Online Appendix

Water, sanitation and child health: Evidence from subnational panel data in 59 countries

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A. Description of datasets and additional summary statistics

We use three subnational panels in this study. Our main data set comes from the online DHS STATCOMPILER data: https://www.statcompiler.com/en/. STATCOMPILER provides nationally and subnationally representative data for most of the standard indicators collected in the DHS. In some countries the subnational units change over time, but STATCOMPILER typically reports both the more recent and more disaggregated subnational units as well more aggregated older subnational units to allow for comparisons over a longer period of time in each country. In all cases we use the longer and more aggregated subnational units to increase the time dimension of our data. Details of the STATCOMPILER dataset are provided in Table S1.

In addition to our main dependent variables and explanatory WASH variables, we also use DHS data on a range of other common determinants of health and nutrition outcomes, and supplement subnational DHS data with country-level data of relevance from the World Development Indicators (World Bank 2017). DHS measures include housing characteristics (electricity, finished floors), maternal education (the percent of women with at least some secondary schooling), demographic indicators (total fertility rate, median birth interval), and health services used in the preceding three years (live births with no antenatal care, live births that took place in a health facility). At the national level we control for economic growth (log GDP per capita), cereal yields (a food security proxy measured as the log of kg per hectare), total health expenditures as a percent of GDP, foreign aid flows (the log of total official development aid per capita), urbanization (percent of total population in urban areas), the log of total population, and malaria incidence (per 1,000 population at risk). Descriptive statistics for these additional controls are reported in Supplement Table S3.

Two important limitations of the STATCOMPILER data are that the subnational data are not reported for children of different ages and the mortality estimates at the subnational level use a 10-year recall period to ensure there is sufficient information. To overcome these limitations, we also use multi-country micro level DHS data collated by the authors. These micro data cover most of the surveys used in

STATCOMPILER but not all. Supplement Table S2 lists the DHS included in the main analysis, the DHS included in the microaggregated sample for the nutrition and morbidity outcomes ("DHS-Nutrition" column), and the DHS included in the microaggregated sample for the mortality outcomes ("DHS-Nutrition"). Table S5 in Supplement B further shows that our main STATCOMPILER-based results are robust to restricting the sample to the smallest micro data-based sample. Summary statistics for the main variables of interest in these microaggregated DHS datasets are reported in Table S4 below.

| | Number of DHS | | Most Recent | Number of Sub- |
|---------------------------|---------------|---------------|-------------|------------------|
| Country | Waves | Earliest Year | Year | National Regions |
| | (1) | (2) | (3) | (4) |
| Angola | 2 | 2006 | 2011 | 4 |
| Armenia | 3 | 2000 | 2010 | 11 |
| Bangladesh | 7 | 1993 | 2014 | 6 |
| Benin | 4 | 1996 | 2011 | 6 |
| Bolivia | 4 | 1994 | 2008 | 11 |
| Brazil | 1 | 1996 | 1996 | 6 |
| Burkina Faso | 3 | 2003 | 2014 | 13 |
| Burundi | 2 | 2010 | 2012 | 5 |
| Cambodia | 4 | 2000 | 2014 | 16 |
| Cameroon | 4 | 1991 | 2011 | 5 |
| Chad | 3 | 1996 | 2014 | 2 |
| Colombia | 5 | 1990 | 2010 | 5 |
| Comoros | 2 | 1996 | 2012 | 3 |
| Congo Democratic Republic | 2 | 2007 | 2013 | 11 |
| Cote d'Ivoire | 4 | 1994 | 2011 | 2 |
| Dominican Republic | 6 | 1991 | 2013 | 14 |
| Egypt | 7 | 1992 | 2014 | 4 |
| Eritrea | 2 | 1995 | 2002 | 6 |
| Ethiopia | 3 | 2000 | 2011 | 11 |
| Gabon | 2 | 2000 | 2012 | 5 |
| Ghana | 5 | 1993 | 2014 | 8 |
| Guatemala | 2 | 1995 | 1998 | 7 |
| Guinea | 3 | 1999 | 2012 | 5 |
| Guyana | 2 | 2005 | 2009 | 2 |
| Haiti | 3 | 2000 | 2012 | 10 |
| Honduras | 2 | 2005 | 2011 | 20 |
| India | 3 | 1992 | 2005 | 26 |
| Indonesia | 6 | 1991 | 2012 | 27 |
| Jordan | 5 | 1997 | 2012 | 3 |
| Kazakhstan | 2 | 1995 | 1999 | 5 |
| Kenya | 5 | 1993 | 2014 | 8 |
| Kyrgyz Republic | 2 | 1997 | 2012 | 2 |
| Lesotho | 3 | 2004 | 2014 | 10 |
| Liberia | 4 | 2007 | 2013 | 6 |
| Madagascar | 4 | 1992 | 2008 | 6 |
| Malawi | 6 | 1992 | 2014 | 3 |
| Mali | 5 | 1995 | 2015 | 4 |
| Moldova | 1 | 2005 | 2005 | 4 |
| Morocco | 2 | 1992 | 2003 | 7 |

Table S1: Wave and Region Counts by Country for the main STATCOMPILER dataset

| Mozambique | 3 | 1997 | 2011 | 11 |
|--------------|---|------|------|----|
| Namibia | 3 | 2000 | 2013 | 12 |
| Nepal | 4 | 1996 | 2011 | 5 |
| Nicaragua | 2 | 1998 | 2001 | 17 |
| Niger | 4 | 1992 | 2012 | 6 |
| Nigeria | 5 | 1999 | 2013 | 6 |
| Pakistan | 3 | 1990 | 2012 | 3 |
| Peru | 9 | 1991 | 2012 | 4 |
| Philippines | 5 | 1993 | 2013 | 17 |
| Rwanda | 6 | 1992 | 2014 | 5 |
| Senegal | 8 | 1992 | 2014 | 4 |
| Sierra Leone | 2 | 2008 | 2013 | 4 |
| Tanzania | 6 | 1991 | 2011 | 9 |
| Togo | 2 | 1998 | 2013 | 5 |
| Turkey | 3 | 1993 | 2003 | 5 |
| Uganda | 4 | 1995 | 2011 | 4 |
| Vietnam | 2 | 1997 | 2002 | 10 |
| Yemen | 3 | 1991 | 2013 | 2 |
| Zambia | 5 | 1992 | 2013 | 9 |
| Zimbabwe | 4 | 1994 | 2010 | 10 |

Source: DHS STATcompiler (USAID and ICF-International 2017).

| Country | Year DHS-Nutrition | | DHS- Mortality |
|--------------|--------------------|-----|-------------------|
| | (1) | (2) | (3) |
| Angola | 2006 | 0 | 1 |
| Angola | 2011 | 0 | 1 |
| Armenia | 2000 | 1 | 1 |
| Armenia | 2005 | 1 | 1 |
| Armenia | 2010 | 1 | 1 |
| Bangladesh | 1993 | 0 | 1 |
| Bangladesh | 1996 | 1 | 1 |
| Bangladesh | 1999 | 1 | 1 |
| Bangladesh | 2004 | 1 | 1 |
| Bangladesh | 2007 | 1 | 1 |
| Bangladesh | 2011 | 1 | 1 |
| Bangladesh | 2014 | 1 | 1 |
| Benin | 1996 | 1 | 1 |
| Benin | 2001 | 1 | 1 |
| Benin | 2006 | 1 | 1 |
| Benin | 2011 | 1 | 1 |
| Bolivia | 1994 | 1 | 1 |
| Bolivia | 1998 | 1 | 1 |
| Bolivia | 2003 | 0 | 1 |
| Bolivia | 2008 | 1 | 1 |
| Brazil | 1986 | 0 | 0 |
| Brazil | 1996 | 1 | 1 |
| Burkina Faso | 2003 | 0 | 0 |
| Burkina Faso | 2010 | 0 | 0 |
| Burkina Faso | 2014 | 0 | 0 |
| Burundi | 2010 | 0 | 1 |
| Burundi | 2012 | 0 | 1 |
| Cambodia | 2000 | 1 | 1 |
| Cambodia | 2005 | 0 | 1 |
| Cambodia | 2010 | 0 | 1 |
| Cambodia | 2014 | 0 | 1 |
| Cameroon | 1991 | 0 | 1 |
| Cameroon | 1998 | 0 | 1 |
| Cameroon | 2004 | 1 | 1 |
| Cameroon | 2011 | 1 | 1 |
| Chad | 1996 | 0 | 1 |
| Chad | 2004 | 1 | 1 |
| Chad | 2014 | 0 | 1 |
| Colombia | 1986 | 0 | 0 |

Table S2: DHS Microdata Samples for Nutrition and Mortality Analyses

| Colombia | 1990 | 0 | 1 |
|---------------------------|------|---|---|
| Colombia | 1995 | 1 | 1 |
| Colombia | 2000 | 1 | 1 |
| Colombia | 2005 | 1 | 1 |
| Colombia | 2010 | 1 | 1 |
| Comoros | 1996 | 1 | 1 |
| Comoros | 2012 | 1 | 1 |
| Congo Democratic Republic | 2007 | 1 | 1 |
| Congo Democratic Republic | 2013 | 1 | 1 |
| Cote d'Ivoire | 1994 | 1 | 1 |
| Cote d'Ivoire | 1998 | 1 | 1 |
| Cote d'Ivoire | 2005 | 0 | 1 |
| Cote d'Ivoire | 2011 | 1 | 1 |
| Dominican Republic | 1986 | 0 | 0 |
| Dominican Republic | 1991 | 0 | 1 |
| Dominican Republic | 1996 | 1 | 1 |
| Dominican Republic | 1999 | 0 | 1 |
| Dominican Republic | 2002 | 1 | 1 |
| Dominican Republic | 2007 | 1 | 1 |
| Dominican Republic | 2013 | 1 | 1 |
| Egypt | 1988 | 0 | 0 |
| Egypt | 1992 | 0 | 1 |
| Egypt | 1995 | 0 | 1 |
| Egypt | 2000 | 1 | 1 |
| Egypt | 2003 | 1 | 1 |
| Egypt | 2005 | 1 | 1 |
| Egypt | 2008 | 1 | 1 |
| Egypt | 2014 | 1 | 1 |
| Eritrea | 1995 | 0 | 0 |
| Eritrea | 2002 | 0 | 0 |
| Ethiopia | 2000 | 1 | 1 |
| Ethiopia | 2005 | 1 | 1 |
| Ethiopia | 2011 | 1 | 1 |
| Gabon | 2000 | 0 | 1 |
| Gabon | 2012 | 0 | 0 |
| Ghana | 1988 | 0 | 0 |
| Ghana | 1993 | 0 | 1 |
| Ghana | 1998 | 0 | 1 |
| Ghana | 2003 | 1 | 1 |
| Ghana | 2008 | 1 | 1 |
| Ghana | 2014 | 0 | 1 |
| Guatemala | 1987 | 0 | 0 |

| Guatemala | 1995 | 1 | 1 |
|-----------------|------|---|---|
| Guatemala | 1998 | 1 | 1 |
| Guinea | 1999 | 1 | 1 |
| Guinea | 2005 | 1 | 1 |
| Guinea | 2012 | 1 | 1 |
| Guyana | 2005 | 0 | 1 |
| Guyana | 2009 | 1 | 1 |
| Haiti | 2000 | 1 | 1 |
| Haiti | 2005 | 1 | 1 |
| Haiti | 2012 | 1 | 1 |
| Honduras | 2005 | 1 | 1 |
| Honduras | 2011 | 1 | 1 |
| India | 1992 | 1 | 1 |
| India | 1998 | 1 | 1 |
| India | 2005 | 1 | 1 |
| Indonesia | 1991 | 0 | 1 |
| Indonesia | 1994 | 0 | 1 |
| Indonesia | 1997 | 0 | 1 |
| Indonesia | 2002 | 0 | 1 |
| Indonesia | 2007 | 0 | 1 |
| Indonesia | 2012 | 0 | 1 |
| Jordan | 1997 | 1 | 1 |
| Jordan | 2002 | 1 | 1 |
| Jordan | 2007 | 1 | 1 |
| Jordan | 2009 | 1 | 1 |
| Jordan | 2012 | 1 | 1 |
| Kazakhstan | 1995 | 1 | 1 |
| Kazakhstan | 1999 | 1 | 1 |
| Kenya | 1989 | 0 | 0 |
| Kenya | 1993 | 1 | 1 |
| Kenya | 1998 | 1 | 1 |
| Kenya | 2003 | 1 | 1 |
| Kenya | 2008 | 1 | 1 |
| Kenya | 2014 | 0 | 1 |
| Kyrgyz Republic | 1997 | 1 | 1 |
| Kyrgyz Republic | 2012 | 1 | 1 |
| Lesotho | 2004 | 0 | 1 |
| Lesotho | 2009 | 0 | 1 |
| Lesotho | 2014 | 0 | 1 |
| Liberia | 2007 | 0 | 0 |
| Liberia | 2009 | 0 | 0 |
| Liberia | 2011 | 0 | 0 |

| Liberia | 2013 | 0 | 0 |
|------------|------|---|---|
| Madagascar | 1992 | 1 | 1 |
| Madagascar | 1997 | 1 | 1 |
| Madagascar | 2003 | 1 | 1 |
| Madagascar | 2008 | 1 | 1 |
| Madagascar | 2011 | 0 | 1 |
| Madagascar | 2013 | 0 | 0 |
| Malawi | 1992 | 1 | 1 |
| Malawi | 2000 | 1 | 1 |
| Malawi | 2004 | 0 | 1 |
| Malawi | 2010 | 1 | 1 |
| Malawi | 2012 | 0 | 1 |
| Malawi | 2014 | 0 | 1 |
| Mali | 1987 | 0 | 0 |
| Mali | 1995 | 1 | 1 |
| Mali | 2001 | 0 | 1 |
| Mali | 2006 | 1 | 1 |
| Mali | 2012 | 1 | 1 |
| Mali | 2015 | 0 | 1 |
| Moldova | 2005 | 1 | 1 |
| Morocco | 1987 | 0 | 0 |
| Morocco | 1992 | 1 | 1 |
| Morocco | 2003 | 1 | 1 |
| Mozambique | 1997 | 1 | 1 |
| Mozambique | 2003 | 0 | 1 |
| Mozambique | 2009 | 0 | 0 |
| Mozambique | 2011 | 1 | 1 |
| Namibia | 2000 | 1 | 1 |
| Namibia | 2006 | 1 | 1 |
| Namibia | 2013 | 1 | 1 |
| Nepal | 1996 | 1 | 1 |
| Nepal | 2001 | 1 | 1 |
| Nepal | 2006 | 1 | 1 |
| Nepal | 2011 | 0 | 0 |
| Nicaragua | 1998 | 1 | 1 |
| Nicaragua | 2001 | 1 | 1 |
| Niger | 1992 | 0 | 1 |
| Niger | 1998 | 1 | 1 |
| Niger | 2006 | 1 | 1 |
| Niger | 2012 | 1 | 1 |
| Nigeria | 1999 | 0 | 0 |
| Nigeria | 2003 | 1 | 1 |

| Nigeria | 2008 | 1 | 1 |
|--------------|------|---|---|
| Nigeria | 2010 | 0 | 1 |
| Nigeria | 2013 | 1 | 1 |
| Nigeria | 2015 | 0 | 1 |
| Pakistan | 1990 | 1 | 1 |
| Pakistan | 2006 | 0 | 1 |
| Pakistan | 2012 | 1 | 1 |
| Peru | 1986 | 0 | 0 |
| Peru | 1991 | 1 | 1 |
| Peru | 1996 | 1 | 1 |
| Peru | 2000 | 1 | 1 |
| Peru | 2004 | 0 | 0 |
| Peru | 2007 | 1 | 1 |
| Peru | 2009 | 1 | 1 |
| Peru | 2010 | 1 | 1 |
| Peru | 2011 | 1 | 1 |
| Peru | 2012 | 1 | 1 |
| Philippines | 1993 | 0 | 1 |
| Philippines | 1998 | 0 | 1 |
| Philippines | 2003 | 0 | 1 |
| Philippines | 2008 | 0 | 1 |
| Philippines | 2013 | 0 | 1 |
| Rwanda | 1992 | 1 | 1 |
| Rwanda | 2000 | 1 | 1 |
| Rwanda | 2007 | 1 | 1 |
| Rwanda | 2010 | 0 | 1 |
| Rwanda | 2013 | 0 | 1 |
| Rwanda | 2014 | 0 | 1 |
| Senegal | 1986 | 0 | 0 |
| Senegal | 1992 | 1 | 1 |
| Senegal | 1997 | 0 | 1 |
| Senegal | 2005 | 1 | 1 |
| Senegal | 2006 | 0 | 1 |
| Senegal | 2008 | 0 | 1 |
| Senegal | 2010 | 1 | 1 |
| Senegal | 2012 | 1 | 1 |
| Senegal | 2014 | 0 | 1 |
| Sierra Leone | 2008 | 1 | 1 |
| Sierra Leone | 2013 | 1 | 1 |
| Tanzania | 1991 | 0 | 0 |
| Tanzania | 1996 | 1 | 1 |
| Tanzania | 2003 | 0 | 0 |

| Tanzania | 2004 | 1 | 1 |
|----------|------|---|---|
| Tanzania | 2007 | 0 | 1 |
| Tanzania | 2010 | 1 | 1 |
| Tanzania | 2011 | 0 | 1 |
| Togo | 1988 | 0 | 0 |
| Togo | 1998 | 1 | 1 |
| Togo | 2013 | 0 | 1 |
| Turkey | 1993 | 1 | 1 |
| Turkey | 1998 | 1 | 1 |
| Turkey | 2003 | 0 | 1 |
| Uganda | 1988 | 0 | 0 |
| Uganda | 1995 | 1 | 1 |
| Uganda | 2000 | 1 | 1 |
| Uganda | 2006 | 1 | 1 |
| Uganda | 2011 | 1 | 1 |
| Vietnam | 1997 | 0 | 1 |
| Vietnam | 2002 | 0 | 1 |
| Yemen | 1991 | 1 | 1 |
| Yemen | 1997 | 0 | 0 |
| Yemen | 2013 | 1 | 1 |
| Zambia | 1992 | 1 | 1 |
| Zambia | 1996 | 0 | 1 |
| Zambia | 2001 | 1 | 1 |
| Zambia | 2007 | 1 | 1 |
| Zambia | 2013 | 1 | 1 |
| Zimbabwe | 1988 | 0 | 0 |
| Zimbabwe | 1994 | 1 | 1 |
| Zimbabwe | 1999 | 1 | 1 |
| Zimbabwe | 2005 | 1 | 1 |
| Zimbabwe | 2010 | 1 | 1 |

Source: DHS STATcompiler (USAID and ICF-International 2017).

Table S3: Additional Summary Statistics for Analysis Sample

| | | | | Percentiles | | |
|--|------|---|-------|-------------|-------|-------|
| | Obs | Within- country variation (%) ^a | Mean | 25th | 50th | 75th |
| Other Potential Determinants of the Main Outcomes ^b | | | | | | |
| Breastfed within 1 hour of birth | 1382 | 52.2 | 47.0 | 32.8 | 48.2 | 61.8 |
| Received all 8 basic vaccinations | 1523 | 51.6 | 59.0 | 44.9 | 62.3 | 75.7 |
| Received no vaccinations | 1514 | 68.3 | 8.6 | 1.5 | 4.5 | 11.0 |
| Pregnant women: slept under bednet last night | 499 | 44.8 | 39.3 | 16.5 | 36.6 | 61.4 |
| Pregnant women: slept under ITN last night | 499 | 52.5 | 29.2 | 6.0 | 24.8 | 47.1 |
| Children under 5: slept under bednet last night | 504 | 43.6 | 39.5 | 16.9 | 37.7 | 60.3 |
| Children under 5: slept under ITN last night | 504 | 52.5 | 29.3 | 5.8 | 25.1 | 49.0 |
| Women took SP/Farsider during pregnancy | 418 | 50.9 | 37.1 | 6.3 | 31.3 | 64.5 |
| Children 6-59 mo: Received vitamin A in last 6 mo. | 644 | 30.6 | 56.2 | 38.8 | 60.5 | 74.2 |
| DHS Control Variables ^b | | | | | | |
| Women with some secondary education | 1621 | 30.7 | 38.6 | 17.4 | 34.8 | 56.5 |
| Households with electricity | 1575 | 33.5 | 47.2 | 12.4 | 44.8 | 80.0 |
| Households with finished floors | 1591 | 50.6 | 46.4 | 21.2 | 43.5 | 71.7 |
| Total fertility rate 15-44 | 1644 | 32.8 | 4.1 | 2.9 | 3.9 | 5.3 |
| Median birth interval (months) | 1639 | 51.6 | 36.3 | 31.2 | 34.4 | 39.2 |
| Place of delivery: Health facility | 1567 | 46.2 | 53.1 | 28.9 | 52.2 | 78.1 |
| No antenatal care | 1587 | 44.6 | 15.1 | 2.9 | 7.1 | 19.4 |
| <u>WDI Control Variables</u> ^c | | | | | | |
| Ln Cereal Yield (kg/ha) | 1636 | N/A | 7.5 | 7.1 | 7.4 | 7.9 |
| Ln GDP per capita (US\$) | 1640 | N/A | 6.7 | 6.0 | 6.7 | 7.2 |
| Total health expenditure (% of Total GDP) | 1404 | N/A | 5.3 | 4.0 | 5.0 | 6.1 |
| Ln Total ODA per capita (US\$) | 1636 | N/A | 3.1 | 2.3 | 3.6 | 4.1 |
| Urban population (% of total) | 1640 | N/A | 39.0 | 26.1 | 37.6 | 48.4 |
| Ln Total Population | 1640 | N/A | 17.1 | 16.0 | 16.7 | 18.2 |
| Malaria cases per 1,000 at risk | 267 | N/A | 176.9 | 29.8 | 105.9 | 207.0 |
| Other DHS Characteristics ^{b,d} | | | | | | |
| Child Height-for-age Z | 1091 | 43.6 | -1.4 | -1.8 | -1.4 | -1.0 |
| Region population density (people per sq. km) | 1644 | 92.8 | 541.6 | 35.2 | 92.7 | 291.0 |
| Children with any anemia | 646 | 24.5 | 59.1 | 46.0 | 59.6 | 72.2 |
| Mortality Rates ^b | | | | | | |
| Perinatal (per 1,000 pregnancies) | 1062 | 57.5 | 30.8 | 21.0 | 29.0 | 39.0 |
| Neonatal (per 1,000 live births) | 1499 | 52.8 | 30.8 | 20.0 | 29.0 | 39.0 |
| Post-Neonatal (per 1,000 neonatal survivors) | 1497 | 50.4 | 30.1 | 15.0 | 27.0 | 40.0 |
| Infant (per 1,000 live births) | 1497 | 48.7 | 61.0 | 39.0 | 57.0 | 77.0 |
| Child (1-5 yrs) (per 1,000 1 year-olds) | 1497 | 34.3 | 35.9 | 11.0 | 25.0 | 51.0 |

Note:

- a. This indicator reports the share of total variation in the subnational panel explained by intra-country variation. It is equal to 100 minus the Rsquared coefficient from a regression of each variable against country-level fixed effects.
- b. These variables are all sourced from DHS STATcompiler (USAID and ICF-International 2017), which disaggregates variables at subnational units that we standardize across multiple DHS rounds.
- c. These variables are all sourced from the World Bank's (2017) World Development Indicators.d. Regional level population density data is sourced from Hathi et al. (2017) and the GRUMP (2008) database.
- e. Calculated using DHS microdata and DHS survey weights.

Table S4: Summary Statistics for Dependent Variables in the Age-Disaggregated DHS data

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| | | | | | Percentiles | | | |
|---|-------|---|------|------|-------------|-------|--|--|
| | Obs | Within- country variation (%) ^a | Mean | 25th | 50th | 75th | | |
| Microdata Age-Disaggregated Outcomes ^e | | | | | | | | |
| Children with diarrhea (under 2) | 938 | 57.6 | 21.7 | 15.3 | 21.1 | 27.8 | | |
| Children with diarrhea (3 to 5) | 938 | 71.8 | 11.9 | 7.5 | 10.6 | 15.3 | | |
| Children stunted (under 2) | 931 | 40.5 | 28.6 | 19.4 | 28.3 | 37 | | |
| Children stunted (3 to 5) | 931 | 36.6 | 41.3 | 27 | 41.5 | 55.2 | | |
| Children with fever (under 2) | 921 | 62.6 | 30.2 | 20.6 | 29.1 | 39 | | |
| Children with fever (3 to 5) | 921 | 68.1 | 24.2 | 15.9 | 22.8 | 31.4 | | |
| Children wasted (under 2) | 925 | 37.7 | 11.1 | 4.6 | 9.5 | 16.1 | | |
| Children wasted (3 to 5) | 925 | 44.9 | 6 | 1.7 | 4.4 | 8.6 | | |
| <u>Microdata Mortality Rates</u> ^e | | | | | | | | |
| Post-Neonatal mortality rate (5-year data) | 1,467 | 60.8 | 26.5 | 12.4 | 22.8 | 36.1 | | |
| Post-Neonatal mortality rate (1-year data) | 1,467 | 71.4 | 28.1 | 10.2 | 23 | 40.2 | | |
| Infant mortality rate (5-year data) | 1,467 | 58.9 | 54 | 33.1 | 49.5 | 71.7 | | |
| Infant mortality rate (1-year data) | 1,467 | 68.1 | 56.2 | 28.7 | 52.9 | 78.1 | | |
| Child mortality rate (5-year data) | 1,467 | 40.9 | 31.2 | 8.9 | 21.3 | 42.7 | | |
| Child mortality rate (1-year data) | 1,467 | 48.5 | 34.7 | 7.7 | 22 | 50.3 | | |
| Under 5 mortality rate (5-year data) | 1,467 | 48 | 82.8 | 42.5 | 71.5 | 111.4 | | |
| Under 5 mortality rate (1-year data) | 1,467 | 53.5 | 88.2 | 41.5 | 76.1 | 123.5 | | |

Notes:

a. This indicator reports the share of total variation in the subnational panel explained by intra-country variation. It is equal to 100 minus the R-squared coefficient from a regression of each variable against country-level fixed effects.

b. These variables are all sourced from DHS STAT compiler (USAID and ICF-International 2017), which disaggregates variables at subnational units that we standardize across multiple DHS rounds.

c. These variables are all sourced from the World Bank's (2017) World Development Indicators.

d. Regional level population density data is sourced from Hathi et al. (2017) and the GRUMP (2008) database.

e. Calculated using DHS microdata and DHS survey weights.

B. Disaggregating by age and limiting the mortality recall window

The main text only considers the relationship between WASH access and under-5 mortality. However, the DHS data permit us to disaggregate under-5 mortality into mortality rates for more narrowly defined age groups. Specifically, we separately estimate the relationship between sanitation coverage and perinatal (deaths between 22 weeks gestation and one week post-partum), neonatal (first month after birth), post-neonatal (1-11 months), infant (0-11 months), and child mortality (12-59 months). Though we do not interpret the age-specific mortality relationships as being driven purely by differences in sanitation coverage at that age—accumulated exposure to open defecation at earlier life stages is likely to influence later mortality—the pattern we observe in the age-specific mortality associations may help to shed light on the potential mechanisms driving the overall sanitation-mortality link.

Figure S1 displays age-disaggregated sanitation-mortality relationships (with 95% confidence intervals) from estimating the core model with continent-specific time trends. We find no statistically significant association between sanitation coverage and either perinatal or neonatal mortality. Given that, on average, perinatal and neonatal mortality rates are higher than those measured later in infancy and childhood, the small point estimates and lack of a statistically significant association is particularly notable. Beginning with post-neonatal mortality, we estimate a statistically significant relationship between sanitation coverage and all the remaining mortality measures. Half of the overall predicted reduction in under-5 mortality appears to be from reductions in post-neonatal mortality (1-11 months), with the other half coming from a reduction in the mortality rate among children 1-5 years of age.

Figure S2 displays the same results for the access to improved water measure. We are never able to reject that the association between improved water and mortality is statistically significantly different from zero, reinforcing the lack of a statistically significant association between improved water and the aggregate under-5 mortality measure show in Table 2.



Figure S1: Sanitation and age-disaggregated mortality using STATCOMPILER

Note: Figure presents the point estimates and 95% confidence intervals for the sanitation coverage indicator and different measures of fetal and early childhood mortality. Perinatal mortality covers the period between 22 weeks gestation and 1 week post-partum, neonatal mortality includes mortality during the first month, post-neonatal mortality covers 1-11 months, infant mortality includes deaths between birth and 12 months, child (1-5 years) includes deaths between 12 and 60 months, and under five mortality includes all deaths before 60 months. Confidence intervals are based on Huber-White robust standard errors clustered at the subnational region level. Source: DHS STATcompiler (USAID and ICF-International 2017).



Figure S2: Improved Water and age-disaggregated mortality using STATCOMPILER

Note: Figure presents the point estimates and 95% confidence intervals for the improved water indicator and different measures of fetal and early childhood mortality. Perinatal mortality covers the period between 22 weeks gestation and 1 week post-partum, neonatal mortality includes mortality during the first month, post-neonatal mortality covers 1-11 months, infant mortality includes deaths between birth and 12 months, child (1-5 years) includes deaths between 12 and 60 months, and under five mortality includes all deaths before 60 months. Confidence intervals are based on Huber-White robust standard errors clustered at the subnational region level. Source: DHS STATcompiler (USAID and ICF-International 2017).



Figure S3: Sanitation and mortality with limited recall periods

Note: Figure presents the point estimates and 95% confidence intervals for the sanitation coverage indicator with different restrictions on the years of data used to calculate the mortality rates. "All" results reproduce the adjusted models with global region time trends using ten years of data, the "5yr" results restrict the data to just the five years immediately preceding each DHS, and the "1yr" results restrict the data to just the year preceding each DHS. Dots represent point estimates and the shaded bars display the 95% confidence intervals based on standard errors clustered at the subnational region level. Source: Demographic Health Surveys (various years).



Figure S4: Improved water and mortality rate with limited recall periods

Note: Figure presents the point estimates and 95% confidence intervals for the improved water access indicator with different restrictions on the years of data used to calculate the mortality rates. "All" results reproduce the adjusted models with global region time trends using ten years of data, the "5yr" results restrict the data to just the five years immediately preceding each DHS, and the "1yr" results restrict the data to just the year preceding each DHS. Dots represent point estimates and the shaded bars display the 95% confidence intervals based on standard errors clustered at the subnational region level. Source: Demographic Health Surveys (various years).

| Mortality Rate | Post-Neonatal | | Infant | | Child (1-5 years) | | Under 5 | |
|--------------------------------|---------------|----------------------|---------------|----------------------|-------------------|----------------------|---------------|----------------------|
| | Full panel | First & last wave | Full panel | First & last wave | Full panel | First & last wave | Full panel | First & last wave |
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) |
| Panel A | | | | | | | | |
| Households with any sanitation | -0.164** | -0.149 | -0.213** | -0.359 | -0.200** | -0.260* | -0.381** | -0.567* |
| | [0.024] | [0.289] | [0.042] | [0.102] | [0.021] | [0.094] | [0.011] | [0.061] |
| R-squared | 0.56 | 0.791 | 0.596 | 0.823 | 0.645 | 0.863 | 0.686 | 0.875 |
| N | 1401 | 537 | 1401 | 537 | 1401 | 537 | 1401 | 537 |
| P-value: Coeff. are Equal | 0.8 | 399 | 0.3 | 375 | 0.6 | 537 | 0. | 42 |
| Region Fixed Effects | \checkmark | ✓ | \checkmark | ✓ | \checkmark | \checkmark | \checkmark | \checkmark |
| Time Controls | \checkmark | ✓ | \checkmark | ✓ | \checkmark | \checkmark | \checkmark | \checkmark |
| Full Controls | \checkmark | \checkmark | \checkmark | \checkmark | ~ | \checkmark | \checkmark | \checkmark |
| Panel B | | | | | | | | |
| Households with improved water | -0.032 | 0.009 | -0.029 | 0.053 | -0.026 | 0.026 | -0.048 | 0.078 |
| | [0.468] | [0.945] | [0.660] | [0.781] | [0.681] | [0.869] | [0.642] | [0.783] |
| R-squared | 0.559 | 0.789 | 0.593 | 0.814 | 0.639 | 0.85 | 0.683 | 0.866 |
| N | 1479 | 574 | 1479 | 574 | 1479 | 574 | 1479 | 574 |
| P-value: Coeff. are Equal | 0.7 | 702 | 0.6 | 513 | 0.7 | 703 | 0.0 | 501 |
| Region Fixed Effects | \checkmark | ✓ | \checkmark | ✓ | \checkmark | ✓ | \checkmark | \checkmark |
| Time Controls | \checkmark | ✓ | \checkmark | ✓ | \checkmark | ✓ | \checkmark | \checkmark |
| Full Controls | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | ✓ |

Table S5: WASH technology and mortality: Full sample and first and last wave results

Notes: "Full" columns replicate the main estimates from adjusted DID regressions with global region time trends. "Long" columns show the analogous estimates when limiting the sample to the first DHS and the last DHS for each subnational region and requiring that these DHS waves be at least ten years apart. The "P-value: Coeff are Equal" row displays p-values from tests of the null hypothesis that there is no difference between the estimates for the "Full" and "Long" samples. *, ** and *** refer to significance at the 10%, 5% and 1% levels. P-values reported in brackets. Source: DHS STATcompiler (USAID and ICF-International 2017) from various years and countries.

| | Diarrhea | | Stunting | | Fever | | Wasting | |
|--------------------------------|--------------|---------------------|--------------|---------------------|--------------|---------------------|--------------|---------------------|
| Sample | STATCOMPILER | Micro aggregated | STATCOMPILER | Micro aggregated | STATCOMPILER | Micro aggregated | STATCOMPILER | Micro aggregated |
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) |
| Panel A | | | | | | | | |
| Households with any sanitation | -0.121*** | -0.100*** | -0.015 | -0.017 | -0.163*** | -0.119** | -0.023 | -0.019 |
| | [0.000] | [0.004] | [0.674] | [0.663] | [0.000] | [0.020] | [0.295] | [0.531] |
| R-squared (within) | 0.254 | 0.447 | 0.516 | 0.45 | 0.511 | 0.648 | 0.309 | 0.306 |
| N | 1,451 | 926 | 1,193 | 919 | 1,521 | 917 | 1187 | 913 |
| Region Fixed Effects | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark |
| Time Controls | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark |
| Full Controls | \checkmark | \checkmark | \checkmark | \checkmark | ~ | ~ | \checkmark | \checkmark |
| Panel B | | | | | | | | |
| Households with improved water | 0.016 | 0.023 | -0.042* | -0.023 | 0.025 | 0.062 | 0.009 | 0.039** |
| | [0.467] | [0.407] | [0.064] | [0.388] | [0.446] | [0.146] | [0.563] | [0.021] |
| R-squared (within) | 0.237 | 0.449 | 0.538 | 0.455 | 0.51 | 0.648 | 0.33 | 0.305 |
| N | 1,515 | 938 | 1,176 | 931 | 1,574 | 921 | 1170 | 925 |
| Region Fixed Effects | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark |
| Time Controls | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark |
| Full Controls | ✓ | ✓ | ✓ | \checkmark | ✓ | ✓ | ✓ | \checkmark |

Table S6: WASH technology and child health: STATCOMPILER and aggregated DHS results

Notes: "Stat compiler" columns replicate the main results from Tables 2 and S5 from the adjusted DID regressions for each outcome with global region time trends. "Micro aggregated" columns show the corresponding estimates when the DHS Nutrition microdata sample is used to calculate the value for each outcome for all subnational region years in the data. *, ** and *** refer to significance at the 10%, 5% and 1% levels. P-values reported in brackets. Source: DHS and DHS STATcompiler (USAID and ICF-International 2017) from various years and countries.

Table S7: WASH technology, child health, and age disaggregation

| | Diarrhea | | Stunting | | Fever | | Wasting | |
|--------------------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|
| Sample: | Under 2 | Age 2-5 |
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) |
| Panel A | | | | | | | | |
| Households with any sanitation | -0.109** | -0.096*** | -0.071 | -0.040 | -0.111** | -0.113** | -0.003 | -0.03 |
| | [0.011] | [0.005] | [0.126] | [0.323] | [0.041] | [0.036] | [0.937] | [0.331] |
| R-squared (within) | 0.322 | 0.427 | 0.29 | 0.606 | 0.635 | 0.591 | 0.241 | 0.238 |
| Ν | 926 | 926 | 919 | 919 | 917 | 917 | 913 | 913 |
| Region Fixed Effects | \checkmark | \checkmark | ✓ | ✓ | \checkmark | ✓ | ✓ | \checkmark |
| Time Controls | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | ✓ | \checkmark |
| Full Controls | \checkmark |
| Panel B | | | | | | | | |
| Households with improved water | 0.056 | 0.000 | -0.027 | -0.003 | 0.061 | 0.059 | 0.030 | 0.041** |
| | [0.111] | [0.990] | [0.422] | [0.917] | [0.158] | [0.221] | [0.182] | [0.019] |
| R-squared (within) | 0.325 | 0.43 | 0.296 | 0.608 | 0.635 | 0.591 | 0.24 | 0.238 |
| Ν | 938 | 938 | 931 | 931 | 921 | 921 | 925 | 925 |
| Region Fixed Effects | \checkmark |
| Time Controls | \checkmark |
| Full Controls | \checkmark | ~ | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark |

Notes: "Under 2" columns show estimates from adjusted DID regressions with global region time trends using the value of the outcome calculated just using children under twenty-four months of age at the time of the survey. "Age 2-5" columns show the analogous estimates with outcomes calculated using children between the ages of twenty-four and fifty-nine months at the time of the survey. *, ** and *** refer to significance at the 10%, 5% and 1% levels. P-values reported in brackets. Source: DHS data from various years and countries.

C. Testing for parameter heterogeneity

As an extension to the main results, we categorize each of the WASH access measures into indicators for whether regions were in one of nine or ten equal sized categories—0-10%, 10-20%, 20-30%, 30-40%, 40-50%, 50-60%, 60-70%, 70-80%, 80-90%, or 90-100% —based on the percent of surveyed households in the region who reported having sanitation or access to an improved water source. There are only nine categories for access to improved water as we never observe any region with below 10% improved water access in the data. Including the full set of WASH category indicators—excluding the bottom category (0 to 10% for sanitation coverage and 10-20% for access to improved water)—relaxes the assumption that the relationship between the child health outcomes and WASH technologies is linear. This enables us to assess whether the non-linear relationships uncovered in several recent papers between sanitation and child health outcomes are relevant for our data (Headey et al. 2015; Andres et al., 2017; Jung, Lou and Cheng 2017). Supplement Figures S5-S12 display coefficient estimates and 95% confidence intervals for the outcomes when using the binned sanitation and improved water access indicators.

The results, which should be interpreted as changes in the outcome relative to regions with 0-10% sanitation coverage or 10-20% access to improved water, support the linear-in-parameters specifications in Table 2 for both WASH technologies. For all three of the outcomes for which we find a statistically significant association in Table 2 (mortality, diarrhea, fever), the figures suggest treatment effects are increasing in absolute value as sanitation coverage increases across categories. Consistent with the lack of an association for stunting and wasting, the figures for these outcomes identify flat gradients between sanitation coverage categories and the outcomes. Similarly, the association between access to improved water and child health outcomes is flat and the 95% confidence intervals never exclude zero. Therefore, for both WASH technologies, there is no evidence of non-linearities in our region-level panel.



Figure S5: Sanitation Coverage Categories and Under-5 Mortality

Figure S6: Sanitation Coverage Categories and Diarrhea Prevalence





Figure S7: Sanitation Coverage Categories and Stunting

Figure S8: Sanitation Coverage Categories and Fever Prevalence





Figure S9: Improved Water Access Categories and Under-5 Mortality







Figure S11: Improved Water Access Categories and Stunting

Figure S12: Improved Water Access Categories and Fever Prevalence



Table S8: Sanitation, Population Density and Child Health Outcomes

| | Under 5 Mortality | Diarrhea | Stunting | Fever | Height-for-age | Infant Mortality |
|--|----------------------|--------------|--------------|--------------|----------------|------------------|
| | (1) | (2) | (3) | (4) | (5) | (6) |
| Households with any sanitation | -0.766** | -0.210*** | 0.088 | -0.377*** | -0.008** | -0.330 |
| | [0.018] | [0.002] | [0.161] | [0.000] | [0.015] | [0.145] |
| Households with any sanitation*ln Population Density | 0.093 | 0.022 | -0.024 | 0.053** | 0.001** | 0.028 |
| | [0.139] | [0.145] | [0.101] | [0.015] | [0.035] | [0.511] |
| R-squared | 0.687 | 0.256 | 0.519 | 0.515 | 0.539 | 0.597 |
| Ν | 1,401 | 1,451 | 1,193 | 1,521 | 1,080 | 1,401 |
| Region Fixed Effects | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | ✓ |
| Time Controls | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | ✓ |
| Full Controls | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark |

D. Assessing Identifying Assumptions

Although the list of control variables included in the adjusted models is extensive, there is a residual concern that subnational regions exhibiting significant progress on WASH access may be making improvements in other areas relevant to child health. We assess whether the estimates from Eq. (1) are likely to be driven by omitted variable bias from unobserved time-varying factors and whether the observed changes in outcomes chronologically precede the changes in WASH access through two exercises. For the first we replace the main outcomes, H, with a series of health behaviors (H^{C}) not included in Z. Under two key assumptions discussed in more detail below, the coefficient on the WASH measures provides information about the likelihood that the main associations are driven by changes in the health behaviors or in other unobserved characteristics that are strongly correlated with the health behaviors. The second assessment examines the parallel trends assumption implicit in DID models. In our context this assumption implies that, after conditioning on controls, subnational areas that experience accelerated changes in WASH access would have had similar changes in the outcome variables in the absence of WASH accelerations. For countries with several treatment periods we can explore the plausibility of this assumption by examining whether past changes in the health outcomes predict subsequent changes in WASH coverage (Goldsmith-Pinkham, Sorkin and Swift 2017). Recovering a null estimate for these relationships boosts the credibility of the identifying assumptions by suggesting that any associations between WASH coverage and the outcomes occur in the chronologically expected order (e.g. the changes in outcomes do not precede the changes in WASH coverage).

Though neither specification check provides a broad assessment of the identifying assumptions, they offer some evidence regarding two of the more likely sources of potential bias. These exercises are described in more detail below.

Alternative Outcomes: Other Potential Determinants of the Main Outcomes

For the first specification check we replace the main dependent variables H with a series of health behaviors not included in Z. To provide useful information about the identifying assumptions, the health behaviors we use as outcomes in these exercises (H^C) should be variables that are not directly impacted by the WASH improvements but that appropriately reflect broader improvements in healthcare and that we expect to be strongly predictive of the main outcomes of interest. For these checks we re-estimate equation (1), but after replacing the main outcomes with the health behaviors we view as likely to be predictive of the main outcomes:

$$H_{i,j,t}^{C} = \boldsymbol{\beta}_{W} \boldsymbol{W}_{i,j,t} + \boldsymbol{\beta}_{X} \boldsymbol{X}_{i,j,t} + \boldsymbol{\beta}_{Z} \boldsymbol{Z}_{j,t} + \boldsymbol{\mu}_{i,j} + \boldsymbol{\alpha}_{t} + \boldsymbol{\gamma}_{j,t} + \boldsymbol{e}_{i,j,t}$$
(2)

By assumption there should be no direct association between $W_{i,j,t}$ and $H_{i,j,t}^C$ and there should be a strong relationship between $H_{i,j,t}^C$ and the main outcomes. Thus, rejecting that β_W are equal to zero suggests it is less likely that there are unobserved time-varying characteristics that are driving the results in (1) as the main outcomes, the variables included in $H_{i,j,t}^C$, and other unobserved determinants of the main outcomes should be correlated with one another.

With continuous and typically non-zero right-hand-side variables of interest, pre-treatment values of the main outcomes—which would be ideal variables to include in $H_{i,j,t}^C$ —are not available. Instead, we select outcomes that we expect to be strongly related to the outcomes of interest but that should be unaffected by region-level changes in WASH coverage (Imbens and Rubin 2015): indicators of exposure to child health and nutrition interventions, such as improved initial breastfeeding practices (to capture exposure to nutritional interventions), vaccination coverage (generic child health interventions), malaria prevention and treatment indicators, and vitamin A supplementation. We note that some of these indicators are only measured for a sub-sample of observations. We do not show results for other measures of breastfeeding (e.g. median duration exclusive breastfeeding) as it seems unlikely that these would not directly be affected by changes in the WASH indicators. This is especially true for the improved water access indicator, as

households may view breastfeeding and improved water as substitutes. Supplement Table S2 shows summary statistics for all the variables in $H_{i,j,t}^{C}$.

While we feel the variables selected are likely to satisfy both conditions for these checks, we acknowledge that the assumption the $H_{i,j,t}^{c}$ outcomes are not affected by the WASH indicators after conditioning on subnational region fixed effects and the other controls is ultimately untestable. Rejecting the null hypothesis of no association between the WASH indicators and a variable in $H_{i,j,t}^{c}$ could therefore reflect likely bias in the main estimates or simply the possibility that changes in WASH access directly affect the alternative outcome *and* the main outcomes of interest, for example because households alter these behaviors in response to perceived changes in the risk of adverse health shocks resulting from the variation in WASH access.¹ Similarly, while there is ample evidence linking the outcomes in $H_{i,j,t}^{c}$ to the child health and nutrition outcomes, a failure to reject the null of no relationship between $H_{i,j,t}^{c}$ and one of the WASH indicators could be more likely to occur if there is attenuation bias from measurement error in the WASH variables or if an insufficient sample size critically reduces statistical power.

Despite these potential issues, our view is that these specifications provide useful information about the plausibility that there are no unobserved time-variant determinants of the main outcomes that are correlated with changes the WASH measures in the main outcome equations. If the above conditions are met—so that the variables included in $H_{i,j,t}^{C}$ do not respond to the changes in perceived health risk generated by variation in WASH access—but both changes in these variables and changes in WASH access are correlated with other unobserved determinants of the main outcomes (e.g. preferences for child health and nutrition outcomes), then we should expect to find positive relationships between WASH coverage and $H_{i,j,t}^{C}$ when we estimate equation (2).

¹ We thank an anonymous referee for pointing this out.

Supplement Tables S9 and S10 present the results of estimating (2) based on adjusted models with the global region time trends. For none of the three outcomes in Table S9 (early initiation of breastfeeding, vaccination coverage) do we estimate a statistically significant association with sanitation coverage. The relationships between sanitation coverage and the malaria and vitamin A supplementation outcomes (reported in Supplement Table S10) are similarly never statistically significantly different from zero, though the sample sizes are restricted by the limited availability of these outcomes in the DHS data. Across all 9 outcomes in $H_{i,j,t}^c$, we therefore never estimate a statistically significant relationship with sanitation coverage and changes in the other determinants of the child and nutrition outcomes included in $H_{i,j,t}^c$.

The analogous estimates for access to improved water are shown in the bottom panels of Tables S9 and S10. Access to improved water is statistically significantly associated with just one of the 9 measures the likelihood that children 6-59 months of age received a vitamin A supplement during the six months preceding the survey—for which the point estimate on the improved water access measure is negative. As with the analogous checks for sanitation, we therefore estimate little evidence that changes in improved water access are statistically significantly related to other likely determinants of the main outcomes.

Parallel Trends Assessment

The second specification check we implement is a prior trends assessment that examines the parallel trends assumption implicit in DID models. In our context this assumption implies that, after conditioning on controls, subnational areas that experience accelerated changes in WASH access would have had similar changes in the outcome variables in the absence of WASH accelerations. For countries with several treatment periods we explore the plausibility of this assumption by examining whether past changes in the health outcomes predict subsequent changes in WASH coverage (Goldsmith-Pinkham, Sorkin and Swift 2017). Phrased another way, with continuous (and typically non-zero) right-hand-side variables of interest,

this amounts to exploring whether the changes in the outcomes preceded the changes in WASH coverage in the data. Recovering a null estimate for these relationships between past changes in health outcomes and future changes in WASH access boosts the credibility of the identifying assumptions by suggesting that the changes in the outcomes and the changes in WASH coverage occur in the chronologically expected order. The conditional version of this test – as described in Goldsmith-Pinkham et al. (2017) – takes the residuals $(\tilde{H}_{i,j,t})$ from equation (1) and estimates them as a function of sanitation coverage in the next wave:

$$\widetilde{H}_{i,j,t} = \beta_{W,t+1} W_{i,j,t+1} + \mu_{i,j} + \alpha_{t+1} + \gamma_{j,t+1} + u_{i,j,t}$$
(3)

along with controls for subnational fixed effects, a full set of survey-year dummies for the later DHS wave being used, and either DHS fixed effects or continent-specific trends for the later survey. Because the prior trends assessment focuses on exploring whether the temporal sequencing between the WASH measures and outcomes is appropriate, we use the under-5 mortality rate estimated using just the five years of data preceding each survey. The results are not sensitive to this choice.

We show results from two slightly different versions of equation (3). In the first, to ensure the sample remains constant when estimating the residuals used in (3), we code the *next* survey year (t + 1) to be 0 and impute the WASH measure to its year t level for the last wave in each region. The year t + 1 fixed effects, which therefore partial out the impact of the imputed values for the last available year, ensure that these observations do not directly impact the coefficients of interest; they are used only to estimate the residuals, through their contribution to the estimated relationship between WASH coverage and the outcomes within each year. The second method only uses data on the outcomes when the next DHS survey for that subnational region is also observed. Thus, the last DHS wave for each subnational region is not used when estimating (3). In practice, the results to not change regardless of which method is used.

While the prior trends exercise is a useful assessment of one threat to the interpretation of the main estimates, there are several caveats that are important to mention. First, the parallel trends exercise does not provide a broad appraisal of the identifying assumptions. That is, though the failure to reject the null hypotheses of no relationships between changes in the outcomes and future changes in the WASH measures would suggest that the changes in outcomes are not likely to temporally precede the changes in WASH measures, it does not necessarily provide evidence about the likelihood that unobserved time-varying confounders are driving the associations between WASH access and the main outcomes.

Second, by relying on the subnational region DID specification to generate residuals in each period, the prior trends exercise is susceptible to unobserved time-varying sources of bias. If the predicted residuals are biased, then the subsequent associations between the predicted residuals and future WASH coverage may similarly be affected.

Third, because we do not observe future WASH for the last DHS wave, we either drop this wave from the sample used to measure the association between the current value of the outcomes and future WASH coverage or we code it to zero and we include a dummy variable for whether the value was missing. In both cases, we effectively lose one observation per subnational region. This implies that we have, on average, 3.6 DHS waves per subnational region in our data. While the main estimates are unaffected by limiting the sample to the first and last waves for each subnational region, between which the autocorrelation in the outcomes is likely to be substantially smaller (and therefore the bias due to the incidental parameters problem is also likely to be smaller), this could be more problematic when we use the shorter panel available for the prior trends assessment.

Supplement Table S11 presents the results of the conditional parallel trend test for the five child health outcomes and both WASH technology measures. Panel A displays the results for sanitation when we discard the last DHS for each region and therefore do not impute the values of future sanitation coverage and Panel B shows the results when the last DHS is included in the sample and future sanitation coverage is imputed to its value in the previous wave. Panel C and Panel D do the same for the access to improved water indicator.

Panel A uncovers no evidence that changes in the outcomes precede changes in sanitation coverage. The smallest of the five p-values is 0.310 and the point estimates are of varying signs—the estimates for under-5 mortality and wasting are positive—and small in magnitude relative to the main estimates. Panel B similarly finds no statistically significant associations between future sanitation coverage and current values of the five outcomes, with p-values ranging from 0.386 (for wasting) to 0.934 (for stunting). The point estimates are generally smaller than in Panel A and, again, are of differing signs. Both Panel A and Panel B therefore support the idea that changes in sanitation coverage are not preceded by changes in the outcomes of interest.

Panels C and D suggest there are also limited associations between future access to improved water and current diarrhea, stunting, fever, or wasting: p-values for these four outcomes range from marginally statistically insignificant (0.102 for the fever outcome when missing values for future improved water access are imputed) to nearly one (0.985 for stunting when the last DHS for each region is omitted). However, in Panel C we find a statistically significant (p-value 0.060) and negative association between future access to improved water and current under-5 mortality. While the estimate for under-5 mortality in Panel D is slightly smaller in magnitude (-0.204 as compared to -0.280) and not statistically significantly different from zero at the 10% level (p-value 0.134), both coefficients seem to suggest there may be negative trends in under-5 mortality in areas that subsequently experience increases in access to improved water. If anything, this indicates that the associations between access to improved water and under-5 mortality shown in Panel B of Table 2—which were not statistically significantly different from zero may be more negative than the true relationship between these two variables.

Table S9: WASH Technology and Breastfeeding and Vaccination Behavior

| | Early Breastfeeding (<1hr) | All 8 Vaccinations | No Vaccinations |
|--------------------------------|----------------------------------|--------------------|-----------------|
| | (1) | (2) | (3) |
| <u>Panel A</u> | | | |
| Households with any sanitation | 0.111 | 0.095 | -0.050 |
| | [0.148] | [0.113] | [0.241] |
| R-squared (within) | 0.419 | 0.507 | 0.529 |
| Ν | 1,237 | 1,345 | 1,345 |
| Region Fixed Effects | \checkmark | \checkmark | \checkmark |
| Time Controls | \checkmark | \checkmark | \checkmark |
| Full Controls | \checkmark | \checkmark | \checkmark |
| <u>Panel B</u> | | | |
| Households with improved water | 0.085 | 0.032 | 0.054 |
| | [0.101] | [0.465] | [0.103] |
| R-squared (within) | 0.537 | 0.542 | 0.548 |
| Ν | 1,288 | 1,423 | 1,419 |
| Region Fixed Effects | \checkmark | \checkmark | \checkmark |
| Time Controls | \checkmark | \checkmark | \checkmark |
| Full Controls | \checkmark | \checkmark | \checkmark |

Table S10: WASH Technology and Malaria and Vitamin A Related Behavior

| | Pregnan | t Women | Children | Under 5 | Women with a live birth during past 2 years | Children 6-59 Months | |
|--------------------------------|----------------------------------|---|----------------------------------|---|---|---|--|
| | Slept under bednet last night | Slept under insecticide treated bednet last night | Slept under bednet last night | Slept under insecticide treated bednet last night | Took at least one dose SP/Fansidar while pregnant | Vitamin A supplement during last 6 months | |
| | (1) | (2) | (3) | (4) | (5) | (6) | |
| Panel A | | | | | | | |
| Households with any sanitation | 0.09 | 0.045 | 0.088 | -0.009 | -0.09 | 0.146 | |
| | [0.679] | [0.821] | [0.646] | [0.961] | [0.689] | [0.285] | |
| R-squared (within) | 0.753 | 0.817 | 0.790 | 0.847 | 0.919 | 0.795 | |
| Ν | 412 | 412 | 416 | 416 | 366 | 609 | |
| Region Fixed Effects | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | |
| Time Controls | \checkmark | \checkmark | \checkmark | \checkmark | ✓ | ✓ | |
| Full Controls | ✓ | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | |
| Panel B | | | | | | | |
| Households with improved water | -0.022 | -0.085 | 0.027 | 0.001 | 0.008 | -0.225*** | |
| | [0.870] | [0.531] | [0.821] | [0.993] | [0.938] | [0.006] | |
| R-squared (within) | 0.753 | 0.817 | 0.790 | 0.847 | 0.919 | 0.805 | |
| Ν | 410 | 410 | 414 | 414 | 366 | 602 | |
| Region Fixed Effects | \checkmark | \checkmark | \checkmark | \checkmark | ✓ | \checkmark | |
| Time Controls | \checkmark | \checkmark | \checkmark | \checkmark | ✓ | \checkmark | |
| Full Controls | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark | |

Table S11: WASH Technology, Child Health Outcomes and Prior Trends

| | Under 5 Mortality | Diarrhea | Stunting | Fever | Wasting |
|---------------------------------------|----------------------|--------------|--------------|--------------|--------------|
| | (1) | (2) | (3) | (4) | (5) |
| <u>Panel A</u> | | | | | |
| Future households with any sanitation | 0.107 | -0.04 | -0.032 | -0.032 | 0.006 |
| | [0.475] | [0.310] | [0.475] | [0.608] | [0.867] |
| R-squared (within) | 0.093 | 0.043 | 0.103 | 0.064 | 0.073 |
| Ν | 991 | 1042 | 842 | 1069 | 842 |
| Region Fixed Effects | ✓ | \checkmark | \checkmark | \checkmark | \checkmark |
| Time Controls | ✓ | \checkmark | \checkmark | \checkmark | \checkmark |
| Full Controls | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark |
| Missing Future Sanitation Imputed | | | | | |
| Panel B | | | | | |
| Future households with any sanitation | 0.08 | -0.017 | -0.003 | -0.03 | -0.019 |
| | [0.537] | [0.614] | [0.934] | [0.535] | [0.386] |
| R-squared (within) | 0.065 | 0.031 | 0.06 | 0.053 | 0.036 |
| Ν | 1395 | 1451 | 1193 | 1521 | 1187 |
| Region Fixed Effects | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark |
| Time Controls | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark |
| Full Controls | \checkmark | ✓ | ~ | ✓ | \checkmark |
| Missing Future Sanitation Imputed | \checkmark | ✓ | ~ | ✓ | \checkmark |
| Panel C | | | | | |
| Future households with improved water | -0.280* | 0.001 | -0.034 | -0.013 | -0.021 |
| | [0.060] | [0.985] | [0.219] | [0.752] | [0.413] |
| R-squared (within) | 0.112 | 0.054 | 0.119 | 0.062 | 0.083 |
| Ν | 1010 | 1085 | 805 | 1112 | 805 |
| Region Fixed Effects | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark |
| Time Controls | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark |
| Full Controls | \checkmark | ✓ | ~ | ✓ | \checkmark |
| Missing Future Improved Water Imputed | | | | | |
| Panel D | | | | | |
| Future households with improved water | -0.204 | -0.01 | -0.004 | -0.057 | -0.029 |
| | [0.137] | [0.697] | [0.862] | [0.102] | [0.120] |
| R-squared (within) | 0.063 | 0.035 | 0.065 | 0.049 | 0.04 |
| Ν | 1435 | 1515 | 1176 | 1574 | 1170 |
| Region Fixed Effects | \checkmark | \checkmark | \checkmark | \checkmark | \checkmark |
| Time Controls | \checkmark | \checkmark | ~ | \checkmark | \checkmark |
| Full Controls | \checkmark | \checkmark | ~ | \checkmark | \checkmark |
| Missing Future Improved Water Imputed | \checkmark | ✓ | ~ | ✓ | \checkmark |

E. Sensitivity of results to alternative treatment of missing data

Our main results deal with the problem of missing control variables by imputing all missing values to zero and including an indicator variable for whether the value for each control was imputed for the regions in our data. We do this to preserve all available information while ensuring our sample sizes do not change because of variables other than those directly involved in one of the relationships of interest: the outcomes and WASH indicators. Though an extensive literature in statistics and the social sciences suggests this approach may lead to misleading estimates when missing data is determined by individual, household or enumerator characteristics, in our data the missing data are produced by an entirely different process. Specifically, missing data are directly determined by whether the DHS program or the World Bank elect to collect data on different indicators in a country-year. For instance, data for the malaria prevalence indicator control—the only variable in our data that is missing for more than 11% of the sample—are only available after 1999 and data for the total health expenditures as a percent of total GDP indicator—the only other control that is missing for more than 5% of the sample—is only available after 1994. Similar processes drive the missing rates for all the other controls.

While we feel our treatment of missing controls is appropriate given the reasons for missing data, we can show that our results are robust to alternative methods for dealing with the missing values. Unfortunately, multiple imputation—the most appropriate way of dealing with missing data—is not feasible in our context because when a DHS characteristic is not available, the likely correlates of that control are often also missing, and there is no variation within a country in the availability of a characteristic. Instead, we calculate estimates under two different ways of dealing with missingness: dropping the two control variables with greater than 5% missing rates—the malaria prevalence control and the total health expenditure as a percent of total GDP—and conducting complete case analysis (without including the two most frequently missing controls).

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Figure S13 shows the result of this exercise for sanitation coverage while Figure S14 does the same for access to improved water. To help put the estimates under alternative methods into context, we also show the estimates from our main specifications.

For all three methods, Figure S13 displays the point estimates and 95% confidence intervals for all five outcomes. We use an M to label the main results, an NC to represent the estimates after dropping the two controls with >5% missingness rates, and a CC to represent the estimates from a complete case analysis after dropping the same two controls. For none of the five outcomes are our conclusions sensitive to the method we use to deal with missing data. Point estimates are nearly identical across the three plots for each outcome and 95% confidence intervals either do not include zero (for mortality, diarrhea, and fever) or always include zero (for stunting and wasting). Similarly, Figure S14 finds no important differences in the estimated relationship between access to improved water and the five outcomes between the three methods. Confidence intervals always include zero for the four outcomes excluding stunting and the stunting point estimate similar across the three scenarios, though the confidence interval for stunting under the complete case method does expand to include zero. Taken together, Figures S13 and S14 strongly support the idea that our method for dealing with missing controls is not importantly affecting estimates of the relationships of interest for sanitation.





Note: Figure presents the point estimates and 95% confidence intervals for the sanitation coverage indicator under different methods of dealing for missing control variables. M represents the primary empirical results, where we impute all missing control variables to zero and include an indicator for whether each control variable was missing. NC follows the same procedure as M, but drops the WDI malaria prevalence indicator and the total expenditures as a percent of total GDP indicator (the only variables with >5% missingness) as controls. CC does complete case analysis after excluding the WDI malaria prevalence indicator and the health expenditures as a percent of total GDP as controls. Dots represent point estimates and the shaded bars display the 95% confidence intervals. Source: DHS STATcompiler (USAID and ICF-International 2017).



Figure S14: Outcome Associations with Improved Water and Treatment of Missing Data

Note: Figure presents the point estimates and 95% confidence intervals for the access to improved water indicator under different methods of dealing for missing control variables. M represents the primary empirical results, where we impute all missing control variables to zero and include an indicator for whether each control variable was missing. NC follows the same procedure as M, but drops the WDI malaria prevalence indicator and the total expenditures as a percent of total GDP indicator (the only variables with >5% missingness) as controls. CC does complete case analysis after excluding the WDI malaria prevalence indicator and the health expenditures as a percent of total GDP as controls. Dots represent point estimates and the shaded bars display the 95% confidence intervals. Source: DHS STATcompiler (USAID and ICF-International 2017).