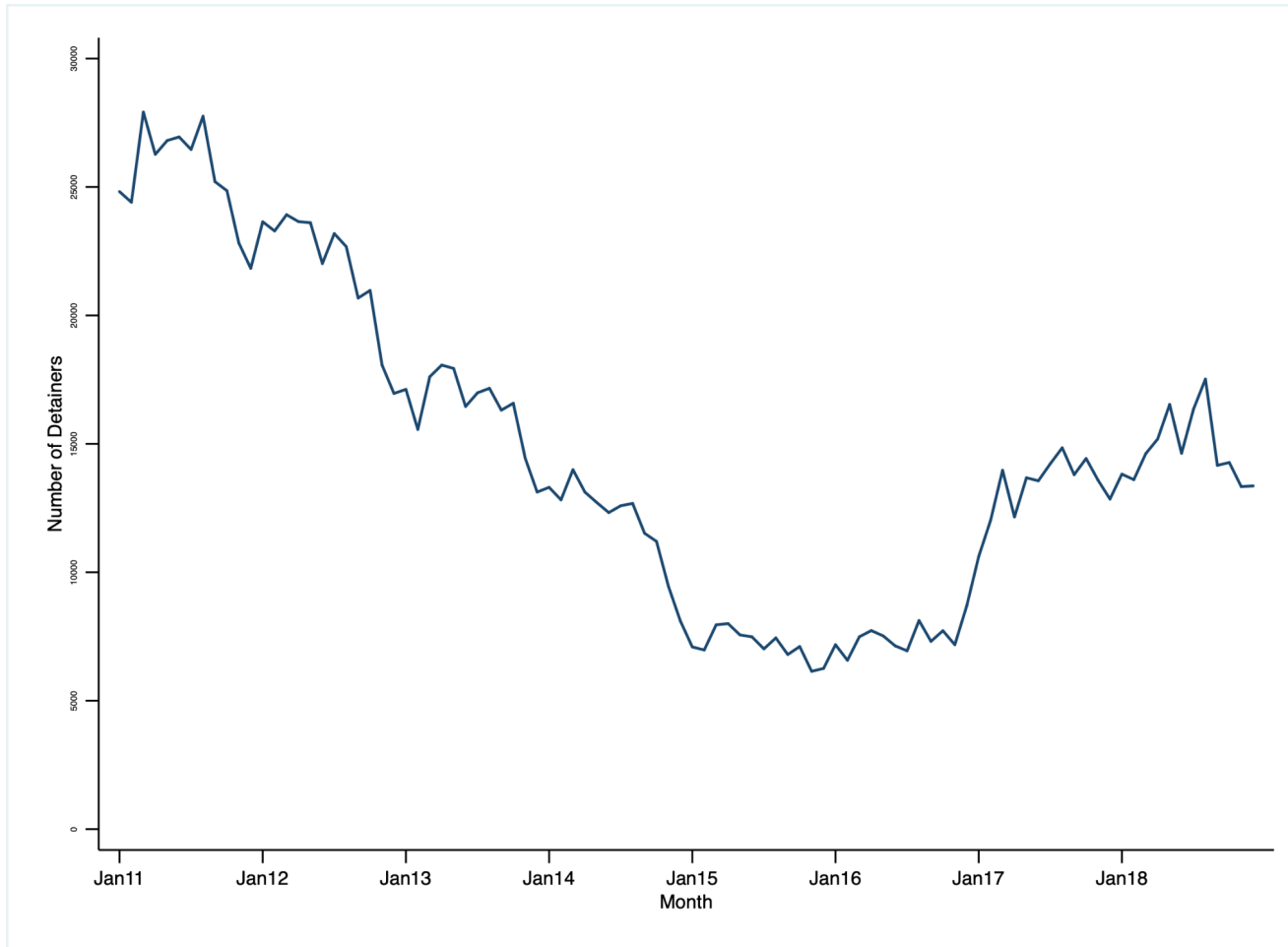
Figure S6. Monthly Number of Detainers Issued by Immigration and Customs Enforcement, 2011-2018
Source: TRAC at Syracuse University
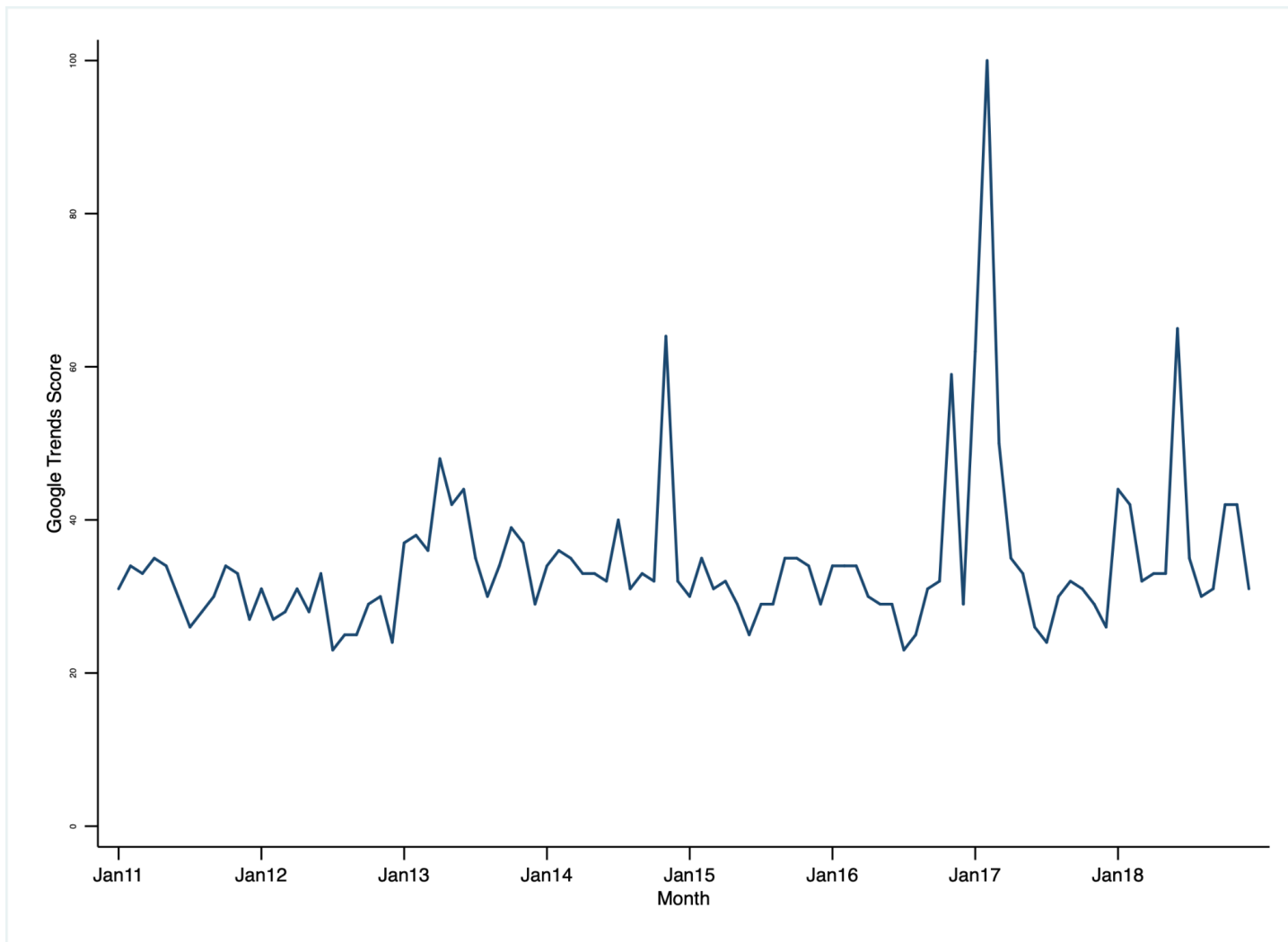
Figure S7. Monthly Google Trends Score for "Immigration" Topic, 2011-2018
Source: Google Trends, 2011-2018.
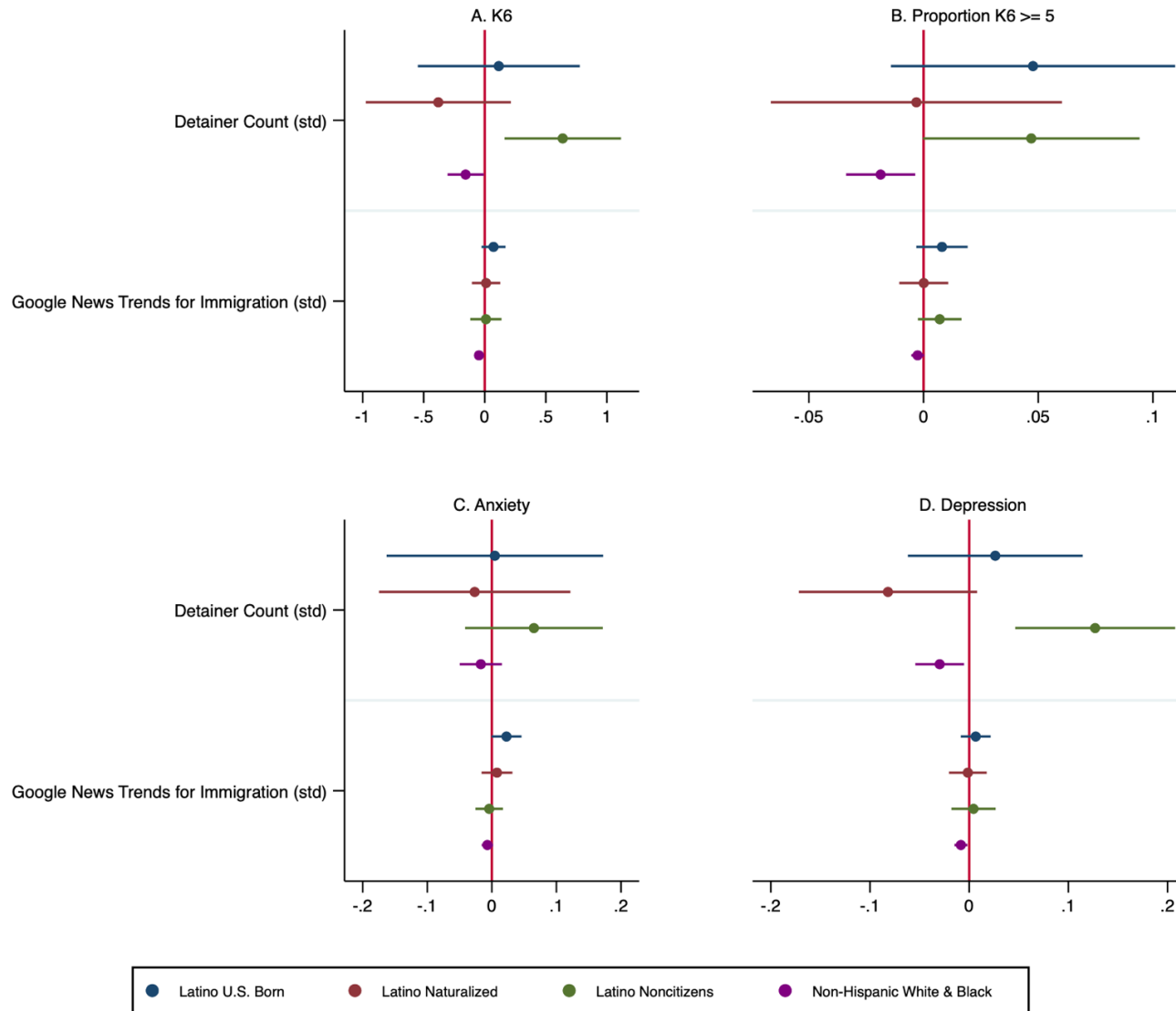
Figure S8. Regression of Psychological Distress on ICE Detainers and Google News Trends Score for "Immigration" Topic for U.S. Latinos by Citizenship and Non-Hispanic Black and White Americans, 2011-2018

Note: 95% confidence intervals produced with robust standard errors clustered at the month-year level. Models include controls for gender, age, employment status, household income, parenthood, marital status, education, census region of residence, and interview language, year fixed effects, and month fixed effects.

Table S1. Counts and Percentages of Latino Adults (Age 18+) with Undocumented Household Members, by Citizenship and Legal Status

	N	Number with One or More Undocumented Household Members	Percentage with One or More Undocumented Household Members
All Latino U.S. Citizens	26,588,511	1,714,895	6.45%
U.S.-born Citizens	19,981,921	1,194,916	5.98%
Naturalized citizens	6,606,590	519,979	7.87%
All Latino Noncitizens	12,734,699	5,754,273	45.2%
Noncitizens (Except Undocumented)	5,622,373	1,678,424	29.9%
Undocumented	7,112,326	4,075,849	57.3%

Source: USC Equity Research Institute analysis of 2017 five-year American Community Survey (ACS) microdata from IPUMS-USA. For a detailed description of the methodology used, see: https://dornsife.usc.edu/eri/publications/eligible-to-naturalize/. The authors thank Justin Scoggins and Carolina Otero for analyzing the ACS data.

Note: Figures should be regarded as estimates, subject to sampling and non-sampling error. Families are defined as two or more people who are related (by blood, marriage, adoption, etc.) and who live in the same household. Counts of people with at least one undocumented household member are exclusive of the focal individual.

Table S2. Descriptive Statistics of Latino U.S.-born Citizens, Latino Naturalized Citizens, Latino Noncitizens, and Non-Hispanic Black and White Americans, by Dramatic Societal Event

	U.S.-born Latinos			Latino Naturalized Citizens			Latino Noncitizens			Non-Hispanic White & Black		
	All	Pre	Post	All	Pre	Post	All	Pre	Post	All	Pre	Post
DACA Announced: June 15, 2012												
N	397	198	199	221	110	111	342	170	172	4334	2167	2167
K6	2.209	2.152	2.260	2.259	2.821	1.673	1.904	1.953	1.852	2.068	2.160	1.978
	(2.928)	(2.797)	(3.019)	(3.246)	(3.731)	(2.529)	(2.713)	(2.608)	(2.824)	(2.390)	(2.510)	(2.268)
K6 – Anxiety	0.527	0.551	0.506	0.478	0.596	0.355	0.370	0.377	0.362	0.512	0.535	0.490
	(0.651)	(0.643)	(0.654)	(0.675)	(0.707)	(0.622)	(0.507)	(0.501)	(0.514)	(0.543)	(0.563)	(0.522)
K6 – Depression	0.289	0.263	0.312	0.326	0.407	0.241	0.291	0.300	0.282	0.263	0.277	0.250
	(0.469)	(0.434)	(0.493)	(0.535)	(0.630)	(0.396)	(0.469)	(0.451)	(0.489)	(0.388)	(0.411)	(0.364)
Proportion K6 >= 5	16.60%	16.71%	16.51%	17.60%	18.76%	16.40%	14.20%	14.02%	14.39%	15.20%	15.22%	15.18%
Age (years)	37.849	37.535	38.128	48.377	49.174	47.546	37.799	38.791	36.737	48.249	48.584	47.922
	(12.159)	(12.458)	(11.877)	(11.922)	(12.340)	(11.401)	(9.389)	(8.382)	(10.362)	(12.721)	(12.832)	(12.608)
Female	54.20%	53.68%	54.67%	43.27%	41.16%	45.47%	53.42%	54.96%	51.77%	47.51%	46.51%	48.48%
Hispanic	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	0.00%	0.00%	0.00%
Income < $50000	49.02%	52.62%	45.83%	55.47%	49.53%	61.67%	69.88%	68.07%	71.81%	43.63%	43.11%	44.15%
Mexican/Central American Origin	74.65%	77.08%	72.50%	65.79%	70.82%	60.54%	91.17%	87.12%	95.50%	NA	NA	NA
Years lived in US	NA	NA	NA	29.741	30.004	29.468	15.149	15.777	14.459	NA	NA	NA
				(11.447)	(11.365)	(11.517)	(7.298)	(6.820)	(7.787)			
Region: Northeast	8.15%	4.03%	11.81%	22.44%	23.40%	21.44%	17.82%	17.43%	18.25%	18.52%	18.73%	18.30%
Region: North Central/Midwest	6.91%	6.99%	6.85%	5.96%	5.83%	6.08%	7.29%	4.79%	9.98%	27.93%	27.32%	28.53%
Region: South	36.62%	39.37%	34.17%	40.43%	44.27%	36.44%	33.02%	33.98%	32.00%	36.04%	38.41%	33.73%
Region: West	48.32%	49.60%	47.18%	31.17%	26.50%	36.04%	41.86%	43.81%	39.78%	17.51%	15.54%	19.44%
Married or Cohabiting	49.57%	42.93%	55.46%	65.66%	66.69%	64.58%	65.73%	73.44%	57.48%	60.31%	61.12%	59.52%
Is a Parent	42.31%	37.34%	46.73%	62.22%	55.93%	68.78%	63.16%	68.48%	57.46%	34.79%	35.05%	34.54%
Has Children under 18	31.89%	29.66%	33.87%	41.02%	42.75%	39.22%	52.77%	57.62%	47.57%	24.73%	24.29%	25.16%
Has Children Under 5	17.36%	13.40%	20.87%	14.67%	11.62%	17.84%	23.82%	27.00%	20.40%	8.89%	8.49%	9.28%
Interview Language other than English	11.66%	10.45%	12.73%	38.35%	40.28%	36.33%	61.56%	57.79%	65.58%	0.16%	0.25%	

N	374	201	173	235	111	124	321	160	161	4212	2122	2090
K6	2.840 (3.046)	2.991 (3.332)	2.656 (2.626)	2.602 (3.458)	2.906 (3.565)	2.322 (3.338)	2.264 (2.750)	2.323 (2.800)	2.204 (2.695)	2.545 (2.695)	2.580 (2.813)	2.512 (2.579)
K6 – Anxiety	0.680 (0.684)	0.713 (0.715)	0.641 (0.641)	0.499 (0.644)	0.536 (0.644)	0.465 (0.644)	0.403 (0.556)	0.419 (0.572)	0.386 (0.539)	0.610 (0.609)	0.624 (0.626)	0.597 (0.593)
K6 – Depression	0.370 (0.485)	0.391 (0.541)	0.344 (0.400)	0.401 (0.575)	0.458 (0.600)	0.348 (0.547)	0.365 (0.460)	0.371 (0.466)	0.358 (0.454)	0.333 (0.443)	0.337 (0.459)	0.330 (0.428)
Proportion K6 >= 5	24.04%	23.96%	24.13%	19.88%	22.36%	17.60%	18.58%	18.84%	18.31%	20.29%	20.07%	20.50%
Age (years)	36.360 (11.654)	36.415 (11.113)	36.292 (12.305)	52.721 (12.737)	52.864 (12.166)	52.590 (13.252)	38.593 (8.048)	38.551 (8.051)	38.636 (8.044)	48.987 (12.651)	48.932 (12.490)	49.040 (12.793)
Female	49.38%	47.11%	52.14%	40.48%	43.70%	37.52%	56.90%	60.89%	52.83%	47.42%	47.15%	47.68%
Hispanic	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	0.00%	0.00%	0.00%
Income < $50000	48.36%	44.00%	53.67%	55.34%	63.21%	48.09%	68.41%	65.42%	71.45%	40.05%	40.64%	39.48%
Years lived in US	NA	NA	NA	29.619 (11.864)	30.319 (11.229)	28.985 (12.399)	15.499 (6.894)	14.853 (6.754)	16.157 (7.004)	NA	NA	NA
Mexican/Central American Origin	76.83%	77.42%	76.11%	62.85%	62.65%	63.04%	93.21%	95.82%	90.55%	NA	NA	NA
Region: Northeast	10.83%	9.57%	12.37%	20.05%	19.94%	20.15%	7.30%	9.55%	5.01%	17.79%	16.44%	19.10%
Region: North Central/Midwest	11.45%	9.45%	13.91%	8.97%	9.35%	8.62%	11.94%	16.15%	7.65%	26.62%	27.32%	25.93%
Region: South	33.98%	39.05%	27.78%	41.08%	36.67%	45.14%	38.73%	30.06%	47.55%	37.82%	39.17%	36.51%
Region: West	43.74%	41.93%	45.95%	29.90%	34.04%	26.09%	42.04%	44.24%	39.80%	17.77%	17.06%	18.46%
Married or Cohabiting	53.40%	56.55%	49.57%	69.55%	67.42%	71.52%	75.08%	76.64%	73.50%	60.21%	60.04%	60.39%
Is a Parent	38.95%	40.23%	37.40%	55.49%	58.13%	53.06%	67.68%	64.04%	71.39%	33.85%	34.52%	33.21%
Has Children under 18	32.44%	33.70%	30.90%	35.30%	40.63%	30.40%	54.34%	50.76%	57.99%	25.22%	26.31%	24.17%
Has Children Under 5	17.16%	16.36%	18.13%	7.11%	4.64%	9.39%	24.74%	19.76%	29.80%	9.65%	9.83%	9.48%
Interview Language other than English	9.45%	7.27%	12.10%	47.09%	40.46%	53.20%	72.45%	71.45%	73.47%	0.52%	0.33%	0.71%

N	349	168	181	228	117	111	318	173	145	4086	1992	2094
K6	3.218 (2.778)	3.068 (2.633)	3.342 (2.871)	2.961 (3.416)	3.130 (3.648)	2.773 (3.112)	2.806 (3.570)	2.756 (3.412)	2.861 (3.713)	2.516 (2.484)	2.525 (2.514)	2.508 (2.455)

K6 – Anxiety	0.796 (0.656)	0.755 (0.636)	0.830 (0.667)	0.651 (0.717)	0.616 (0.747)	0.690 (0.679)	0.528 (0.681)	0.521 (0.685)	0.537 (0.676)	0.631 (0.585)	0.637 (0.609)	0.625 (0.563)
K6 – Depression	0.407 (0.443)	0.389 (0.429)	0.421 (0.452)	0.415 (0.561)	0.474 (0.596)	0.348 (0.512)	0.437 (0.596)	0.429 (0.571)	0.447 (0.619)	0.316 (0.403)	0.317 (0.399)	0.316 (0.407)
Proportion K6 >= 5	29.19%	30.46%	28.13%	25.45%	27.73%	22.91%	21.71%	20.80%	22.70%	19.85%	20.17%	19.56%
Age (years)	35.454 (10.122)	34.391 (10.513)	36.334 (9.756)	52.878 (11.281)	52.064 (11.402)	53.785 (11.089)	41.004 (9.993)	40.347 (9.750)	41.722 (10.185)	48.976 (12.345)	48.658 (12.308)	49.275 (12.376)
Female	51.97%	56.85%	47.93%	54.35%	55.65%	52.89%	47.79%	47.64%	47.94%	48.51%	48.92%	48.12%
Hispanic	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	0.00%	0.00%	0.00%
Income < $50000	43.28%	42.85%	43.63%	55.35%	52.84%	58.14%	66.77%	70.13%	63.11%	37.29%	40.64%	34.13%**
Years lived in US	NA	NA	NA	31.544 (11.575)	30.341 (11.325)	32.874 (11.770)	19.374 (9.277)	18.820 (8.072)	19.979 (10.334)	NA	NA	NA
Mexican/Central American Origin	80.00%	77.02%	82.47%	60.76%	60.45%	61.10%	89.67%	89.46%	89.89%	NA	NA	NA
Region: Northeast	9.70%	9.72%	9.67%	22.09%	26.38%	17.32%	6.96%	6.05%	7.96%	16.61%	18.06%	15.25%
Region: North Central/Midwest	11.17%	16.92%	6.42%	9.03%	6.97%	11.31%	6.77%	10.35%		26.39%	24.77%	27.91%
Region: South	31.85%	34.22%	29.89%	32.72%	30.39%	35.32%	42.76%	45.95%		38.22%	37.47%	38.93%
Region: West	47.28%	39.13%	54.02%	36.17%	36.26%	36.06%	43.51%	37.66%	49.89%	18.78%	19.70%	17.92%
Married or Cohabiting	44.92%	39.37%	49.51%	67.95%	73.00%	62.33%	71.52%	68.25%	75.09%	61.44%	61.29%	61.59%
Is a Parent	39.01%	35.15%	42.21%	49.53%	51.33%	47.54%	65.87%	57.35%	75.17%	35.13%	36.44%	33.90%
Has Children under 18	31.59%	30.29%	32.66%	33.42%	33.20%	33.66%	53.33%	49.40%	57.62%	26.45%	27.99%	25.00%
Has Children Under 5	15.30%	13.54%	16.76%	5.96%	6.49%	5.36%	21.63%	22.10%	21.11%	10.49%	11.36%	9.66%
Interview Language other than English	12.64%	10.89%	14.08%	38.99%	41.30%	36.42%	66.92%	71.34%	62.11%	0.25%	0.43%	
Trump Election: November 8, 2016												
N	285	137	148	176	79	97	178	87	91	4289	2119	2170
K6	2.530 (2.309)	2.738 (2.422)	2.364 (2.213)	1.858 (1.906)	2.030 (2.138)	1.707 (1.648)	1.738 (1.874)	0.819 (1.057)	2.690** (2.370)	2.715 (2.721)	2.795 (2.725)	2.634 (2.715)
K6 – Anxiety	0.604 (0.507)	0.641 (0.543)	0.574 (0.477)	0.409 (0.425)	0.410 (0.433)	0.407 (0.416)	0.337 (0.367)	0.147 (0.220)	0.533*** (0.454)	0.679 (0.632)	0.688 (0.634)	0.671 (0.630)
K6 – Depression	0.331 (0.359)	0.364 (0.370)	0.304 (0.349)	0.260 (0.302)	0.302 (0.349)	0.223 (0.246)	0.266 (0.332)	0.131 (0.187)	0.406** (0.427)	0.341 (0.442)	0.357 (0.443)	0.325 (0.440)

Proportion K6 >= 5	19.19%	22.44%	16.60%	12.76%	9.05%	16.02%	12.62%	4.35%	21.18%***	21.73%	22.68%	20.76%
Age (years)	35.157 (9.339)	36.966 (10.409)	33.715 (8.393)	49.862 (8.821)	51.763 (8.463)	48.187 (9.030)	42.989 (8.020)	43.283 (7.482)	42.686 (8.567)	48.911 (12.605)	48.098 (12.518)	49.727* (12.666)
Female	52.42%	49.16%	55.03%	44.93%	44.02%	45.74%	50.05%	53.44%	46.55%	47.12%	48.02%	46.23%
Hispanic	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	0.00%	0.00%	0.00%
Income < $50000	39.69%	41.89%	37.93%	44.23%	47.87%	41.03%	64.99%	65.06%	64.92%	35.68%	35.35%	36.01%
Years lived in US	NA	NA	NA	30.016 (7.706)	29.609 (6.806)	30.374 (8.458)	17.477 (5.810)	17.284 (5.585)	17.666 (6.026)	NA	NA	NA
Mexican/Central American Origin	78.72%	72.61%	83.60%	77.42%	76.55%	78.18%	89.07%	87.68%	90.51%	NA	NA	NA
Region: Northeast	7.90%	10.21%	6.06%	22.78%	29.50%	16.86%	12.05%	12.66%	11.42%	18.70%	19.63%	17.77%
Region: North Central/Midwest	10.80%	13.01%	9.03%	9.66%	8.73%	10.48%	10.65%	8.37%	13.00%	24.77%	24.51%	25.04%
Region: South	39.14%	38.27%	39.84%	33.12%	30.87%	35.10%	42.58%	37.69%	47.65%	37.25%	38.09%	36.41%
Region: West	42.16%	38.51%	45.07%	34.44%	30.90%	37.56%	34.72%	41.28%	27.93%	19.28%	17.77%	20.79%
Married or Cohabiting	52.10%	60.31%	45.55%	69.72%	67.61%	71.58%	72.05%	76.19%	67.77%	60.47%	58.95%	61.99%
Is a Parent	39.94%	41.82%	38.45%	63.69%	66.99%	60.79%	63.92%	68.47%	59.21%	35.26%	35.54%	34.98%
Has Children under 18	34.11%	36.55%	32.17%	40.59%	40.34%	40.81%	50.36%	52.96%	47.67%	25.55%	26.22%	24.88%
Has Children Under 5	16.75%	22.76%	11.96%	8.31%	8.57%	8.09%	20.39%	22.28%	18.44%		9.25%	9.85%
Interview Language other than English	9.45%	12.36%	7.13%	34.32%	39.83%	29.47%	71.22%	73.19%	69.19%			

DAPA Rescinded: June 15, 2017

N	240	119	121	135	68	67	150	65	85	3290	1599	1691
K6	2.666 (2.012)	2.584 (1.940)	2.750 (2.084)	2.537 (2.256)	2.902 (2.336)	2.062 (2.037)	2.563 (2.023)	2.590 (1.921)	2.537 (2.113)	2.748 (2.322)	2.780 (2.275)	2.716 (2.368)
K6 – Anxiety	0.571 (0.443)	0.555 (0.452)	0.587 (0.433)	0.500 (0.440)	0.611 (0.464)	0.356 (0.372)	0.485 (0.370)	0.482 (0.366)	0.488 (0.370)	0.703 (0.553)	0.710 (0.550)	0.696 (0.556)
K6 – Depression	0.381 (0.341)	0.368 (0.326)	0.394 (0.356)	0.384 (0.377)	0.420 (0.385)	0.338 (0.354)	0.398 (0.372)	0.406 (0.339)	0.390 (0.402)	0.338 (0.374)	0.340 (0.362)	0.335 (0.386)
Proportion K6 >= 5	24.75%	23.95%	25.57%	19.68%	22.82%	15.58%	20.37%	23.71%	17.29%	22.02%	23.03%	21.01%
Age (years)	36.431 (8.451)	36.723 (8.051)	36.131 (8.851)	51.004 (7.865)	49.808 (7.026)	52.564 (8.885)	40.106 (6.569)	41.925 (6.723)	38.424 (6.199)	49.196 (11.147)	49.264 (11.090)	49.129 (11.198)
Female	47.90%	43.74%	52.16%	51.04%	48.74%	54.03%	58.25%	58.60%	57.93%	46.39%	47.33%	45.44%

Hispanic	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	0.00%	0.00%	0.00%
Income < $50000	43.14%	47.44%	38.73%	48.15%	37.45%	62.09%	61.96%	64.54%	59.58%	33.93%	34.55%	33.31%
Years lived in US	NA	NA	NA	29.663 (7.188)	28.360 (6.404)	31.344 (8.105)	16.350 (5.476)	16.573 (4.869)	16.141 (6.043)	NA	NA	NA
Mexican/Central American Origin	75.41%	72.49%	78.40%	69.35%	66.68%	72.83%	87.26%	82.65%	91.53%	NA	NA	NA
Region: Northeast	8.58%	11.59%	5.49%	19.04%	27.98%	7.39%	17.57%	16.00%	19.02%	19.22%	19.38%	19.06%
Region: North Central/Midwest	11.63%	10.74%	12.54%		12.58%		8.02%	9.15%	6.98%	26.70%	25.87%	27.52%
Region: South	33.02%	36.14%	29.81%		31.03%		40.89%	40.93%	40.85%	35.81%	35.67%	35.94%
Region: West	46.78%	41.52%	52.16%	33.71%	28.42%	40.62%	33.52%	33.92%	33.15%	18.28%	19.08%	17.48%
Married or Cohabiting	50.21%	53.61%	46.73%	59.27%	60.77%	57.33%	68.98%	72.84%	65.41%	60.53%	61.77%	59.30%
Is a Parent	41.71%	43.04%	40.34%	59.42%	72.28%	42.66%**	67.56%	73.63%	61.95%	35.30%	35.30%	35.30%
Has Children under 18	31.55%	33.08%	29.98%	40.32%	46.64%	32.07%	54.79%	58.17%	51.67%	25.08%	26.28%	23.87%
Has Children Under 5	15.97%	15.82%	16.13%	9.71%	11.38%	7.52%	21.04%	20.43%	21.60%	10.07%	10.68%	9.46%
Interview Language other than English	15.69%	11.17%	20.33%	52.86%	51.62%	54.47%	60.02%	63.04%	57.23%	0.17%		
DACA Rescinded: September 5, 2017												
N	246	92	154	156	88	68	152	66	86	3310	1430	1880
K6	3.450 (2.584)	3.201 (2.624)	3.595 (2.557)	2.187 (1.954)	2.230 (1.939)	2.116 (1.939)	1.968 (1.819)	1.802 (1.491)	2.138 (2.146)	2.728 (2.339)	2.578 (2.297)	2.845 (2.368)
K6 – Anxiety	0.851 (0.614)	0.877 (0.624)	0.836 (0.608)	0.551 (0.527)	0.525 (0.500)	0.595 (0.568)	0.420 (0.375)	0.365 (0.303)	0.477 (0.444)	0.704 (0.556)	0.657 (0.541)	0.742* (0.567)
K6 – Depression	0.437 (0.429)	0.362 (0.416)	0.481 (0.434)	0.271 (0.288)	0.295 (0.285)	0.232 (0.288)	0.282 (0.308)	0.268 (0.271)	0.296 (0.347)	0.333 (0.382)	0.321 (0.379)	0.343 (0.385)
Proportion K6 >= 5	28.66%	23.73%	31.52%	16.23%	18.11%	13.10%	17.22%	16.05%	18.41%	21.84%	20.62%	22.80%
Age (years)	35.979 (8.357)	37.214 (8.461)	35.264 (8.272)	49.068 (8.899)	48.289 (8.151)	50.365 (10.095)	40.201 (6.695)	40.567 (6.467)	39.829 (6.836)	48.779 (11.386)	48.331 (11.118)	49.128 (11.589)
Female	51.16%	47.78%	53.11%	45.28%	58.08%	23.97%	50.41%	49.10%	51.74%	48.63%	48.55%	48.69%
Hispanic	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	0.00%	0.00%	0.00%
Income < $50000	35.68%	39.90%	33.25%	52.45%	51.77%	53.58%	62.07%	51.35%	72.99%	35.66%	32.02%	38.5%*
Years lived in US	NA	NA	NA	28.514 (8.222)	28.162 (7.255)	29.126 (9.863)	16.619 (5.430)	18.292 (4.873)	14.961 (5.836)	NA	NA	NA

Mexican/Central American Origin	73.57%	77.69%	71.18%	65.49%	59.42%	75.59%	92.10%			NA	NA	NA
Region: Northeast	11.85%	11.54%	12.03%	18.23%	22.27%	11.50%	11.73%	10.97%	12.50%	19.71%	18.85%	20.38%
Region: North Central/Midwest	8.37%	8.63%	8.22%	8.09%	4.55%	13.97%	9.34%	9.07%	9.60%	25.73%	25.46%	25.94%
Region: South	31.88%	24.40%	36.20%	41.42%	40.25%	43.37%	41.55%	40.88%	42.23%	36.76%	38.86%	35.13%
Region: West	47.91%	55.44%	43.55%	32.26%	32.93%	31.16%	37.38%	39.07%	35.67%	17.80%	16.83%	18.55%
Married or Cohabiting	43.97%	47.10%	42.15%	66.90%	68.84%	63.66%	70.95%	71.25%	70.64%	59.11%	59.77%	58.60%
Is a Parent	33.29%	40.84%	28.92%	55.83%	54.11%	58.69%	67.75%	69.70%	65.76%	33.62%	34.58%	32.87%
Has Children under 18	25.47%	29.50%	23.14%	36.21%	33.40%	40.89%	54.08%	51.54%	56.67%	24.56%	25.07%	24.16%
Has Children Under 5	13.46%	14.24%	13.01%	11.63%	11.85%	11.27%	25.96%	23.15%	28.83%	10.95%	10.66%	11.19%
Interview Language other than English	13.37%	11.31%	14.56%	47.01%	50.86%	40.60%	60.40%	54.65%	66.25%			

Source: NHIS 2011-2018.

Note: *P < .05 **P < .01. P-values are from equal-variance t-tests comparing outcome means pre- and post-event. Standard errors in parentheses. The K6 index ranges from 0 to 24. Results are weighted using Sample Adult weights adjusted for pooled survey years. Empty cells were suppressed by NCHS due to having n < 5. For U.S.-born Latinos and Non-Hispanic White & Black, years lived in U.S. is equal to age.

Table S3. Logistic Regression Models Predicting Moderate to Severe Psychological Distress for U.S. Latinos Following Dramatic Societal Events, by Citizenship

	U.S.-Born Latinos	Latino Naturalized Citizens	Latino Noncitizens	Non-Hispanic Black and White Americans
DACA Announced: June 15, 2012				
Interview date	0.0154	0.0340	0.0207	0.0050
	(0.0168)	(0.0243)	(0.0230)	(0.0059)
Event cutoff (1 = survey completed on or after)	-0.493	-1.279	-0.619	-0.160
	(0.526)	(1.038)	(0.764)	(0.213)
Constant	-297.2	-653.3	-398.0	-98.06
	(322.3)	(465.4)	(440.1)	(112.7)
N	397	221	342	4334
DAPA Announced: November 20, 2014				
Interview date	0.000887	0.0426+	0.0178	0.0004
	(0.0192)	(0.0236)	(0.0212)	(0.0067)
Event cutoff (1 = survey completed on or after)	-0.0175	-1.559+	-0.602	0.015
	(0.633)	(0.858)	(0.931)	(0.209)
Constant	-18.93	-853.9+	-358.2	-9.167
	(384.8)	(472.0)	(424.5)	(134.2)
N	374	235	321	4212

DAPA Injunction: February 16, 2015				
Interview date	0.0120	0.0103	-0.0100	-0.0017
	(0.0184)	(0.0183)	(0.0184)	(0.0067)
Event cutoff (1 = survey completed on or after)	-0.469	-0.575	0.421	0.012
	(0.609)	(0.791)	(0.643)	(0.230)
Constant	-242.3	-207.4	200.4	32.36
	(371.1)	(367.7)	(370.0)	(134.0)
N	349	228	318	4086
Trump Election: November 8, 2016				
Interview date	0.0157	-0.0511+	0.0292	-0.0001
	(0.0212)	(0.0305)	(0.0227)	(0.0051)
Event cutoff (1 = survey completed on or after)	-0.833	2.312*	0.945	-0.110
	(0.882)	(1.160)	(0.738)	(0.187)
Constant	-327.1	1,057+	-608.4	0.808
	(439.9)	(632.5)	(470.3)	(105.2)
				4289
N	285	176	178	
DAPA Rescinded: June 15, 2017				
Interview date	0.0375	-0.00640	0.000758	-0.00589

	(0.0253)	(0.0335)	(0.0279)	(0.0064)
Event cutoff (1 = survey completed on or after)	-1.085	-0.270	-0.417	0.0592
	(1.017)	(1.329)	(0.663)	(0.222)
Constant	-787.1	132.9	-17.06	122.3
	(531.3)	(703.3)	(586.0)	(134.9)
N	240	135	150	3290

DACA Rescinded: September 5, 2017

Interview date	-0.0114	-0.00618	0.0218	-0.0038
	(0.0191)	(0.0268)	(0.0383)	(0.0052)
Event cutoff (1 = survey completed on or after)	0.746	-0.199	-0.553	0.249
	(0.647)	(1.090)	(1.417)	(0.215)
Constant	238.5	128.7	-460.9	77.64
	(402.7)	(563.4)	(806.0)	(109.7)
N	246	156	152	3310

Source: NHIS 2011-2018.

Note: + P < 0.1 *P < .05 **P < .01; Standard errors in parentheses. Each model compares respondents who completed their survey within 30 days of the relevant event. Severe psychological distress is measured with a binary indicator of K6 >= 5.

Table S4. Regression of Psychological Distress on Immigration and Customs Enforcement Detainers and Google Trends Score for "Immigration" Topic by U.S. Latinos' Citizenship, 2011-2018

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)
		K6			Binary K6			Anxiety			Depression	
	US-Born	Naturalized	Non-citizens	US-Born	Naturalized	Non-citizens	US-Born	Naturalized	Non-citizens	US-Born	Naturalized	Non-citizens
Detainer Count (std)	0.162	-0.403	0.626*	0.051	-0.009	0.049*	0.015	-0.037	0.061	0.033	-0.082+	0.126**
	(0.320)	(0.306)	(0.242)	(0.031)	(0.030)	(0.023)	(0.082)	(0.074)	(0.054)	(0.042)	(0.046)	(0.040)
Google Trends for Immigration (std)	0.089*	-0.026	-0.018	0.008+	-0.008	0.007	0.022**	-0.011	-0.010	0.011*	-0.001	0.000
	(0.035)	(0.063)	(0.050)	(0.004)	(0.006)	(0.005)	(0.008)	(0.016)	(0.008)	(0.005)	(0.009)	(0.009)
Female	0.401***	0.545***	0.563***	0.033***	0.047***	0.057***	0.086***	0.117***	0.108***	0.057***	0.077***	0.086***
	(0.085)	(0.125)	(0.117)	(0.008)	(0.011)	(0.012)	(0.019)	(0.026)	(0.024)	(0.014)	(0.022)	(0.019)
Age	0.007*	-0.008*	0.026***	0.000	-0.001	0.002***	-0.001	-0.003**	0.004***	0.002***	-0.001	0.004***
	(0.003)	(0.004)	(0.004)	(0.000)	(0.000)	(0.000)	(0.001)	(0.001)	(0.001)	(0.000)	(0.001)	(0.001)
Employed	-0.979***	-1.347***	-0.676***	-0.085***	-0.112***	-0.043***	-0.165***	-0.250***	-0.120***	-0.162***	-0.212***	-0.109***
	(0.119)	(0.153)	(0.127)	(0.012)	(0.014)	(0.013)	(0.026)	(0.030)	(0.026)	(0.020)	(0.026)	(0.020)
Household income $50k or over	-0.905***	-0.486***	-0.194+	-0.078***	-0.041***	-0.008	-0.155***	-0.071*	-0.035	-0.149***	-0.086***	-0.031
	(0.093)	(0.139)	(0.115)	(0.011)	(0.011)	(0.013)	(0.020)	(0.032)	(0.024)	(0.015)	(0.022)	(0.019)
Is a Parent	-0.055	0.021	-0.233+	-0.008	-0.001	-0.012	-0.015	0.004	-0.038	-0.006	0.003	-0.039+
	(0.103)	(0.110)	(0.123)	(0.011)	(0.011)	(0.012)	(0.024)	(0.022)	(0.025)	(0.016)	(0.019)	(0.021)
Married or cohabiting	-0.377***	-0.663***	-0.525***	-0.019	-0.050***	-0.050***	-0.041+	-0.109***	-0.060*	-0.074***	-0.111***	-0.101***
	(0.105)	(0.127)	(0.128)	(0.012)	(0.013)	(0.012)	(0.022)	(0.029)	(0.023)	(0.017)	(0.020)	(0.023)
Education (Baseline = less than high school)												
High school	-0.197	-0.448*	-0.207+	-0.013	-0.045**	-0.026*	-0.037	-0.080*	-0.009	-0.031	-0.072*	-0.047**
	(0.137)	(0.191)	(0.106)	(0.014)	(0.017)	(0.011)	(0.027)	(0.037)	(0.023)	(0.024)	(0.032)	(0.017)
Some college	-0.247	-0.418*	-0.155	-0.011	-0.033*	-0.016	-0.001	-0.052	0.044	-0.061*	-0.079**	-0.061**
	(0.150)	(0.169)	(0.134)	(0.016)	(0.014)	(0.015)	(0.030)	(0.034)	(0.030)	(0.025)	(0.027)	(0.022)
Bachelor's	-0.441**	-0.511**	-0.358*	-0.039*	-0.034+	-0.054**	0.010	-0.040	0.022	-0.115***	-0.108***	-0.100***
	(0.134)	(0.179)	(0.166)	(0.017)	(0.018)	(0.016)	(0.033)	(0.040)	(0.038)	(0.021)	(0.028)	(0.025)
Region of residence (Baseline = Northeast)												
North Central/Midwest	0.382+	-0.092	0.127	0.022	0.008	0.010	0.122*	0.006	0.026	0.035	-0.026	0.019
	(0.223)	(0.212)	(0.199)	(0.021)	(0.026)	(0.020)	(0.049)	(0.048)	(0.041)	(0.036)	(0.036)	(0.033)
South	0.017	-0.406**	0.173	-0.016	-0.037**	0.007	0.015	-0.059+	0.021	-0.003	-0.072**	0.033
	(0.158)	(0.134)	(0.147)	(0.016)	(0.013)	(0.016)	(0.036)	(0.031)	(0.030)	(0.025)	(0.022)	(0.025)
West	-0.024	-0.184	0.544***	-0.018	-0.025+	0.049**	0.019	-0.019	0.107**	-0.016	-0.037	0.082**
	(0.155)	(0.148)	(0.158)	(0.017)	(0.014)	(0.018)	(0.035)	(0.034)	(0.032)	(0.024)	(0.023)	(0.027)

Interview Language other than English	-0.875***	0.038	0.125	-0.055**	0.002	0.022*	-0.236***	-0.019	-0.019	-0.101***	0.019	0.041**
	(0.156)	(0.129)	(0.092)	(0.017)	(0.012)	(0.009)	(0.037)	(0.027)	(0.022)	(0.025)	(0.021)	(0.014)
Year Fixed Effects	x	x	x	x	x	x	x	x	x	x	x	x
Month Fixed Effects	x	x	x	x	x	x	x	x	x	x	x	x
Constant	3.466***	5.381***	0.787+	0.239**	0.380***	0.070	0.832***	1.005***	0.231*	0.450***	0.843***	0.081
	(0.679)	(0.714)	(0.473)	(0.072)	(0.064)	(0.049)	(0.174)	(0.162)	(0.100)	(0.088)	(0.110)	(0.082)
Observations	15,226	8,994	11,644	15,226	8,994	11,644	15,226	8,994	11,644	15,226	8,994	11,644
R-squared	0.051	0.066	0.041	0.036	0.051	0.032	0.034	0.047	0.031	0.057	0.068	0.043

Robust standard errors clustered at the month-year level in parentheses.

*** $p<0.001$, ** $p<0.01$, * $p<0.05$, + $p<0.1$

Table S5. Regression of Psychological Distress on Immigration and Customs Enforcement Detainers and Google Trends Score for "Immigration" Topic for Non-Hispanic Black and White Americans, 2011-2018

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)
		K6			Binary K6			Anxiety			Depression	
	Non-Hispanic Black and White	Non-Hispanic Black	Non-Hispanic White	Non-Hispanic Black and White	Non-Hispanic Black	Non-Hispanic White	Non-Hispanic Black and White	Non-Hispanic Black	Non-Hispanic White	Non-Hispanic Black and White	Non-Hispanic Black	Non-Hispanic White
Detainer Count (std)	-0.153+	-0.333+	-0.116	-0.018*	-0.020	-0.017*	-0.018	-0.089*	-0.004	-0.028*	-0.035	-0.026+
	(0.079)	(0.175)	(0.079)	(0.008)	(0.019)	(0.008)	(0.017)	(0.035)	(0.018)	(0.013)	(0.029)	(0.014)
Google Trends for Immigration (std)	-0.014	-0.047	-0.007	-0.000	-0.001	0.000	-0.004	-0.009	-0.003	-0.001	-0.007	0.000
	(0.013)	(0.038)	(0.011)	(0.001)	(0.004)	(0.001)	(0.004)	(0.009)	(0.003)	(0.002)	(0.005)	(0.002)
Female	0.470***	0.476***	0.484***	0.037***	0.037***	0.038***	0.122***	0.115***	0.126***	0.056***	0.062***	0.057***
	(0.021)	(0.064)	(0.023)	(0.002)	(0.007)	(0.002)	(0.005)	(0.013)	(0.005)	(0.004)	(0.011)	(0.004)
Age	-0.025***	-0.016***	-0.027***	-0.002***	-0.002***	-0.002***	-0.007***	-0.004***	-0.008***	-0.003***	-0.002***	-0.003***
	(0.001)	(0.002)	(0.001)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
Employed	-1.038***	-1.140***	-1.030***	-0.082***	-0.093***	-0.081***	-0.176***	-0.204***	-0.174***	-0.173***	-0.184***	-0.171***
	(0.034)	(0.090)	(0.038)	(0.003)	(0.008)	(0.004)	(0.007)	(0.017)	(0.008)	(0.006)	(0.016)	(0.006)
Household income $50k or over	-0.989***	-0.909***	-1.047***	-0.095***	-0.081***	-0.100***	-0.175***	-0.155***	-0.197***	-0.161***	-0.152***	-0.164***
	(0.035)	(0.066)	(0.039)	(0.003)	(0.007)	(0.004)	(0.008)	(0.016)	(0.008)	(0.006)	(0.010)	(0.006)
Is a Parent	0.207***	-0.002	0.274***	0.020***	0.002	0.025***	0.009	-0.026+	0.027***	0.047***	0.013	0.055***
	(0.029)	(0.072)	(0.032)	(0.003)	(0.007)	(0.003)	(0.007)	(0.016)	(0.007)	(0.005)	(0.012)	(0.005)
Married or cohabiting	-0.240***	-0.009	-0.340***	-0.022***	-0.001	-0.030***	-0.000	0.017	-0.028***	-0.062***	-0.013	-0.073***
	(0.029)	(0.075)	(0.033)	(0.003)	(0.007)	(0.003)	(0.007)	(0.016)	(0.007)	(0.005)	(0.012)	(0.005)
Education (Baseline = less than high school)												
High school	-0.646***	-0.502***	-0.702***	-0.051***	-0.041***	-0.055***	-0.111***	-0.089***	-0.123***	-0.108***	-0.079***	-0.118***
	(0.062)	(0.096)	(0.077)	(0.006)	(0.011)	(0.007)	(0.014)	(0.022)	(0.016)	(0.010)	(0.015)	(0.012)
Some college	-0.712***	-0.460***	-0.799***	-0.055***	-0.032**	-0.062***	-0.096***	-0.052*	-0.114***	-0.134***	-0.088***	-0.147***
	(0.060)	(0.107)	(0.075)	(0.006)	(0.011)	(0.007)	(0.013)	(0.024)	(0.015)	(0.010)	(0.016)	(0.012)
Bachelor's	-1.020***	-0.840***	-1.107***	-0.091***	-0.075***	-0.097***	-0.131***	-0.097***	-0.153***	-0.194***	-0.161***	-0.205***
	(0.059)	(0.111)	(0.071)	(0.006)	(0.012)	(0.006)	(0.013)	(0.026)	(0.015)	(0.009)	(0.017)	(0.011)
Region of residence (Baseline = Northeast)												

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)
North Central/Midwest	0.139***	0.238+	0.102*	0.008*	0.022+	0.005	0.038***	0.056*	0.025*	0.016*	0.031	0.013*
	(0.039)	(0.121)	(0.041)	(0.004)	(0.012)	(0.004)	(0.009)	(0.025)	(0.010)	(0.006)	(0.021)	(0.007)
South	-0.050	0.132	-0.020	-0.005	0.006	-0.003	-0.025**	0.052*	-0.012	-0.000	0.006	0.001
	(0.040)	(0.092)	(0.043)	(0.004)	(0.010)	(0.004)	(0.009)	(0.020)	(0.010)	(0.006)	(0.016)	(0.007)
West	0.363***	0.410**	0.323***	0.034***	0.027+	0.032***	0.077***	0.131***	0.058***	0.052***	0.039+	0.052***
	(0.043)	(0.135)	(0.047)	(0.005)	(0.014)	(0.005)	(0.010)	(0.030)	(0.011)	(0.007)	(0.022)	(0.007)
Interview Language other than English	0.248	-0.549	0.311	0.036	-0.071	0.046	-0.056	-0.137	-0.055	0.095+	-0.071	0.111*
	(0.294)	(0.582)	(0.313)	(0.029)	(0.049)	(0.032)	(0.060)	(0.128)	(0.064)	(0.050)	(0.089)	(0.053)
Year Fixed Effects	x	x	x	x	x	x	x	x	x	x	x	x
Month Fixed Effects	x	x	x	x	x	x	x	x	x	x	x	x
Constant	5.522***	4.869***	5.756***	0.457***	0.399***	0.475***	1.209***	0.977***	1.291***	0.781***	0.722***	0.800***
	(0.166)	(0.351)	(0.167)	(0.015)	(0.039)	(0.016)	(0.035)	(0.072)	(0.037)	(0.027)	(0.058)	(0.028)
Observations	174,602	29,070	145,532	174,602	29,070	145,532	175,142	29,169	145,973	175,197	29,184	146,013
R-squared	0.070	0.061	0.076	0.052	0.043	0.056	0.049	0.041	0.057	0.072	0.061	0.073

Robust standard errors clustered at the month-year level in parentheses.

*** $p<0.001$, ** $p<0.01$, * $p<0.05$, + $p<0.1$

Table S6. Regression of Psychological Distress on ICE Detainer Requests and Google Trends Score for "Immigration" Topic for U.S. Latinos and Non-Hispanic Black and White U.S.-born Citizens, 2011-2018: Alternate Measure of Household Poverty Status

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)
							K6					
	U.S.-born Latino Citizens			Latino Naturalized Citizens			Latino Noncitizens			Non-Hispanic Black and White		
Detainer Count (std)	0.192	0.194	0.192	-0.484	-0.432	-0.465	0.637**	0.616*	0.631*	-0.170*	-0.171*	-0.173*
	(0.332)	(0.320)	(0.318)	(0.319)	(0.318)	(0.326)	(0.232)	(0.237)	(0.241)	(0.073)	(0.077)	(0.077)
Google Trends for Immigration (std)	0.083*	0.086*	0.080*	-0.051	-0.031	-0.008	-0.028	-0.027	-0.059	-0.007	-0.012	-0.012
	(0.034)	(0.034)	(0.036)	(0.062)	(0.064)	(0.076)	(0.046)	(0.049)	(0.066)	(0.011)	(0.012)	(0.010)
Below poverty threshold	1.078***	0.696***	0.697***	1.028***	0.879***	0.881***	0.430***	0.401**	0.404**	1.305***	0.892***	0.892***
	(0.162)	(0.168)	(0.167)	(0.173)	(0.177)	(0.173)	(0.115)	(0.122)	(0.122)	(0.059)	(0.061)	(0.062)
Below poverty threshold X Detainer count (std)			0.016			0.304*			-0.065			0.011
			(0.143)			(0.142)			(0.083)			(0.049)
Below poverty threshold X Google Trends for Immigration (std)			0.045			-0.131			0.110			0.001
			(0.208)			(0.091)			(0.101)			(0.036)
Household income $50k or over		-0.719***	-0.719***		-0.288*	-0.292*		-0.051	-0.049		-0.816***	-0.816***
		(0.097)	(0.097)		(0.142)	(0.142)		(0.118)	(0.118)		(0.036)	(0.036)
Controls	x	x	x	x	x	x	x	x	x	x	x	x
Year Fixed Effects	x	x	x	x	x	x	x	x	x	x	x	x
Month Fixed Effects	x	x	x	x	x	x	x	x	x	x	x	x
Constant	2.759***	2.987***	2.985***	4.984***	5.079***	5.014***	0.481	0.473	0.492	4.812***	5.099***	5.099***
	(0.698)	(0.672)	(0.672)	(0.748)	(0.739)	(0.741)	(0.475)	(0.484)	(0.479)	(0.164)	(0.172)	(0.172)
Observations	15,115	14,872	14,872	8,901	8,759	8,759	11,403	11,288	11,288	174,507	170,621	170,621
R-squared	0.047	0.053	0.053	0.070	0.072	0.073	0.044	0.044	0.044	0.068	0.075	0.075

	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)	(23)	(24)
							Binary K6					

	U.S.-born Latino Citizens			Latino Naturalized Citizens			Latino Noncitizens			Non-Hispanic Black and White		
Detainer Count (std)	0.048	0.054+	0.054+	-0.020	-0.013	-0.015	0.053*	0.047*	0.048*	-0.018*	-0.019*	-0.019*
	(0.032)	(0.031)	(0.031)	(0.031)	(0.031)	(0.032)	(0.021)	(0.022)	(0.022)	(0.007)	(0.007)	(0.007)
Google Trends for Immigration (std)	0.007	0.008+	0.006	-0.010	-0.008	-0.004	0.006	0.006	0.004	0.000	-0.000	-0.000
	(0.005)	(0.004)	(0.007)	(0.006)	(0.006)	(0.008)	(0.004)	(0.005)	(0.007)	(0.001)	(0.001)	(0.001)
Below poverty threshold	0.080***	0.044**	0.044**	0.079***	0.066***	0.067***	0.036**	0.036**	0.036**	0.109***	0.068***	0.068***
	(0.016)	(0.016)	(0.016)	(0.016)	(0.017)	(0.016)	(0.011)	(0.012)	(0.012)	(0.005)	(0.006)	(0.006)
Below poverty threshold X Detainer count (std)			-0.002			0.023			-0.004			0.000
			(0.013)			(0.014)			(0.009)			(0.004)
Below poverty threshold X Google Trends for Immigration (std)			0.009			-0.026*			0.004			0.001
			(0.023)			(0.011)			(0.011)			(0.003)
Household income $50k or over		-0.067***	-0.067***		-0.026*	-0.026*		0.005	0.005		-0.082***	-0.082***
		(0.011)	(0.011)		(0.012)	(0.012)		(0.013)	(0.013)		(0.004)	(0.004)
Controls	x	x	x	x	x	x	x	x	x	x	x	x
Year Fixed Effects	x	x	x	x	x	x	x	x	x	x	x	x
Month Fixed Effects	x	x	x	x	x	x	x	x	x	x	x	x
Constant	0.184*	0.199**	0.199**	0.352***	0.354***	0.347***	0.039	0.043	0.044	0.394***	0.422***	0.422***
	(0.073)	(0.071)	(0.072)	(0.067)	(0.065)	(0.066)	(0.051)	(0.051)	(0.051)	(0.015)	(0.016)	(0.016)
Observations	15,115	14,872	14,872	8,901	8,759	8,759	11,403	11,288	11,288	174,507	170,621	170,621
R-squared	0.031	0.036	0.036	0.052	0.054	0.055	0.034	0.034	0.034	0.048	0.055	0.055
	(25)	(26)	(27)	(28)	(29)	(30)	(31)	(32)	(33)	(34)	(35)	(36)

Anxiety

	U.S.-born Latino Citizens			Latino Naturalized Citizens			Latino Noncitizens			Non-Hispanic Black and White		
Detainer Count (std)	0.031	0.031	0.034	-0.056	-0.042	-0.045	0.064	0.058	0.063	-0.019	-0.022	-0.023
	(0.082)	(0.081)	(0.081)	(0.075)	(0.076)	(0.077)	(0.051)	(0.053)	(0.053)	(0.016)	(0.016)	(0.016)
Google Trends for Immigration (std)	0.019*	0.022**	0.023*	-0.016	-0.011	-0.003	-0.010	-0.011	-0.016	-0.002	-0.004	-0.004

	U.S.-born Latino Citizens			Latino Naturalized Citizens			Latino Noncitizens			Non-Hispanic Black and White		
	(0.008)	(0.008)	(0.009)	(0.015)	(0.016)	(0.018)	(0.007)	(0.008)	(0.011)	(0.003)	(0.004)	(0.003)
Below poverty threshold	0.175***	0.107**	0.106**	0.190***	0.172***	0.172***	0.069**	0.064**	0.064**	0.231***	0.156***	0.155***
	(0.034)	(0.036)	(0.036)	(0.035)	(0.035)	(0.034)	(0.022)	(0.022)	(0.022)	(0.012)	(0.012)	(0.012)
Below poverty threshold X Detainer count (std)			-0.019			0.038			-0.020			0.009
			(0.028)			(0.031)			(0.016)			(0.010)
Below poverty threshold X Google Trends for Immigration (std)			-0.003			-0.046**			0.018			0.000
			(0.043)			(0.018)			(0.021)			(0.009)
Household income $50k or over		-0.126***	-0.126***		-0.031	-0.031		-0.009	-0.008		-0.146***	-0.146***
		(0.022)	(0.022)		(0.032)	(0.032)		(0.025)	(0.025)		(0.008)	(0.008)
Controls	x	x	x	x	x	x	x	x	x	x	x	x
Year Fixed Effects	x	x	x	x	x	x	x	x	x	x	x	x
Month Fixed Effects	x	x	x	x	x	x	x	x	x	x	x	x
Constant	0.684***	0.733***	0.733***	0.944***	0.944***	0.932***	0.201*	0.189+	0.193*	1.078***	1.137***	1.137***
	(0.173)	(0.170)	(0.170)	(0.164)	(0.165)	(0.166)	(0.098)	(0.097)	(0.097)	(0.034)	(0.036)	(0.036)
Observations	15,115	14,872	14,872	8,901	8,759	8,759	11,403	11,288	11,288	175,017	171,116	171,116
R-squared	0.031	0.034	0.034	0.051	0.052	0.052	0.032	0.032	0.032	0.048	0.052	0.052

	(37)	(38)	(39)	(40)	(41)	(42)	(43)	(44)	(45)	(46)	(47)	(48)
							Depression					
	U.S.-born Latino Citizens			Latino Naturalized Citizens			Latino Noncitizens			Non-Hispanic Black and White		
Detainer Count (std)	0.033	0.033	0.031	-0.093+	-0.087+	-0.094+	0.127**	0.125**	0.126**	-0.032*	-0.031*	-0.030*
	(0.045)	(0.043)	(0.043)	(0.049)	(0.049)	(0.050)	(0.039)	(0.040)	(0.041)	(0.012)	(0.013)	(0.013)
Google Trends for Immigration (std)	0.011*	0.011+	0.009+	-0.005	-0.002	-0.000	-0.002	-0.001	-0.007	-0.000	-0.001	-0.001
	(0.005)	(0.005)	(0.005)	(0.009)	(0.010)	(0.012)	(0.009)	(0.009)	(0.012)	(0.002)	(0.002)	(0.002)
Below poverty threshold	0.182***	0.121***	0.121***	0.162***	0.134***	0.134***	0.073***	0.068**	0.069**	0.211***	0.145***	0.145***
	(0.026)	(0.027)	(0.027)	(0.028)	(0.029)	(0.029)	(0.019)	(0.021)	(0.021)	(0.010)	(0.010)	(0.010)
Below poverty threshold X			0.014			0.057*			-0.007			-0.002

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)
Detainer count (std)												
			(0.023)			(0.023)			(0.014)			(0.008)
Below poverty threshold X Google Trends for Immigration (std)			0.013			-0.009			0.019			0.000
			(0.031)			(0.017)			(0.016)			(0.005)
Household income $50k or over		-0.117***	-0.117***		-0.056*	-0.057*		-0.009	-0.008		-0.132***	-0.132***
		(0.016)	(0.016)		(0.022)	(0.022)		(0.020)	(0.020)		(0.006)	(0.006)
Controls	x	x	x	x	x	x	x	x	x	x	x	x
Year Fixed Effects	x	x	x	x	x	x	x	x	x	x	x	x
Month Fixed Effects	x	x	x	x	x	x	x	x	x	x	x	x
Constant	0.348***	0.380***	0.380***	0.774***	0.798***	0.788***	0.020	0.024	0.027	0.665***	0.708***	0.708***
	(0.094)	(0.089)	(0.089)	(0.119)	(0.116)	(0.115)	(0.083)	(0.085)	(0.084)	(0.027)	(0.028)	(0.028)
Observations	15,115	14,872	14,872	8,901	8,759	8,759	11,403	11,288	11,288	175,069	171,166	171,166
R-squared	0.053	0.059	0.059	0.070	0.073	0.074	0.047	0.046	0.047	0.070	0.077	0.077

Robust standard errors clustered at the month-year level in parentheses. Control variables include gender, age, employment status, parental status, marital status, education, region, and interview language.

*** $p<0.001$, ** $p<0.01$, * $p<0.05$, + $p<0.1$

Table S7. Technology access by race/ethnicity and/or nativity in the United States, 2021 (N = 1,502)

	%	SD	SE of mean	n
Has Laptop or Desktop				
All Non-Hispanic Black	69.24%	0.463	0.042	120
All Non-Hispanic White	80.36%	0.397	0.012	1,054
All Hispanic	67.35%	0.470	0.037	161
Born in U.S.	71.25%	0.455	0.043	110
Born outside U.S.	62.57%	0.489	0.068	51
Has Broadband				
All Non-Hispanic Black	93.76%	0.243	0.025	94
All Non-Hispanic White	98.38%	0.126	0.004	894
All Hispanic	93.68%	0.244	0.022	120
Born in U.S.	97.39%	0.160	0.017	89
Born outside U.S.	87.62%	0.335	0.060	31
Has Smartphone				
All Non-Hispanic Black	84.52%	0.363	0.033	118
All Non-Hispanic White	88.89%	0.314	0.010	1,018
All Hispanic	86.02%	0.348	0.028	159
Born in U.S.	95.04%	0.218	0.021	108
Born outside U.S.	75.16%	0.436	0.061	51
Has Tablet				
All Non-Hispanic Black	53.96%	0.501	0.046	120
All Non-Hispanic White	52.73%	0.499	0.015	1,050
All Hispanic	52.57%	0.501	0.039	162

(continued)

	%	SD	SE of mean	n
Born in U.S.	58.30%	0.495	0.047	111
Born outside U.S.	45.49%	0.503	0.070	51
Has ≥ 1 of the Above				
All Non-Hispanic Black	92.39%	0.266	0.024	120
All Non-Hispanic White	93.99%	0.238	0.007	1,054
All Hispanic	91.64%	0.278	0.022	162
Born in U.S.	95.35%	0.212	0.020	111
Born outside U.S.	87.06%	0.339	0.047	51
Has Broadband and ≥ 1 Above Device				
All Non-Hispanic Black	87.16%	0.336	0.031	120
All Non-Hispanic White	91.75%	0.275	0.008	1,054
All Hispanic	89.92%	0.302	0.024	162
Born in U.S.	94.20%	0.235	0.022	111
Born outside U.S.	84.63%	0.364	0.051	51
Has All of the Above				
All Non-Hispanic Black	39.59%	0.491	0.045	120
All Non-Hispanic White	41.57%	0.493	0.015	1,054
All Hispanic	34.79%	0.478	0.038	162
Born in U.S.	40.64%	0.493	0.047	111
Born outside U.S.	27.57%	0.451	0.063	51

Note: numbers are weighted using the "weight" variable in the Core Trends Survey data.

Source: Authors' tabulations of 2021 Pew Research / Abt Associates Internet Core Trends Survey. Data are accessible via this link: https://www.pewresearch.org/internet/dataset/2021-core-trends-survey/.

Table S8. Principal factor analysis results for measures of depression and anxiety

Depression Subscale	
Eigenvalue	2.243
Variable	*Factor Loading*
Sad	0.726
Effort	0.665
Worthless	0.770
Hopeless	0.825
Anxiety Subscale	
Eigenvalue	0.968
Variable	*Factor Loading*
Nervous	0.696
Restless	0.696

Table S9. Measurement invariance tests for nonspecific psychological distress in the 2011-2018 NHIS across respondents' several dimensions of difference

Dimension of Difference	Model	Chi-sq. Diff.	*Df* Diff.	CFI	RMSEA	SRMR
Ethnoracial Group (White, Black, Hispanic)	Configural			0.996	0.073	0.042
	Metric	1616.326	10	0.995	0.067	0.046
	Scalar	1157.043	34	0.994	0.050	0.043
Citizenship & Ethnoracial Group (U.S.-born non-Hispanic White, U.S.-born non-Hispanic Black, U.S.-born Hispanic, Naturalized Hispanic, Noncitizen Hispanic)	Configural			0.996	0.073	0.042
	Metric	1930.477	20	0.995	0.066	0.046
	Scalar	1375.677	68	0.994	0.049	0.043
Region of Birth (United States, Mexico/Central America, Elsewhere)	Configural			0.996	0.073	0.042
	Metric	1039.243	10	0.995	0.065	0.044
	Scalar	1408.882	34	0.995	0.049	0.043
Interview Language (English, Spanish)	Configural			0.996	0.073	0.042
	Metric	1437.545	5	0.995	0.068	0.044
	Scalar	-138.3	17	0.995	0.052	0.042
Years since Immigration (<5 years, 5-14 years, 15+ years)	Configural			0.998	0.053	0.030
	Metric	11.847	10	0.998	0.046	0.031
	Scalar	67	34	0.998	0.033	0.031

Table S10. Measurement invariance tests for <u>anxiety subscale</u> in NHIS 2011-2018 across respondents' several dimensions of difference

Dimension of Difference	Model	Chi-sq.	*Df*	CFI	RMSEA	SRMR
Ethnoracial Group	Scalar	127.190	9	1.000	0.013	0.000
Citizenship and Ethnoracial Group	Scalar	171.313	19	0.999	0.013	0.000
Region of Birth	Scalar	66.802	9	1.000	0.009	0.000
Interview Language	Scalar	60.082	4	1.000	0.011	0.000

Table S11. Measurement invariance tests for <u>depression subscale</u> in NHIS 2011-2018 across respondents' several dimensions of difference

Dimension of Difference	Model	Chi-sq. Diff.	*Df* Diff.	CFI	RMSEA	SRMR
Ethnoracial Group	Configural			1.000	0.016	0.006
	Metric	174.058	6	1.000	0.017	0.009
	Scalar	808.059	22	0.999	0.020	0.010
Citizenship and Ethnoracial Group	Configural			1.000	0.015	0.006
	Metric	378.85	12	1.000	0.022	0.010
	Scalar	824.981	44	0.999	0.021	0.010
Region of Birth	Configural			1.000	0.014	0.006
	Metric	250.655	6	1.000	0.019	0.008
	Scalar	426.498	22	0.999	0.016	0.008
Interview Language	Configural			1.000	0.015	0.006
	Metric	300.577	3	1.000	0.022	0.008
	Scalar	281.445	11	1.000	0.017	0.007
Years Since Immigration	Configural			1.000	0.014	0.006
	Metric	5.008	6	1.000	0.010	0.007
	Scalar	39.154	22	1.000	0.008	0.007

Table S12. Descriptive Statistics of Non-Hispanic Black and Non-Hispanic White Americans, by Dramatic Societal Event

	Non-Hispanic White			Non-Hispanic Black		
	All	Pre	Post	All	Pre	Post
DACA Announced: June 15, 2012						
N	3418	1738	1680	916	429	487
K6	2.073	2.136	2.010	2.043	2.301	1.815
	(2.249)	(2.295)	(2.203)	(3.153)	(3.724)	(2.525)
K6 – Anxiety	0.529	0.546	0.511	0.423	0.472	0.379
	(0.522)	(0.535)	(0.510)	(0.643)	(0.725)	(0.557)
K6 – Depression	0.257	0.267	0.247	0.299	0.339	0.264
	(0.363)	(0.375)	(0.352)	(0.522)	(0.614)	(0.421)
Proportion K6 >= 5	15.12%	15.10%	15.14%	15.59%	15.86%	15.36%
Age (years)	48.979	49.250	48.708	44.276	44.719	43.886
	(12.378)	(12.510)	(12.242)	(13.824)	(14.021)	(13.640)
Female	48.67%	48.16%	49.19%	41.18%	36.97%	44.88%
Hispanic	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Income < $50000	41.06%	40.65%	41.48%	57.63%		57.87%
Region: Northeast	18.61%	17.92%	19.29%	18.01%	23.43%	13.24%
Region: North Central/Midwest	30.17%	29.39%	30.95%	15.72%	15.34%	16.06%
Region: South	32.08%	35.87%	28.30%	57.61%	53.10%	61.58%
Region: West	19.14%	16.82%	21.45%	8.66%	8.13%	9.12%
Married or Cohabiting	63.68%	64.16%	63.21%	41.92%	43.46%	40.57%
Is a Parent	33.00%	32.98%	33.01%	44.57%	47.05%	42.39%
Has Children under 18	23.56%	22.85%	24.26%	31.13%	32.66%	29.78%
Has Children Under 5	8.32%	7.70%	8.92%	12.03%	13.06%	11.12%
Interview Language other than English	0.16%	0.29%			0.00%	
DAPA Announced: November 20, 2014						
N	3535	1752	1783	677	370	307
K6	2.471	2.525	2.422	2.994	2.874	3.143
	(2.602)	(2.726)	(2.485)	(3.232)	(3.259)	(3.193)
K6 – Anxiety	0.614	0.632	0.598	0.585	0.580	0.593
	(0.601)	(0.621)	(0.582)	(0.659)	(0.648)	(0.673)

K6 – Depression	0.313 (0.424)	0.319 (0.439)	0.308 (0.409)	0.456 (0.550)	0.429 (0.553)	0.490 (0.545)
Proportion K6 >= 5	19.79%	19.72%	19.86%	23.30%	21.94%	24.99%
Age (years)	49.526 (12.571)	49.564 (12.452)	49.490 (12.667)	45.704 (12.812)	45.581 (12.369)	45.858 (13.357)
Female	48.02%	48.01%	48.04%	43.73%	42.61%	45.13%
Hispanic	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Income < $50000	36.85%	36.31%	37.35%	59.57%	63.60%	54.55%*
Region: Northeast	18.52%	16.70%	20.22%	13.36%	15.09%	11.20%
Region: North Central/Midwest	27.92%	28.98%	26.93%	18.68%	18.53%	18.86%
Region: South	34.08%	34.92%	33.30%	60.59%	61.69%	59.22%
Region: West	19.48%	19.40%	19.55%	7.38%	4.69%	10.73%
Married or Cohabiting	63.98%	64.14%	63.83%	37.28%	38.29%	36.02%
Is a Parent	33.16%	33.62%	32.74%	38.04%	39.30%	36.48%
Has Children under 18	24.93%	25.74%	24.18%	27.01%	29.33%	24.12%
Has Children Under 5	9.34%	9.31%	9.37%	11.56%	12.59%	10.27%
Interview Language other than English	0.60%	0.40%	0.79%		0.00%	

DAPA Injunction: February 16, 2015						
N	3429	1671	1758	657	321	336
K6	2.462 (2.410)	2.480 (2.456)	2.445 (2.366)	2.858 (2.934)	2.813 (2.873)	2.899 (2.985)
K6 – Anxiety	0.636 (0.578)	0.643 (0.606)	0.630 (0.550)	0.598 (0.632)	0.598 (0.622)	0.599 (0.640)
K6 – Depression	0.301 (0.390)	0.304 (0.389)	0.298 (0.392)	0.416 (0.476)	0.405 (0.459)	0.427 (0.491)
Proportion K6 >= 5	19.21%	19.73%	18.72%	23.91%	23.01%	24.73%
Age (years)	49.480 (12.199)	49.020 (12.067)	49.915 (12.314)	45.795 (12.959)	46.346 (13.695)	45.287 (12.249)
Female	49.46%	49.93%	49.01%	42.51%	42.48%	42.54%
Hispanic	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Income < $50000	33.56%	37.46%	29.87%**	60.81%	60.97%	60.67%
Region: Northeast	16.99%	18.15%	15.90%	14.24%	17.50%	11.22%

Region: North Central/Midwest	27.60%	25.81%	29.30%	18.72%	18.16%	19.23%
Region: South	34.98%	34.41%	35.51%	58.69%	57.04%	60.21%
Region: West	20.43%	21.64%	19.29%	8.36%	7.29%	9.34%
Married or Cohabiting	65.06%	65.23%	64.90%	38.64%	36.16%	40.93%
Is a Parent	34.80%	36.44%	33.24%	37.22%	36.43%	37.96%
Has Children under 18	26.31%	28.37%	24.37%*	27.31%	25.53%	28.95%
Has Children Under 5	10.78%	11.89%		8.63%	7.99%	9.21%
Interview Language other than English	0.27%	0.47%				0.00%

Trump Election: November 8, 2016

N	3726	1809	1917	563	310	253
K6	2.763 (2.778)	2.838 (2.827)	2.692 (2.730)	2.455 (2.403)	2.605 (2.268)	2.234 (2.593)
K6 – Anxiety	0.709 (0.650)	0.727 (0.666)	0.691 (0.635)	0.520 (0.523)	0.513 (0.475)	0.531 (0.592)
K6 – Depression	0.338 (0.450)	0.348 (0.455)	0.330 (0.445)	0.354 (0.396)	0.395 (0.386)	0.293 (0.405)
Proportion K6 >= 5	21.68%	22.29%	21.10%	21.98%	24.41%	18.41%
Age (years)	49.572 (12.831)	49.069 (12.908)	50.043 (12.749)	45.321 (11.084)	43.801 (10.367)	47.544* (11.982)
Female	48.41%	50.05%	46.88%	40.12%	39.05%	41.68%
Hispanic	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Income < $50000	33.30%	32.10%	34.42%	48.62%	49.73%	46.99%
Region: Northeast	20.02%	20.59%	19.48%	11.56%	15.42%	5.93%*
Region: North Central/Midwest	26.46%	26.75%	26.18%	15.62%	14.57%	17.17%
Region: South	31.71%	31.78%	31.65%	67.34%	66.02%	69.27%
Region: West	21.82%	20.89%	22.69%	5.47%	4.00%	7.63%
Married or Cohabiting	64.16%	63.96%	64.35%	40.41%	36.77%	45.73%
Is a Parent	34.77%	36.27%	33.36%	37.93%	32.30%	46.16%**
Has Children under 18	24.92%	26.93%	23.05%	28.97%	23.11%	37.53%**
Has Children Under 5	9.26%	9.60%	8.94%	11.13%	7.71%	16.14%*

DAPA Rescinded: June 15, 2017

N	2870	1398	1472	420	201	219
K6	2.808 (2.347)	2.867 (2.308)	2.750 (2.385)	2.401 (2.159)	2.287 (2.057)	2.516 (2.259)
K6 – Anxiety	0.728 (0.559)	0.741 (0.559)	0.714 (0.558)	0.563 (0.511)	0.534 (0.482)	0.592 (0.539)
K6 – Depression	0.339 (0.377)	0.346 (0.368)	0.332 (0.387)	0.329 (0.354)	0.305 (0.326)	0.352 (0.381)
Proportion K6 >= 5	22.31%	23.63%	21.00%	20.32%	19.61%	21.04%
Age (years)	49.962 (11.241)	50.196 (11.185)	49.728 (11.291)	44.791 (10.211)	43.925 (9.985)	45.660 (10.408)
Female	47.48%	48.03%	46.94%	40.08%	43.33%	36.81%
Hispanic	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Income < $50000	31.03%	32.24%	29.83%	50.60%	47.76%	53.45%
Region: Northeast	20.10%	19.83%	20.36%	14.17%	16.83%	11.50%
Region: North Central/Midwest	28.52%	27.55%	29.49%	16.21%	16.29%	16.13%
Region: South	31.24%	31.49%	30.98%	62.11%	59.57%	64.65%
Region: West	20.15%	21.14%	19.17%	7.51%	7.31%	7.72%
Married or Cohabiting	64.30%	65.22%	63.38%	38.87%	42.01%	35.70%
Is a Parent	34.21%	34.37%	34.05%	41.55%	40.58%	42.53%
Has Children under 18	24.17%	24.77%	23.58%	30.27%	34.96%	25.56%
Has Children Under 5	9.38%	8.98%	9.79%	14.04%	20.46%	7.58%**
Interview Language other than English	0.20%			0.00%	0.00%	0.00%

DACA Rescinded: September 5, 2017

N	2904	1255	1649	406	175	231
K6	2.736 (2.357)	2.668 (2.353)	2.788 (2.359)	2.683 (2.215)	2.042 (1.937)	3.191* (2.381)
K6 – Anxiety	0.730 (0.568)	0.697 (0.560)	0.756 (0.574)	0.551 (0.476)	0.420 (0.402)	0.654* (0.522)
K6 – Depression	0.323 (0.384)	0.323 (0.386)	0.322 (0.383)	0.397 (0.365)	0.305 (0.336)	0.470* (0.383)

Proportion K6 >= 5	21.37%	20.73%	21.86%	24.69%	19.95%	28.45%
Age (years)	49.471	48.835	49.965	44.668	45.379	44.104
	(11.513)	(11.205)	(11.740)	(10.292)	(10.380)	(10.202)
Female	49.26%	49.46%	49.11%	44.88%	43.23%	46.20%
Hispanic	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Income < $50000	33.43%	29.09%	36.8%**	48.91%	49.18%	48.70%
Region: Northeast	20.31%	19.35%	21.06%	16.13%	15.94%	16.28%
Region: North Central/Midwest	27.71%	27.27%	28.06%	13.94%	14.88%	13.20%
Region: South	32.32%	34.47%	30.66%	63.14%	64.56%	62.01%
Region: West	19.65%	18.92%	20.23%	6.79%	4.62%	8.51%
Married or Cohabiting	63.03%	63.70%	62.50%	35.87%	36.75%	35.18%
Is a Parent	33.13%	33.91%	32.53%	36.49%	38.48%	34.90%
Has Children under 18	24.47%	25.29%	23.84%	25.06%	23.80%	26.06%
Has Children Under 5	10.97%	10.77%	11.12%	10.89%	10.01%	11.59%
Interview Language other than English						0.00%

Source: NHIS 2011-2018.

Note: *P < .05 **P < .01. P-values are from equal-variance t-tests comparing outcome means pre- and post-event. Standard errors in parentheses. The K6 index ranges from 0 to 24. Results are weighted using Sample Adult weights adjusted for pooled survey years. Empty cells were suppressed by NCHS due to having n < 5.

Table S13. Regression Discontinuity of Psychological Distress for U.S. Latinos by Citizenship, with Controls

	U.S.-Born Latinos	Latino Naturalized Citizens	Latino Noncitizens
DACA Announced: June 15, 2012			
Interview date	0.00190	0.0550+	0.0511
	(0.0278)	(0.0279)	(0.0412)
Event cutoff (1 = survey completed on or after)	-0.532	-2.809*	-1.602
	(0.761)	(1.223)	(1.090)
Years in US	0.0178	0.0104	0.00172
	(0.0115)	(0.0166)	(0.0253)
Interview in English	-0.0606	1.625*	0.703
	(0.659)	(0.659)	(0.578)
Constant	-34.85	-1,054+	-978.6
	(531.8)	(534.3)	(789.1)
N	288	128	297
DAPA Announced: November 20, 2014			
Interview date	-0.0642+	0.0331	0.0434
	(0.0366)	(0.0315)	(0.0275)
Event cutoff (1 = survey completed on or after)	1.657	-2.431+	-1.489
	(1.126)	(1.239)	(0.924)
Years in US	0.00891	0.0327	0.0182
	(0.0191)	(0.0251)	(0.0261)
Interview in English	-0.933	1.990*	1.116*
	(1.114)	(0.970)	(0.575)
Constant	1,290+	-663.6	-869.1
	(733.9)	(631.9)	(550.1)
N	276	135	284
DAPA Injunction: February 16, 2015			
Interview date	0.0366	0.0167	-0.0456
	(0.0347)	(0.0441)	(0.0483)
Event cutoff (1 = survey completed on or after)	-0.526	-0.404	1.136
	(1.141)	(1.832)	(1.823)
Years in US	-0.0340*	0.00779	0.0211
	(0.0141)	(0.0158)	(0.0355)
Interview in English	-0.564	2.920**	0.776
	(0.717)	(0.928)	(0.791)
Constant	-732.3	-337.1	918.0

	(698.3)	(887.2)	(970.4)
N	270	130	270

Trump Election: November 8, 2016

Interview date	0.0190	-0.0497	-0.0128
	(0.0316)	(0.0302)	(0.0243)
Event cutoff (1 = survey completed on or after)	-1.295	1.080	1.868*
	(1.222)	(1.024)	(0.912)
Years in US	-0.00729	0.00749	0.00279
	(0.0177)	(0.0239)	(0.0265)
Interview in English	-1.248**	1.333	-0.192
	(0.476)	(0.899)	(0.507)
Constant	-389.8	1,031+	266.5
	(656.0)	(625.6)	(503.4)
N	212	115	151

DAPA Rescinded: June 15, 2017

Interview date	0.0331	-0.0508	0.0765
	(0.0451)	(0.0518)	(0.0625)
Event cutoff (1 = survey completed on or after)	-1.163	0.575	-1.974
	(1.624)	(2.024)	(1.444)
Years in US	-0.0244	-0.0134	0.00104
	(0.0167)	(0.0533)	(0.0284)
Interview in English	1.787	0.867	1.540
	(1.314)	(1.119)	(1.087)
Constant	-691.7	1,069	-1,604
	(944.5)	(1,087)	(1,312)
N	180	89	125

DACA Rescinded: September 5, 2017

Interview date	-0.0230	-0.0218	0.0440
	(0.0399)	(0.0393)	(0.0438)
Event cutoff (1 = survey completed on or after)	1.326	0.273	-0.671
	(1.472)	(1.882)	(1.812)
Years in US	0.00254	0.0209	0.0275
	(0.0296)	(0.0212)	(0.0402)
Interview in English	-0.0341	0.195	0.881
	(1.647)	(0.700)	(0.568)
Constant	486.5	459.4	-925.9

	(839.0)	(826.8)	(922.6)
N	177	86	137

Source: NHIS 2011-2018.

Note: + P < 0.1 *P < .05 **P < .01; Standard errors in parentheses. P-values indicate a significant change in outcome at the time of event. Models compare linear trends 30 days pre- and post-event. Psychological distress is measured using the K6 index, which varies between 0 and 24 with higher scores indicating greater distress. Models include controls for years in US and interview language (1 = interview conducted in English).