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THE SOCIAL MULTIPLIER AND LABOUR MARKET PARTICIPATION OF MOTHERS

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RESUME

In France as in the United States, a mother's decision to participate in the labour market is influenced by the sex composition of her two eldest siblings. Using a large French dataset which sampling units' consist of small neighbourhoods (i.e., 20 to 30 households), we show that a mother's decision to participate in the labour market is also affected by the sex composition of the eldest siblings of the *other* mothers living in the same close neighbourhood. In addition, we find that the effect of own eldest siblings and the effect of neighbours' eldest siblings have both declined after the reform of family benefits in 1994. It is when, and only when, the sex composition of a mother's eldest siblings affects her own behaviour that it also affects the behaviour of her neighbours. Building on these findings, we provide estimate of the causal effect of neighbours' participation in the labour market on a mother's participation using the sex composition of close neighbours' eldest siblings as an instrumental variable. Our estimates suggest a significant elasticity of own labour market participation to neighbours' participation. We provide additional evidence showing that the random fertility shocks that affect the timing of births and the participation in the labour market of a mother, also affect the participation in the labour market of the other mothers in the neighbourhood.

Key words: mothers' participation in the labour market; neighbourhood effects; social multiplier.

JEL: J22, J13, J38.

I. INTRODUCTION

There is a large and still growing body of studies that explores the effect of neighbours on individual decisions. The influence of neighbours can amplify the effect of small changes in the distribution of private incentives and resources. This amplification is known as a "social multiplier" and represents one important reason for the attention given to neighbourhood effects in the literature (Cooper and John, 1988, Manski, 1993, Glaeser, Sacerdote and Scheinkman, 2003). For example, supporting a few women to find work may lead their neighbours to do the same and have a very large and persistent social effect. From a theoretical viewpoint, these imitative behaviours may reflect an intrinsic desire to behave like others. It may also be due to interactions in the constraints that neighbours face, so that the indirect utility of a given behaviour (for example, not working) depend on whether close neighbours do the same. It may also reflect interactions in information transmission, so that the choices of any single person modify the information available to all her neighbours.

These effects have long been identified as a potential explanation for the puzzling variations in labour market participation across subgroups of workers, across time periods or across areas (Alesina, Glaeser and Sacerdote, 2005). Empirical evidence remains very weak, however. Women living in the same close neighbourhood tend to take similar participation decisions. It is unclear, however, whether it is because they influence each other or because neighbours typically share the same background and the same preferences. In particular, there is still very little micro-econometric evidence on whether the participation of a mother in the labour market is influenced by that of the other mothers living in the same close neighbourhood[4].

Ideally, we would like to analyse the behaviour of each mother depending on whether we facilitate or not (experimentally) her neighbours' participation in the labour market[5]. Without such a controlled experiment, we have to rely on the observation of variables which affect the decision of each woman, but have, as such, no effect on her neighbourhood choice nor on her neighbours' decisions. This paper uses an original feature of the French Labour Force surveys to address this issue and to provide an evaluation of the influence of close neighbours on a mother's decision to participate in the labour market. Specifically, the first identification strategy used in this paper is based on the observation of the sex of the two eldest siblings of families.

As shown below, the sex of the two eldest siblings has a significant influence on the final number of children of a family and, consequently, on the participation in the labour market of the mother. These relations are observed in France as in the United States (Angrist and Evans, 1998). In contrast, the sex of the two eldest children has no perceptible influence on neighbourhood choice. Specifically, there is no significant difference between the actual distribution of families with 'same-sex' siblings across neighbourhoods and the distribution

[4] In his survey, Durlauf (2004) provides a description of a selection of twenty five recent studies on neighbourhood effects and none is about women's participation in the labour market. See also the multi-disciplinary survey by Dietz (2001) and the Canadian survey by Oreopoulos (2005). There exists a small literature on the effect of social interactions on the number of hours worked by men (Grodner and Kniesner, 2006)

[5] An example of quasi experiment is provided by the Moving to Opportunity demonstration. The demonstration provides housing vouchers to a randomly selected group of poor families in five American cities. Recent evaluation suggests that the program has significant effects on children's behaviour whereas the effects on adults are more mixed (Goering, Feins and Richardson, 2002). Notice that it is not clear whether the effects of such programs are attributable to the shift in neighbourhood or to the increase in income (and/or housing quality) associated with voucher eligibility.

that would be observed if these families were randomly assigned across neighbourhoods. Also there is no significant correlation between the sex of the two eldest siblings of a mother and the observed demographic characteristics of her close neighbours. Given these facts, the observed shifts in the proportion of 'same-sex' siblings' families across small neighbourhoods are interpretable as quasi-experimental random shocks to the proportion of close neighbours participating in the labour market. Interestingly enough, the survey used in this paper shows that these shocks actually influence mothers' behaviour. A mother's probability to participate in the labour market is significantly higher when the other mothers in her close neighbourhood have 'different-sex' siblings than in the opposite case. This difference is observed regardless of whether her own eldest siblings are same-sex or not. Assuming that the sex of neighbours' siblings influence a woman's participation only through its impact on their own participation, this result suggests a significant causal effect of neighbours' participation on a woman's participation. Using the sex of neighbours' eldest children as an instrumental variable (IV), our estimates suggest that a one standard deviation increase in the participation of neighbours in the labour market generates a 20 percent point increase in a mother's probability to participate.

These IV estimates rely on the assumption that the sex composition of neighbours' eldest siblings affects a mother's behaviour only insofar as it influences neighbours' own behaviour. The reform of family benefits that took place in France in 1994 provides us with a way to test this assumption. Before the reform, benefits were given to families with three children or more. After the reform, the eligibility was extended to two-children families. The consequence of this reform was not only a decline in the labour market participation of these families, but also a sharp decline in the influence of the sex of their eldest siblings on their decision to participate. Most interestingly, we find that the influence of the sex composition of *neighbours*' eldest children also declined (and became non significant) after the reform. Put differently, the sex composition of neighbour's eldest children has an effect on a mother's behaviour when, and only when, it has an effect on neighbours' own behaviour. This finding is obviously consistent with the assumption that the sex composition of neighbours' eldest siblings has an effect on a mother's behaviour only insofar as it influences their own behaviour.

To further explore the robustness of our results, we compare our 'sex-mix' estimates to estimates produced using a completely different instrumental variable, i.e., the distribution of quarters of birth of the other children living in the neighbourhood. The participation of French mothers in the labour market is influenced not only by the sex of her siblings, but also by their quarter of birth. Children born at the end of the year cannot be sent to school as early as the other children and –because they are the less mature of their year-group perform less well at the beginning of primary school. Within this context, mothers whose children were born at the end of the year have less incentive to work and more incentive to spend time at home with their children. Our data confirm that they participate in the labour market significantly less than the other mothers, even though they are not less educated and do not have more children than the other mothers. In contrast, we find no perceptible effect on residential choices. The distribution of children's quarter of birth across neighbourhoods is not different from random assignment. Given these facts, the variations in the proportion of children born at the end of the year across neighbourhoods can be used exactly as the variation in the proportion of same-sex families to identify the endogenous social effect on mothers' labour market participation. Most interestingly, the quarter-of–birth instrument provides us with similar evaluation of the endogenous social effect as the same-sex instrument. Also, it is worth emphasizing that our instruments do not have any significant effect on the labour market participation of fathers nor on the labour market participation of women without children, which is clearly consistent with the assumption that a mother is

influenced by the sex (or quarter of birth) of the siblings of the other mothers living in the neighbourhood only through social interactions and not because of correlated neighbourhood effects.

The timing of births is partly under the control of parents. Hence the age differences between siblings cannot be interpreted as pure random shocks to parents' decisions and cannot be used as instruments the same way as the sex (or quarter of birth) differences between siblings. That said, it is also well known and documented by demographers that the timing of births is affected by relatively large random fertility shocks and that it is not possible to chose the exact age difference between consecutive children. In the last section of this paper, we show that these random fertility shocks generate discontinuous variations in mothers' participation in the labour market and we investigate whether they also affect the participation of the other mothers living in the neighbourhood. Interestingly enough, we find that this is the case. This finding provides an additional piece of evidence of the effect of neighbours' behaviours on a mother's participation in the labour market.

The paper is organised as follows. The next Section provides a short discussion of related literature and Section III describes the data. Section IV shows the influence of the sex of the two eldest siblings on the labour market participation of French mothers. Section V provides several pieces of evidence suggesting that the sex of the two eldest siblings does not influence neighbourhood choice. Section VI estimates the (strong) influence on a mother's participation in the labour market of her neighbours' participation, using the sex of the two eldest siblings of the neighbours as an instrumental variable. Also we compare the estimates obtained with the quarter-of-birth instrument with those obtained with the sex-mix instrument. Section VII provides an additional comparison with the estimates obtained using the available information on the age difference between the two eldest siblings as a source of identification. Last section concludes.

II. RELATED LITERATURE

This paper belongs to the literature which tries to clarify the contribution of social interactions on women's increased involvement in modern economies. We are not aware of studies analysing the influence of close neighbours on women's labour market decisions. Existing studies have mostly focused on social interactions between members of the same (broadly defined) family. For example, Fernandez, Fogli and Olivetti (2004) make use of the difference across US states in the impact of WWII on mothers' participation to show that a man who is brought up by a working mother is more likely to be married to a woman who works. The authors build on this result to argue that a determinant of the increase in women's involvement in the labour market has been the increasing number of men who, over time, grew up with a different family model. In a related paper, Neumark and Postlewaite (1998) suggest that women's decision to participate in the labour market are influenced by the decision of their sisters and by the social status of their sisters in law (see also Del Boca, Locatelli and Pasqua, 2000). Woittiez and Kapteyn (1998) analyse the labour supply behaviour of married females using a survey in which questions where asked about the age and education of the people frequently met by the respondents. They show a correlation between a married woman's labour supply behaviour and the number of hours worked by the females who have the education and age indicated by the woman as typical of her social environment.

At a more general level, Goldin (2006) describes how each generation of women has been influenced by its immediate predecessors and how this process progressively altered the identity of women and shifted it from a family centred world to a more career oriented one. Goldin and Katz (2002) show that the extremely large effect of the pill on women's educational and occupational choices cannot be fully understood without taking social interactions into account. They argue that when a woman decides to delay marriage, her potential spouses remain in the marriage market longer and, consequently, remain available to other women. Hence, any exogenous shock delaying one woman's marriage (such as pill availability) diminishes the cost for other women of delaying their own marriage and this creates social multiplier effects.

Our study can also be seen as a contribution to the literature analysing the variation in labour market outcomes across areas or across subgroups of workers within areas. Alesina, Glaeser and Sacerdote (2005) argue that part of the very strong difference in labour market outcomes between the United States and Europe is due to positive complementarities across people in the enjoyment of leisure time. They provide several pieces of evidence which support the assumption that one person's leisure increases the returns to other people's leisure. One such piece of evidence is the strong convergence to a common two days week-end (i.e., Saturday and Sunday) despite the many disadvantages of crowding infrastructure usage during five days and leaving this infrastructure underutilised during two other days.

III. DATA DESCRIPTION

The data used in this paper come from the 12 French Labour Force Surveys (LFS) conducted each year between 1990 and 2001 by the French Statistical Office (INSEE). The annual LFS is a large sample representative of the French population aged 15 or more (*N*=150,000, sampling rate=1/300). For each respondent, we have standard information on his date of birth, sex, family situation, place of birth, education, labour market participation (employed versus non-employed). Also, for each household, we know the number, sex and birth date of the children living in the home. In the remainder, we will focus on the sample of mothers aged 21 to 35, living in two-parents families and having at least two children at the time of the survey (N = 30,423). As Angrist and Evans (1998), we only have information on children still living with their parents. Focusing on mothers who are less than 36 prevents us from underestimating women's total number of children and from introducing errors on the rank of the children in the family. Women who are more than 35 possibly have adult children, i.e., children who have a higher probability of having left the parental home. Another interest of concentrating on 21-35 years old mothers is that our analysis of the links between the sex of the two eldest siblings and individual labour supply (first stage) will be directly comparable to Angrist and Evans'(1998) analysis on American data.

One key feature of the French LFS is that the basic sampling units actually consist of groups of about 20 adjacent households[6] (*aires*). More specifically, a typical LFS consists of a representative sample of about 3,500 *aires*. Each year, within each *aire*, all the households are surveyed and, within each household, all the persons aged 15 or more are surveyed. The French statistical office (INSEE) has chosen this sampling strategy in order to reduce the travelling expenses of the investigators who are in charge of the survey.

For each woman in our sample, we observe on average four other women with two or more children living in the same small neighbourhood (see Table A1). Hence, for each woman in our sample, we can compute several variables describing the average characteristics of the other families with two or more children living in her *aire*, namely the proportion of families in which the two eldest children are same sex, the proportion of families whose second child was born at the end of the year and the proportion of families where the mother participates in the labour market. Let us emphasise that, for each respondent, the different *aire*-level indicators are constructed using only the information on the individuals who do not belong to the family of the respondent.

As far as we know, there is very little empirical evidence on the influence of neighbours on a mother's participation in the labour market. One issue is that neighbourhoods measured in available datasets are often considerably larger than those which matter for outcomes (i.e., close neighbourhoods). In the early 1980's, the French Statistical Office has carried out an interesting sociological survey on the intensity of social interactions within neighbourhoods (Héran, 1986). One of the clearest result is that we interact with a very little number of neighbours (2 or 3 on average). In contrast, studies on neighbours' influence typically proxy neighbourhood with census tracts that is, with very large groups of people (several thousands). The survey used in this paper enables us to overcome this problem. The sampling unit consists of small groups of about 20 to 30 adjacent housings. It provides us with a large sample of mothers with detailed information on the situation of all the other mothers living in their close neighbourhood. It makes it possible to analyse how mothers

[6] This is also a feature of the Panel Survey on Income Dynamics (PSID). See Solon, Page and Duncan, (2000). The sample of the PSID is much smaller than the LFS sample however.

living in adjacent houses actually influence each other[7]. Also, according to Héran (1986), the relationships with neighbours are maintained mostly by women, and especially women with children. What emerges from this study is that mothers are actually much more exposed than others to the effect of neighbourhood interactions. The results of this study back up our choice of focusing the analysis on women with children.

[7]There exist a related literature which studies interactions among close neighbours, even though the focus is not on the labour market participation of women (see e.g., Ioannides, 2002, Ioannides, 2003, Ionnadies and Zabel, 2003, Case and Katz, 1991, Solon, Page and Duncan, 2000).Also Goux and Maurin (2006) use French Labour Force surveys to evaluate the effect of close neighbours on adolescents' educational outcomes.

IV. SEX OF ELDEST SIBLINGS, FERTILITY AND PARTICIPATION IN THE LABOUR MARKET

Table 1 analyses the participation in the labour market of the mothers in our sample according to the sex of the two eldest siblings. Among mothers with same sex siblings, the proportion of working women (0.588) is 1.7 percentage points lower than among mothers with different sex siblings (0.605). This difference is perceptible regardless of whether the first born is a boy or a girl, even if it is more significant (2.2 points) when it is a boy. Mothers' participation is not as well measured in the general census of the population as in the LFS. However, we have checked that the last census of the population (carried out in 1999) provides the same result: mothers whose eldest children are same-sex work significantly less than others, the difference being a little more than 1.1 point in the census. Angrist and Evans (1998) find the same result in the United States, even though the effect is not as strong in the United States as in France.

There are several potential explanations to this relation between the sex of the eldest siblings and the participation of mother in the labour market (Rosenzweig and Wolpin, 2000). Same-sex children may be less costly to rear and having same sex children may make it less urgent for a mother to work (direct effect). The most plausible explanation is indirect, however: the sex of the eldest siblings influences the participation of mothers because it affects the final number of children in the family. French and American mothers with two girls or two boys are more likely to have a third child than mothers who already have a boy and a girl (Goux and Maurin, 2005; Angrist and Evans, 1998). Table 1 confirms that the proportion of families with at least three children is about 4 points higher in families where the eldest siblings are same-sex (31.5%) than in families where the eldest siblings are different sex (27.7%). Table 2 shows that these differences in the final number of children cannot be explained by differences in the standard individual determinants of fertility. There is no significant difference in age, education level, nationality or in birth timing between mothers according to the sex of their eldest siblings.

Table A2 in Appendix reports the results of regressions showing that the effect of the sex of the two eldest siblings on the probability of having a third child (about 3.7 percent points) or on the probability of participating in the labour market (about -1.7 percent points) is almost exactly the same regardless of whether we use a detailed set of socio-demographic control variables or not. These regressions confirm that the relationships between the sex of the two eldest siblings and mothers' outcomes are not due to variation in the socio-demographic characteristics of mothers according to the sex of their eldest children. What is at stake here really seems to be a preference of parents for mixed sex siblings and it is this preference that influences mothers' participation decisions.

These results are consistent with the literature, and notably with the results of Angrist and Evans (1998): the sex of the two eldest siblings affects the total number of children, but also the participation of mothers in the labour market. The magnitude of the effect of children's sex on fertility and participation is however different in their study on American data than in our French study, even though the method and the samples are defined the same way. The sex of the two eldest siblings have a smaller impact on fertility in France than in the United States (about 6 points in the United States against 4 points here), but a higher impact on mothers' participation (-0.5 points in the United States against -1.7 in France).

Assuming that the sex of the eldest siblings affects the participation of mothers only because it influences the total number of children, the ratio between the impact of the sex of the two eldest siblings on participation and its impact on fertility provides us with an estimate of the causal effect of having a third child on the mothers' probability of participating in the

labour market. This Wald estimate (about -0.4) suggests a higher elasticity in France than that estimated by Angrist and Evans (1998) in the US (about -0.1). Having more than two children seems to have a more negative impact on mothers' participation in France than in the US. This difference has plausibly deep institutional causes, which analysis would exceed the scope of this paper. For now, it is enough remembering that the sex of the two eldest siblings influences the participation of French mothers more than American ones and that this is probably because the effect of the number of children on mothers' participation is more negative in France than in the US.

V. SEX OF ELDEST SIBLINGS AND NEIGHBOURHOOD CHOICE

The sex of the eldest siblings affects the decision of having a third child, which in turn may entail a residential change. Hence, we cannot exclude that the sex of the two eldest siblings also determines (indirectly) the neighbourhood in which mothers bring up their children and take their labour market decisions.

If this was the case, the sex of the two eldest siblings of a family would be correlated with the sex of the two eldest siblings of other families in the neighbourhood and families with same-sex eldest children would not be randomly distributed across neighbourhoods. They would be concentrated in some specific neighbourhoods. To test this assumption we have compared the actual distribution of the number of families with same-sex eldest children across neighbourhoods with the distribution that would be observed if these families were randomly assigned across neighbourhoods[8]. Table 3 shows that the two distributions are very similar. A chi-squared test does not reject the random assignment assumption at standard level. Table A3 in the appendix demonstrates that the distribution of families with same-sex eldest children is actually not distinguishable from random assignment even when we make the comparison conditional on the number of families living in the neighbourhood.

Overall, our data do not show any significant residential concentration of families with same-sex eldest children. Table 4 further confirms that there is no correlation between the sex of the eldest siblings of a mother and the demographic characteristics of the other mothers in the neighbourhood. Specifically there is no correlation between the sex of the eldest siblings of a mother and the age, education or nationality of the other mothers in the neighbourhood. Also, the sex of the two eldest children of a mother is not correlated with the number of children of the other families in the neighbourhood. The average number of children of neighbours is exactly the same when own eldest children are same-sex as when they are not same-sex.

[8]Under the random assignment assumption, the probability of observing k same-sex families in a neighbourhood of size n is simply $C(n,k)P^k (1-P)^{n-k}$ where P denotes the proportion of same-sex families in the population.

VI. SEX OF ELDEST SIBLINGS AND NEIGHBOURS' BEHAVIOUR

The sex of the two eldest children of a woman is a determining factor of her participation in the labour market. On the other hand, the distribution of families with same-sex eldest children across neighbourhoods is not distinguishable from random assignment. In other words, the variation across neighbourhoods in the proportion of families with same-sex eldest children is similar to a random shock to neighbours' participation. Given this fact, the next important issue is whether this proportion has an influence on a mother's participation in the labour market.

Interestingly enough, Table 5 reveals that this is the case. A mother with a relatively high proportion of 'same-sex' families in her neighbourhood[9] has on average the same education, age, number of children or nationality as a mother with a relatively low proportion of such neighbours. The only significant difference is that she participates less in the labour market (about -1.9 percent point)

To further explore the nature of this contextual effect, it is possible to look separately at educated and non-educated mothers. The effect of having 'same-sex' eldest siblings on a mother's participation in the labour market is indeed significant for less educated mothers only (see Table 6 panel A). The influence is negligible for more educated mothers[10]. Within this context, the question is whether the influence of the sex of *neighbours*' eldest children on a mother's participation in the labour market depends on *neighbours*' education. The panel B of Table 6 shows that this is the case. When we focus on the sub-sample of mothers with educated neighbours only, we do not find any significant effect of the sex of neighbours' children on a mother's participation in the labour market. In contrast, when we focus on the sub-sample of mothers with non-educated neighbours only, the effect of having 'same-sex' neighbours becomes negative and significant. Overall, the sex composition of neighbours' children has a significant effect on a mother's behaviour when, and only when, it affects neighbours' behaviours (i.e., the non-educated case). This set of findings is consistent with the assumption that the sex composition of neighbours' children affects a mother's behaviour only insofar as it affects neighbours' behaviours[11].

A. Lessons from the 1994 reform in Family Benefits

The 1994 reform of family benefits provides us with another interesting source of identification. Before July 1994, French mothers with three children or more were eligible to

[9] A quarter of our sample of mothers is such that the proportion of neighbours with 'same-sex' eldest children is larger than 75%. A quarter is such that the proportion of neighbours with 'same-sex' eldest children is smaller than 25%. Table 5 shows the difference in behaviours and characteristics between these two quartiles of the distribution of the proportion of 'same-sex' neighbours.

[10] Also we have checked that the influence of the sex composition of the eldest children on family size is significant for less educated only. These results are consistent with standard labour supply models where the participation in the labour market depends on whether the potential wage is larger or not than the marginal utility of substituting 'time spent at work' for 'time spent with children' and where this marginal utility decreases when the eldest siblings are 'same-sex'. In such a case, mothers whose potential wages are sufficiently large do participate in the labour market regardless of the sex of their eldest siblings and the instrument has an effect on low potential wage persons only.

[11] In addition, we have checked there is no significant difference in the labour market participation of fathers - nor in the labour market participation of women without children - with respect to the sex of the eldest siblings of the other mothers living in the same neighbourhood. This result further confirms that a mother's behaviour is influenced by the sex composition of neighbours' children not because of correlated neighbourhood effects, but because of social interactions that take place between families.

a 450 euros monthly benefit (*allocation parentale d'éducation*, hereafter *APE*, about half the minimum wage) provided that they did not participate in the labour market and that at least one of their child had not yet reached the age of three. After July 1994, French mothers became eligible to this benefit after the *second* birth. In other words, mothers whose second child was born after July 1994 became eligible to the benefit after the second birth whereas women whose second child was born before July 1994 were eligible to the *APE* benefit after the third birth only[12].

By construction, this reform has increased the potential wage above which labour market participation becomes profitable and above which the sex composition of the two eldest siblings may have an effect on participation decisions. In other words, the reform has modified the group of mothers potentially affected by the 'same-sex' instrument (i.e., they have higher potential wages) and it is not clear whether the effect of the instrument is as strong on the post-reform group as on the pre-reform one. To address this issue, the panel A of Table 7 compares mothers whose second child was born before July 1994 with those whose second child was born after July 1994. Most interestingly, it reveals that the effect of having 'same-sex' eldest children is large and significant before the reform only. The influence becomes negligible and non-significantly different from zero after the reform[13].

Given this fact, the question is whether the influence of the sex composition of *neighbours*' eldest siblings decreases after the reform. When we focus on mothers with 'pre-reform' neighbours only, the effect of the sex composition of neighbours' eldest children on a mother's participation is strong and significant (Table 7, panel B). The same effect becomes not statistically significant from zero when we focus on mothers with 'post-reform' neighbours only. In other words, the sex composition of neighbours' eldest children has a significant impact on a mother's participation in the labour market when, and only when, it affects neighbours' own participation in the labour market.

B. An evaluation of the endogenous social effect

The change in the effect of the sex composition of neighbours' eldest children on a mothers' participation after the 1994 reform suggests clearly that this variable has an influence only insofar as it affects neighbours' participation in the labour market. Under this assumption, it is possible to provide simple estimates of the effect of neighbours' participation in the labour market on a mother's participation, using the variation in the sex composition of eldest children across neighbourhoods as a source of identification. Using the terminology of Manski (1993), the impact of other mothers' labour market participation on a mother's participation in the labour market corresponds the endogenous effect. Table 8 shows three different specifications: the first model is estimated on the full sample of mothers and uses the proportion of other mothers with 'same-sex' eldest siblings in the neighbourhood as an instrument (column 1) ; the second model uses the same instrument, but is estimated on the sample of mothers with 'before reform' neighbours only (column 2) ; the last model is estimated on the full sample and uses the variation in the proportion of 'same-sex' neighbours among pre-reform neighbours as sole source of identification (column 3). Note that the two last models use the same source of identification (i.e., the interaction between the reform and

[12] Piketty (2004) has explored the effect of this reform on women's fertility and participation in the labour market.

[13] Assuming that potential wages are correlated with educational levels, the decline in the effect of the 'same-sex' instrument after the reform is consistent with the lower effect observed in the more educated group in Table 6. The simplest explanation is that mothers with higher potential wages have also a higher marginal utility of substituting 'time spent at work' for 'time spent with children'.

the sex composition of neighbours' siblings). Assuming that our identifying assumptions are correct, they should provide us with similar results.

The first panel of Table 8 shows the first-stage regressions. They confirm that neighbours whose eldest children are 'same-sex' are less likely to participate in the labour market than other neighbours. Also the regressions confirm that the effect is stronger for neighbours whose eldest children were born before the 1994 reform. The second panel shows the corresponding reduced-form regressions. Does the behaviour of a mother vary with the sex of the eldest children of the other mothers living in the same neighbourhood? Again, the regression results are consistent with previous statistical analysis. A mother whose neighbours have same-sex eldest children is less likely to participate in the labour market than other mothers. Also, the second and third specifications confirm that a mother is influenced by the sex of the children of her pre-reform neighbours only. These different results are consistent with our identifying assumption that the sex composition of neighbours' eldest siblings affects a mother's behaviour only insofar as it affects neighbours' behaviour. Another piece of evidence is provided in the appendix where we show that the sex composition of neighbours' eldest siblings has no reduced-form effect on the behaviour of fathers nor on the behaviour of women without children (Table A4).

The last panel shows the corresponding 2SLS estimates. They provide estimates that do not vary significantly across specifications, but become more precise when we use the variations in the proportion of same-sex families within the set of pre-reform neighbours as a source of identification. These estimates suggests that a one standard deviation (SD) increase in the proportion of close neighbours participating in the labour market (i.e., a +30 percent points increase) generates a 20 percent points increase in the individual probability of labour market participation of a woman (0.65 0.30 = 0.20).

Table 9 provides a comparison of OLS estimate and 2SLS estimate using the basic sex-mix variable as an instrument. When we work on the full sample, the 2SLS estimate is much larger than the OLS estimate (0.19), even if strictly speaking the difference between the two estimates is not significant. It is something of a puzzle, since endogenous neighbourhood selection is typically likely to bias OLS coefficient upward[14]. One possible explanation is that we measure individual participation in the labour market with an error that affects mechanically our measure of the participation of neighbours, the explanatory variable of interest. This results in an attenuation bias on the OLS estimate. The bias is all the more significant that the variance of the errors is large. If this interpretation is correct, the difference between the OLS and the IV estimate should decrease when focusing on neighbourhoods with more mothers (i.e., a smaller variance in the error affecting the measurement of neighbours' average participation). This is actually what we observe: the OLS estimate is three times as large (.59) when we restrict the sample to neighbourhoods with at least 9 neighbours, whereas the IV estimate remains unchanged when the number of mothers in the neighbourhood increases (even though it becomes more imprecise as the number of observations becomes smaller).

[14]Interestingly enough, comparing experimental and non-experimental estimates, Kling et al. (2004) do not find evidence of upward bias from non-random sorting of households across neighbourhoods, as would occur under assumption that persons with good unobservables have also good outcomes and live in good neighbourhood. A similar finding is reported by Goux and Maurin (2006) in their analysis of neighbourhood effects on early performance at school.

C. A re-evaluation using children's quarter of birth as an instrument

This section compares the evaluation of social interactions produced using the sex-mix instrument to evaluations obtained with the distribution of children's quarter of birth as instrument. Specifically, our second strategy builds on the fact that French mothers' whose children were born at the end of the year participate less in the labour market than other mothers, due to specific feature of the French institutions.

Children born at the end of the year are less likely to be selected in public pre-school institutions (*crèches*). Also they are less likely to benefit from an early start in public pre-elementary schools[15]. As a consequence, their mothers are much less likely to benefit from free child care than the other mothers. Pupils born at the end of the year are also the youngest of their year-group and, as a consequence, perform less well in primary school than pupils born earlier in the year[16]. Overall, mothers whose children were born at the end of the year have more incentive to stay at home with their children and less incentive to work, even after their children have started pre-elementary school.

When we focus on the sample of mothers with two or more children, our data confirm that those whose second child was born at the end of the year participate significantly less in the labour market than the other mothers (Table 10, first column). Also the two last columns of Table A2 in the appendix shows that this participation gap cannot be explained by variation in births' seasonality across mothers' with different background. The effect of second child's quarter of birth on participation in the labour market is almost exactly the same regardless of whether we control for mother's education, age, nationality or not. As a matter of fact, Table 10 confirms that mothers whose second child was born during the last quarter of the year are neither more educated nor more often non-French than the other mothers. They do not have more children either. Also, the LFS data do not reveal any specific residential concentration of families whose second children were born at the end of the year. The distribution of families whose second child was born at the end of the year across neighbourhoods is not distinguishable from random assignment (see chi-squared tests in Table 11 and Table A5 in the Appendix). Lastly, we have checked that there is no correlation between the quarter of birth of the second child of a mother and the average characteristics (age, number of children, nationality) of the other mothers living in the same close neighbourhood.

Given these facts, variation across neighbourhoods in the proportion of mothers whose children were born at the end of the year represents another possible source of identification of neighbours' influence. Does the labour market participation of a mother decrease when the children of her close neighbours were born at the end rather than at the beginning of the year? Interestingly enough, Table 12 reveals that the probability of participation of a mother is actually 2 percent points less important when the (second) children of her neighbours were all born at the end of the year rather than in the opposite case (see Panel B column 1).

Also, the panel A of Table 12 reveals the same pattern for the quarter of birth instrument as for the 'same-sex' instrument : the effect of a child's quarter of birth on his/her

[15] In France, the majority of children begin pre-elementary public school in September of the year of their third birthday. A significant fraction (about 30%) are allowed to begin school one year earlier, however, in September of the year of their second birthday. School heads are asked to give priority to children whose second birthday is before September, however (i.e., to children who are actually 2 years old in September). As a consequence, the proportion of early starters is much weaker for children born after September (18%) than for children born before September (40%). Public pre-school institutions (for children age 2 or less) are themselves dramatically over-subscripted (they can accept only 20% of potential applicants) and tend to give priority to children born before September too.

[16] The national evaluations conducted each year at entry into third grade show an average difference of about 1/2 of a standard deviation between the scores of children born in January (the most mature of their year-group) and those of children born in December (the least mature).

mothers' participation in the labour market is significant and large for non-educated mothers only (2.6 percent points). The effect is negligible for more educated mothers[17]. Within this context, the question is whether the influence of the quarter of birth of *neighbours*' children on a mother depends or not on neighbours' education. To address this issue, the panel B of Table 12 compares the effect of the quarter of birth of neighbours' children when neighbours are educated and when they are non-educated. Most interestingly, the effect is significant in the non-educated case only, i.e., when, and only when, quarter of birth of neighbours' children affects their behaviours.

We have also compared the effect of the 'quarter of birth' instrument before and after the reform of family benefits. Again, we have found exactly the same results as with the 'same-sex' instrument. The new instrument has a significant impact on a mother's behaviour before the reform only, and it is also only before the reform that it affects neighbours' behaviours.

Overall we have an array of findings suggesting that the quarter of birth of neighbours' children affects a mother's behaviour only insofar as it affects their own behaviours[18]. Under this assumption, it is possible to identify the influence of neighbours' participation on a mother's participation, using the 'quarter of birth' instrument (and its interaction with either mothers' education or reform status) rather than the 'same-sex' one. Generally speaking, when we replicate the full econometric analysis with this new instrument, we obtain estimates that are very similar to those obtained in the previous section with the 'same-sex' instruments (regressions available on request). Table 13 reports a set of estimates where we use jointly the 'same-sex' and 'quarter of birth' instruments to identify the influence of neighbours' participation in the labour market on a mother's participation[19]. The two first columns shows that the two instruments have very similar effects not only on the participation of a mother (reduced form), but also on the participation of her neighbours (first stage). The third column shows the result of the corresponding IV regression. They are very similar to those obtained when we use the 'same-sex' instrument alone (column 4) or the 'quarter of birth' instrument alone (column 5).

[17] This variation in the effect of the instrument plausibly reflects that the availability of free child care has more influence on the budget and decisions taken by relatively poor parents.

[18] We have also checked that there is no difference in the labour market participation of fathers - nor in the labour market participation of women without children - with respect to the quarter of birth of second children of the other mothers living in the same neighbourhood (see Table A4 in appendix). These results are consistent with the assumption that a mother is influenced by the quarter of birth of the siblings of the other mothers in the neighbourhood because of social interactions and not because of correlated neighbourhood effects.

[19] Specifically, the model is the same as model (3) in Table 8, with one additional instrument.

VII. ADDITIONAL EVIDENCE USING INFORMATION ON AGE DIFFERENCE BETWEEN ELDEST SIBLINGS

In each family, the age difference between the two eldest siblings (say, *D*) may be interpreted as the combination D^*+z of an age difference D^* desired by parents[20] and a fertility hazard *z* which is not under their control. Demographic studies suggest that a woman aged 25-30 having stopped contraception has a probability of becoming pregnant each month of about 0.25 only (see for example, Cazelli et al., 2002). Put differently, the probability of a small fertility shock (0-2 months) is about 65%, whereas the proportion of 3-5 months shocks[21], stays close to 25% and the proportion of 6-8 months shocks stays close about 10% (see for example Gnoth et al., 2003).

If we observed *z*, we could use the same strategy as before and analyse the link between a mother's participation in the labour market (*P*) and the fertility shocks that have affected the participation of her neighbours. The problem is that we do not observe *z*, but only *D*, which cannot be interpreted as an exogenous shock on individual participation in the labour market. The observed age difference *D* depends directly on the desired age difference D^* and, as such, expresses a choice of parents[22]. This choice has plausibly been determined by the same unobservable characteristics as their participation in the labour market. As these unobservable variables are also likely to influence the neighbourhood choice, the variations in a mother's participation according to the age difference between neighbours' eldest siblings do not necessarily reflect the influence of social context on individual participation.

To overcome this problem, we are going to focus on the discontinuities in the relationship between the probability of labour market participation of a mother and the age difference between her eldest siblings. As argued below (and developed in Appendix B), such discontinuities plausibly reflect the effect of random fertility shocks and represent an interesting alternative source of identification of the true influence of neighbours.

A. Discontinuity in women's participation in the labour market

The last column of table 14 shows the variation in a mother's participation in the labour market *P* as the age difference between her two eldest siblings *D* varies below and above 6 quarters (one year and a half). Unsurprisingly, the participation increases significantly with *D,* from 45.5 percent points for a one year age-difference to 61.5 percent point for a three years age-difference. The interesting fact is that this rise is highly discontinuous, most of the increase being observed between $D = 6$ quarters and $D= 7$ quarters (+6.5 points). The increase between $D = 6$ and $D= 7$ quarters is three times as big as it is on average between $D = 4$ and $D= 6$ quarters and six times as large as it is on average between $D = 7$ and $D= 9$ quarters.

There are two possible interpretations for the discontinuous shift observed after $D= 6$. The simplest one is that $D>6$ has a significant causal effect on participation, holding family preferences over age differences (D^*) constant. The effect is identified because some families

[20] This desired difference can be defined as the age of the eldest child when the mother stops contraception to have a second child.

[21] In the remainder of the paper, we measure age differences in quarters (in order to have enough observations within the different groups defined by the age difference between eldest siblings).

[22] If *P* is easier when *D* is higher, women with the strongest preference for participation will precisely choose the highest D^*. In such a case, the correlation between *P* and *D* is indeed the combination of *D*'s true effect on *P* and a selection effect.

with preference $D^*=6$ undergo large fertility shocks whereas other such families do not undergo any fertility shocks. Within this framework, the observed variations in P with respect to D reflect the effect of random fertility shocks on participation.

Another possible interpretation is that there exist a significant correlation between D^* chosen by mothers and their individual propensity to participate. Specifically, assume that mothers with a high propensity to participate in the labour market chose $D^*>6$ whereas mothers with a low propensity chose $D^*<7$. In such a case, we would observe a shift in labour market participation after $D=6$ even if D, as such, has no true effect on participation. The problem with this assumption, however, is that such a discontinuity would also generate a participation gap between families with $D=7$ and families with $D=8$, which is not what we observe. Due to fertility shocks, a significant proportion of families with $D=7$ are indeed with preference $D^*=6$ whereas the same proportion of families with $D=8$ are actually with preference $D^*=7$. Hence, the fact that we do not observe any participation gap between $D=7$ and $D=8$ rules out the fact that there exists a significant variation in participation rates across families with $D^*=6$ and $D^*=7$. Generally speaking, the fact that we do not observe any significant shift in participation just after $D=7$ or just before $D=6$ rules out the possibility that the shift in participation observed between families with $D=6$ and families with $D=7$ is caused by variation in the preference over labour market participation between these two groups of families.

B. An evaluation of contextual effects using a regression-discontinuity design

Assuming that the increase in individual participation between $D = 6$ and $D = 7$ quarters really comes from a true effect of D on P (and not from self-selection), the next question is whether a mother's participation in the labour market increases when the average age difference of her *neighbours*' eldest siblings is 7 quarters rather than 6 quarters. Interestingly, the column 2 of Table 15 shows that this is the case: a mother's participation in the labour market increases significantly (by 8 percentage points) when her neighbours' eldest siblings are characterised by an age difference of 7 quarters rather than 6 quarters. In contrast, we do not observe any significant variation in individual participation associated with changes in the proportion of neighbours having age differences between their children of D=4, 5 or 6 quarters. Similarly, we do not observe any significant variation for change in the proportion with D=7, 8 or 9 quarters. In other words, the participation of a mother in the labour market and that of her neighbours vary in the same discontinuous way according to the age difference of neighbours' siblings. Under the maintained assumption that the proportion of 6 quarters' age difference relative to 7 quarters' is exogenous to the neighbourhood choice process, it provides us with another way to identify contextual effects on mothers' participation in the labour market. The last column of Table 16 proposes a revaluation of the effect of neighbours' participation on individual participation using this discontinuity as a source of identification. This strategy gives us an endogenous effect of about 0.5 and provides us with another piece of evidence on the strong effect of neighbours' behaviours on a mother's participation decision.

VIII. CONCLUSION

A mother's decision to participate in the labour market is correlated with those of the other mothers living in the same neighbourhood. This paper studies the extent to which this is causal. Our identifying strategy uses instrumental variables. In France, the sex of the two eldest siblings has a significant impact on the decision of mothers to participate in the labour market. In contrast, the sex of the two eldest siblings does not have any perceptible effect on neighbourhood choice. Given these facts, the distribution of the sex of the eldest siblings of the neighbours provides us with a plausible instrument to identify the effect of neighbours' participation in the labour market on own participation. Interestingly enough, the reduced-form analysis shows a significant influence of the sex of the neighbours' siblings on own participation and the corresponding IV estimate suggests a significant elasticity of own participation to neighbours participation.

We compare this result to estimates produced using the distribution of children's quarters of birth to generate instruments. Mothers whose children were born during the fourth quarter of the year cannot send their children to pre-elementary school as early as the other mothers and participate less in the labour market. Estimates using the distribution of quarters of birth in the neighbourhood as instruments are as strong as estimates using the sex-mix instrument.

Understanding variation in women's labour supply across areas and over time is a very difficult task. This paper suggests that one plausible explanation is the existence of a significant social multiplier, where the utility of not working is strongly linked to the proportion of close neighbours who do not work.

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Technical Appendix

In this Appendix we express the conditions under which discontinuities in the relationships between eldest siblings' age difference, *D*, and mothers' participation, *P*, identify the true effect of random fertility shocks *z* on participation. We denote $D=1,\ldots k,\ldots,K$ the different possible age difference, $D^* = 1,\ldots k,\ldots,K$ the different possible values of parents' preference over age difference and $z=D-D^*$ the random fertility shocks. For the sake of clarity, we assume that there is two possible shocks only, $z=0$ (i.e., $D=D^*$) and $z=1$ ($D=D^*+1$). We assume that *z* is independent from D^* and we denote q=Prob(z=0)=1-Prob(z=1). We consider the following basic model :

$$P=a_D+b_{D^*}+u$$

where *u* is an error term whereas the parameters a_k and b_k captures the effect of actual age difference *D* and latent preference D^* on participation. Specifically, $d_k= a_k-a_{k-1}$ represents the true effect on participation of having $D=k$ rather than $D=k-1$ due to random fertility shocks (i.e., holding D^* constant) whereas $d_k^*= b_k -b_{k-1}$ captures the difference in the propensity to participate across families who chose $D^*= k-1$ and families who chose $D^*=k-1$. Within this framework, the difference in participation rates across families with different observed age difference *D* can be expressed as,

$$S_k = E(P / D=k) - E(P / D=k-1) = d_k + qd_k^*+(1-q)d_{k-1}^*.$$

This expression shows that observing the shifts in participation rates (S_k) is in general not sufficient for identifying the d_k. Any increase in participation rates with respect to *D* represents indeed a mix between the true effect of the increase in age difference (d_k) and the effect of the increase in the latent propensity to participate (as measured by d_k^*).

Now, let us assume that we observe a discontinuities in the relationships between the conditional participation rates E(*P* / *D*) and *D*. Specifically, assume that there exists *k* such that $S_{k-1}=0$, $S_k>0$ and $S_{k+1}=0$. Assuming that the *ds' and d*s'* parameters are non negative[23], $S_{k-1}=0$ means that $d_{k-1} =d_{k-1}^*=d_{k-1}^*=0$. Also, $S_{k+1}=0$ means that $d_{k+1} =d_{k+1}^*=d_k^*=0$. Now, given that both $d_k^*=0$ and $d_{k-1}^*=0$, we have $S_k= d_k> 0$. The discontinuity S_k identifies the true effect of fertility shocks at this point of the age difference between siblings.

[23] These assumptions correspond to identifying restrictions, that is (a) families who have higher propensity to participate do not chose smaller age difference between their eldest siblings (so that the d_k^* are non-negative) and (b) higher age difference, as such, does not affect negatively participation (so that the d_k are non-negative). More specifically, we assume that these assumptions holds true for relatively small age differences (i.e., not larger than three years).

Table 1
Impact of the Sex of the Two Eldest Children on Mothers' Fertility and Participation

	Sex of the two eldest children						
	2 boys	2 girls	boy, girl	girl, boy	Same sex (1)	Different sex (2)	Difference (1)-(2)
Proportion in population	.262 (.002)	.242 (.002)	.250 (.002)	.246 (.002)	.504 (.002)	.496 (.002)	.008 (.002)
Proportion 3 children or more	.315 (.005)	.316 (.005)	.273 (.005)	.282 (.005)	.315 (.004)	.277 (.004)	.038 (.005)
Proportion participating in labor market	.585 (.006)	.590 (.006)	.610 (.006)	.601 (.006)	.588 (.004)	.605 (.004)	-.017 (.006)

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, two children or more.

Table 2
Demographic Differences between Mothers According to the Sex of their Two Eldest Children

	Individual characteristics of mothers				
	Age	Age at first birth	[French=1]	Nb. Children	[High school grad.=1]
Same sex (MS)	31.03 (.02)	22.95 (.03)	.910 (.002)	2.42 (.006)	.711 (.004)
Different sex (SD)	31.03 (.02)	22.96 (.03)	.914 (.002)	2.37 (.006)	.711 (.004)
Difference MS-SD	.0030 (.036)	-.013 (.040)	-.004 (.003)	.058* (.008)	-.0012 (.0052)

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, with two children or more.

Table 3
The Distribution of Families with 'Same-Sex' Children across Neighbourhoods and its Distance to Random Assignment

Nb mothers with same-sex eldest siblings	Observed distribution of neighbourhoods (P, in %)	Distribution under random assignment assumption (P_0, in %)	$n(P-P_0)^2/P_0$
0	11.99	11.84	.1408
1	30.74	31.1	.3163
2	28.46	28.25	.1162
3	14.47	14.3	.1498
4	7.09	7.32	.5597
5	3.41	3.45	.0352
6 and +	3.84	3.74	.1953
Chi-2 stat.	-	-	1.51
(P-value)			(.95)

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, two children or more.
Reading: We observe 11.99 % neighbourhoods without any same-sex families. The proportion would be 11.84% if same-sex families were randomly assigned across neighbourhoods. A chi-squared test does not reject the random assignment assumption

Table 4
Demographic Differences Between Other Mothers in the Neighbourhood According to the Sex of the Eldest Children of a Mother

	Average characteristics of other mothers in the neighbourhood				
	Age	Age at first birth	[French=1]	Nb. Children	[High school grad.=1]
Same sex (MS)	31.0 (.02)	22.95 (.03)	.911 (.002)	2.39 (.006)	.711 (.004)
Different sex (SD)	31.0 (.02)	22.96 (.03)	.912 (.002)	2.39 (.006)	.711 (.004)
Difference MS-SD	.00 (.04)	-.01 (.04)	-.004 (.003)	.00 (.01)	.000 (.005)

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, with two children or more.

Table 5
Demographic Differences between Mothers According to the Sex Composition of the Two Eldest Siblings of the Other Mothers Living in the Neighbourhood

Percentage of other mothers with 'same-sex' eldest children	Individual characteristics of mothers					
	Age	Age at first birth	[French=1]	Nb. Children	[High school grad.=1]	[Participat. in labour market=1]
> 75 % (a)	31.11 (.04)	23.11 (.05)	.906 (.003)	2.38 (.006)	.682 (.006)	.589 (.0065)
< 25 % (b)	31.15 (.04)	23.12 (.05)	.907 (.003)	2.38 (.006)	.683 (.006)	.608 (.0065)
Difference (b)-(a)	.04 (.06)	.00 (.07)	.001 (.005)	.000 (.013)	.001 (.009)	.019* (.009)

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, with two children or more.
Reading: The table compares the characteristics of mothers with respect to the proportion of neighbours with same-sex eldest siblings. When the proportion is larger than 75% (which corresponds to the top quartile of the distribution of this proportion), the participation rate is 58.9%. When the proportion is smaller than 25% (bottom quartile) the participation rate is 60.8%.

Table 6
The Effect of Having 'Same-sex' Eldest Siblings and of the Proportion of Neighbours with 'Same-Sex' Eldest Children on a Mother's Participation in the Labour Market, by Education Groups

Panel A	High-school graduates	High-school dropouts
(a) [Same-sex=1]	.739 (.007)	.526 (.005)
(b) [Same-sex=0]	.733 (.007)	.554 (.005)
Difference (a) – (b)	*.006* *(.009)*	*-.028** *(.007)*
Panel B	Only high-school graduates. in the neighbourhood	Only high-school dropouts in the neighbourhood
(c) % [same-sex=1]>0.75	.645 (.015)	.552 (.009)
(d) % [same-sex=1]<0.25	.627 (.015)	.580 (.009)
Difference (c) - (d)	*.018* *(.021)*	*-.028** *(.013)*

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, with two children or more.
Reading: The first column of panel B analyses the behaviour of mothers whose neighbours are all high-school graduates. Their participation rate of these mothers is 64.5% when the proportion of neighbours with same sex eldest siblings is larger than 75%.

Table 7
The Effect of Having 'Same-sex' Eldest Children and of the Proportion of Neighbours with 'Same-Sex' Eldest Children on a Mother's Participation in the Labour Market, Before and After the 1994 Reform.

Panel A	Pre-reform mothers	Post-reform mothers
(a) [Same-sex=1]	.597 (.005)	.557 (.008)
(b) [Same-sex=0]	.622 (.005)	.553 (.008)
Difference (a) – (b)	*-.025** *(.006)*	*.005* *(.011)*
Panel B	**Only pre-reform mothers in the neighbourhood**	**Only post-reform mothers in the neighbourhood**
(c) %[same-sex=1]>0.75	.584 (.008)	.611 (.015)
(d) %[same-sex=1]<0.25	.613 (.008)	.600 (.015)
Difference (c) - (d)	*-.029** *(.012)*	*.011* *(.021)*

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, with two children or more.
Reading: The first column of panel B analyses the behaviour of mothers whose neighbours are all 'pre-reform' (i.e. second child born before July 1994). Their participation rate is 61.3% when the proportion of neighbours with 'same-sex' eldest siblings is not larger than 25%.

Table 8
The Endogenous Effect : an Evaluation using the Proportion of Same-Sex Families in the Neighbourhood as an Instrumental Variable

	Sample and Instruments		
Independent variables (1)	Full Sample (Z=sex composition of neighbours' eldest siblings)	Pre-reform neighbours only (Z=sex composition of neighbours' eldest siblings)	Full sample (Z=sex composition of pre-reform neighbours' eldest siblings)
Panel A	First-stage Dep. Var. = %[Participation in L.M=1] in the neighbourdhood		
% [same-sex=1]	-.022 (.006)	-.035 (.008)	-.037 (.007)
% [post-reform=1]	-	-	-.16 (.01)
% [post-reform=1 and same-sex=1]	-	-	.052 (.01)
Nb. obs.	30423	17408	30423
Panel B	Reduced form Dep.var.= [Participation in L.M.=1]		
% [same-sex=1]	-.018 (.009)	-.023 (.011)	-.024 (.011)
% [post-reform=1]	-	-	-.013 (.017)
% [post-reform=1 and same-sex=1]	-	-	.022 (.020)
Nb. obs.	30423	17408	30423
Panel C	2SLS Dep.var.= [Participation in L.M.=1]		
%[Participation in L.M=1]	.80 (.44)	.67 (.35)	.65 (.30)
% [post-reform=1]	-	-	.92 (.46)
% [post-reform=1 and same-sex=1]	-	-	-.011 (.018)
Nb. obs.	30423	17408	30423

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, with two children or more
Note (1) All regressions include a set of individual control variables : a dummy indicating whether own eldest children are same-sex, a dummy indicating whether the second child was born before the reform and an interaction between these two dummies.

Table 9
Variation in OLS and 2SLS Estimates of the Endogenous Effect Across Sub-samples

	Full sample		Nb Neighbours>4		Nb Neighbours>8	
	OLS	2SLS	OLS	2SLS	OLS	2SLS
Endogenous Effect	.19 (.01)	.68 (.30)	.37 (.02)	.70 (.30)	.59 (.03)	.82 (1.42)
Nb of Obs.	30423		15855		5102	

Source : LFS 1990-2001, Insee. Women aged 21-35 years old, with two children or more.

Table 10
Demographic Differences Between Mothers According to the Quarter of Birth of their Second Child

	Individual characteristics of the mother					
	Particip. in Lab. Market	Age	Age at first birth	[French=1]	Nb Child.	[High-school =1]
Born fourth quarter (Q1)	.582 (.0057)	30.97 (.036)	23.01 (.039)	.912 (.003)	2.39 (.008)	.711 (.005)
Born before fourth quarter (Q0)	.601 (.032)	31.05 (.021)	22.94 (.023)	.912 (.002)	2.39 (.004)	.711 (.003)
Diff. (Q1-Q0)	-.019* (.006)	-.078 (.041)	.069 (.046)	.0003 (.0037)	-.0036 (.0095)	-.003 (.006)

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, with two children or more.

Table 11
The Distribution of Families such that the Second Child Was Born during the Last Quarter of the Year and its Distance to Random Assignment

Nb mothers s.t.second child born last quarter	Observed distribution of neighbourhoods (P, in %)	Distribution under random assignment assumption (P_0, in %)	Chi-2 $n(P-P_0)^2/P_0$
0	37.15	37.64	0.4848
1	37.56	37.08	0.4602
2	16.75	16.84	0.03628
3	5.52	5.35	0.3928
4	1.79	1.79	0
5 et +	1.23	1.3	0.2989
Chi-2 statistics	-	-	*1.67*
(P-value)			*(0.90)*

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, two children or more.
Reading: 37,15% of neighbourhoods have no mothers with last-quarter second child. The expected proportion under the random assignment assumption is 37,64%. A chi-squared test does not reject the random assignment assumption at the 90% level.

Table 12
The Quarter of Birth of Children and Mothers' Participation in the Labour Market, by Education Groups

Panel A	All	High-school dropouts	High-school graduates
(a) [2nd birth last quarter=1]	.582 (.004)	.520 (.006)	.736 (.008)
(b) [2nd birth last quarter=0]	.601 (.003)	.546 (.004)	.737 (.005)
Difference (a)-(b)	*-.019** *(.006)*	*-.026** *(.008)*	*-.001* *(.010)*
Panel B	**All**	**Only high-school dropouts. in the neighbourhood**	**Only high-school graduates in the neighbourhood**
(c) %[2nd birth last quarter=1]>0	.599 (.003)	.475 (.006)	.689 (.006)
(d) %[2nd birth last quarter=1]=0	.619 (.003)	.524 (.006)	.664 (.006)
Difference (c) -(d)	*-.020** *(.005)*	*-.049** *(.009)*	*.025* *(.020)*

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, with two children or more.
Reading: The second column of panel B analyses the behaviour of mothers whose neighbours are all high-school graduates. Their participation rate is 52.4% when the proportion of neighbours whose second child was born during the last quarter is zero. Their participation rate is 47.5% when this proportion is positive.

Table 13
The Endogenous Effect: an Evaluation Using the Sex and Quarter of Birth of Neighbours' Children as Instruments

	First stage	Reduced form	IV (1)	IV(2)	IV(3)
%[participation in the LM=1]	-	-	.68 (.24)	.65 (.30)	.74 (.39)
% [same-sex=1]	-.033 (.008)	-.024 (.012)	-	-	-
%[second child born fourth quarter=1]	-.036 (.007)	-.024 (.011)	-	-	-
Additional controls (1)	yes	yes	yes	yes	yes
Nb. Obs.	30423	30423	30423	30423	30423
R-squared	.01	.01	.01	.01	.01

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, two children or more.
Note : Additional controls include a dummy indicating whether the eldest children are same-sex, a dummy indicating whether the second child was born during the last quarter of the year, dummy indicating whether the second child was born after the reform, interactions between these dummies and the average of all these variable across neighbours.

Table 14
The Probability of Labour Market Participation Conditional on the Age Difference Between the Two Eldest Siblings

Age difference between eldest siblings (Nb Quarters=k)	Nb Obs.	Proportion of mothers such that $D=k$. (Pr($D=k$)))	Conditional Probability of Participation the Labour Market (Pr($P=1/D=k$))
k=4	1006	3.3	45.4
		(0.09)	(1.5)
k=5	1330	4.4	46.3
		(0.12)	(1.4)
k=6	1730	5.7	49.7
		(0.14)	(1.2)
k=7	2074	6.8	56.1
		(0.15)	(1.0)
k=8	2096	6.9	56.5
		(0.15)	(1.0)
k=9	2184	7.2	58.2
		(0.15)	(1.0)
k=10	2305	7.6	61.7
		(0.16)	(1.0)
k=11	2251	7.4	61.4
		(0.15)	(1.1)

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, two children or more.

Table 15
The Effect of the Age Difference between the Two Eldest Siblings and of its Distribution of across Neighbours on a Mother's Participation in the Labour Market

Age difference between eldest siblings (Nb Quarters=*k*)	Effects of [*D*=*k*] on [Participation=1] (1)	Effects of %[*D*=*k*] on [Participation=1] (1)
k=4	-.21 (.02)	-.15 (.04)
k=5	-.20 (.02)	-.10 (.04)
k=6	-.17 (.02)	-.13 (.04)
k=7	-.10 (.02)	-.04 (.04)
k=8	-.10 (.02)	-.07 (.04)
k=9	-.08 (.02)	.01 (.04)
k=10	-.05 (.02)	-.03 (.04)
k=11	-.05 (.02)	-.05 (.04)
R-squared	.02	.01
N	30423	30423

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, two children or more.
Note : The table shows the results of a regression of a dummy indicating whether a mother participates in the labour market on a set of dummies indicating the age difference between her own eldest siblings (first column) and the results of a regression of the same dependent variable on a set of variable describing the distribution of the age differences between the eldest siblings of the other mothers in the neighbourhood (column 2)

Table 16
The Endogenous Effect: an Evaluation relying on a Regression Discontinuity Design

Independent variables		Dependent variable : [Participation Lab. Market=1]	
	First-stage	Reduced form	IV
Neighbours' Characteristics			
% [Participation L.M. =1]			.49
			(.09)
% (*D*>6)	.15	.074	-
	(.01)	(.013)	
Average *D*	.0008	.0002	-.0002
	(.0001)	(.0002)	(.0003)
Individual characteristics			
(*D*>6)	.028	.11	.096
	(.005)	(.01)	(.009)
D	.0001	.0008	.0008
	(.0001)	(.0001)	(.0001)
R-squared	.02	.01	.01
Nb of Obs.	30423	30423	30423

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, with two children or more.
Note (1): *D* represents the age difference between the two eldest siblings. The dependent variable of the first-stage regression is the proportion of other mothers in the neighbourhood participating in the labour market. The dependent variable of the other regression is the individual participation in the labour market.

Table A1
Distribution of Mothers with two children or more according to the number of other Mothers with two children or more, living in the same *aire*

Nb of other Mothers in the *aire*	Nb of Mothers	Proportion in the population of Mothers
1	4768	15.67
2	5172	17.00
3	4628	15.21
4	3865	12.70
5	3054	10.04
6	2233	7.34
7	1600	5.26
8	1323	4.35
9	750	2.47
10 or more	3030	9.96
Total	*30423*	*100*

Source : LFS 1990-2001, Insee. Sample: 15-years-old respondents, observed at *t* and *t+1*, who have been living in their neighbourhood for more than one year. Standard deviation in brackets.

Table A2
The Effect of a Mother's Demographic Characteristics on her Fertility and Labour Market Participation.

	Dependent variables :					
	[3 children or more=1]		[Participation in the Labour market=1]			
Two eldest children are same-sex	.038 (.005)	.037 (.005)	-.018 (.006)	-.017 (.005)		
Second child was born last quarter of the year	-	-	-	-	-.018 (.006)	-.016 (.006)
Mother's educational level						
No diploma	-	ref	-	ref	-	ref
Lower-secondary (*Bepc*)	-	-.16 (.01)	-	.16 (.01)	-	.16 (.01)
Vocational (*Cap-Bep*)	-	-.20 (.01)	-	.19 (.01)	-	.19 (.01)
High-school grad. (*bac.*)	-	-.27 (.01)	-	.25 (.01)	-	.25 (.01)
Some College (*bac.+2*)	-	-.28 (.01)	-	.32 (.01)	-	.32 (.01)
College Grad (*>bac.+2*)	-	-.27 (.01)	-	.29 (.01)	-	.29 (.01)
Mother's age	-	.026 (.001)	-	.021 (.001)	-	.021 (.001)
12 year dummies	-	yes	-	yes	-	yes
N	30423	30423	30423	30423	30423	30423

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old, two children or more.

Table A3
The Distribution of Neighbourhoods According to the Number of Mothers with Same-Sex Eldest Children, by neighbourhood size

	n=2	n=3	n=4	n=5	n=6
P(S=1)	49.79	51.31	50.91	50.12	50.46
P(S=0)	50.21	48.68	49.09	49.88	49.54
N	2384	1724	1157	773	509
Nb of S=1	Observed distribution of neighbourhoods according to number of S=1 *(Predicted distribution under the assumption of random assignment)*				
0	25.04 *(25.21)*	11.25 *(11.53)*	6.05 *(5.81)*	19.66 *(18.59)*	
1	50.34 *(50.00)*	36.95 *(36.49)*	23.94 *(24.09)*		11.59 *(10.51)*
2	24.62 *(24.79)*	38.40 *(38.46)*	37.77 *(37.47)*	30.92 *(31.17)*	22.20 *(23.00)*
3	-	13.40 *(13.51)*	24.81 *(25.91)*	29.88 *(31.32)*	29.47 *(31.24)*
4	-	-	7.43 *(6,72)*		25,34 *(23,86)*
5	-	-	-	19,53 *(18,89)*	11,40 *(11,37)*
6	-	-	-	-	
	Test of adequation of observed distribution to random assignment				
chi2-stat.	0.11	0.24	1.57	1.17	1.68
(*P-value*)	*.95*	*.95*	*.85*	*.80*	*.85*

Source : LFS 1990-2001, Insee. Sample : Women aged 21-35 years old. two children or more.
Reading: The column n=2 corresponds to neighbourhoods where we observe only two families with two children or more . In these neighbourhoods, the proportion of same-sex families is about 49.79%. If families with same-sex children were randomly distributed across these neighbourhoods, we would observe 25.21% neighbourhoods without same-sex families, 50.0% with one same-sex families and 24.79% with two same-sex families. We actually observe 25.04% without same-sex, 50.34% with one same-sex and 24.62% with two same-sex families. A chi-squared test does not reject the assumption of random assignment. The same result holds true for larger number of families in the neighbourhood. For n=5 and n=6, we have gathered the neighbourhoods with extreme numbers of same-sex siblings to avoid comparing cells with less than 15 observations.

Table A4
The Effects of Instruments on the Labour Market Participation of Fathers and on the Labour Market Participation of Women without Children

Independent variables	Men aged 21-35 with two children or more [Labour Market Part. =1]		Women aged 21-35 without children [Labour Market Part. =1]	
Characteristics of other mothers in the neighbourhood				
% [Same Sex=1]	.001 (.002)	-	.004 (.009)	-
% [Second child born during fourth quarter=1]	-	-.002 (.002)	-	.005 (.011)
Individual Characteristics				
[Same Sex=1]	-.001 (.001)	-	-	-
[Second child born during fourth quarter=1]	-	-.002 (.001)	-	-
Nb of Obs.	21323	21323	14771	14771

Source : LFS 1990-2001, Insee. Sample: Men aged 21-35 with two children or more (2 first columns) and women aged 21-35 years old without children (2 last columns).

Table A5
The Distribution of Neighbourhoods According to the Number of Mothers whose Second Child was born during the Last Quarter of the Year

	n=2	n=3	n=4	n=5	n=6
P(Q=1)	0.260	0.250	0.231	0.258	0.260
P(Q=0)	0.740	0.750	0.769	0.742	0.740
N	2384	1724	1157	773	509
Nb of Q=1	Observed distribution of neighbourhoods according to number of Q=1 *(Predicted distribution under the assumption of random assignment)*				
0	54.99 *(54.82)*	42.58 *(42.25)*	35.78 *(34.97)*	23.67 *(22.49)*	16.50 *(16.46)*
1	38.09 *(38.44)*	41.47 *(42.16)*	40.71 *(42.01)*	37.13 *(39.10)*	35.36 *(34.64)*
2	6.92 *(6.74)*	14.44 *(14.02)*	19.19 *(18.93)*	27.55 *(27.19)*	28.88 *(30.38)*
3	-	1.51 *(1.55)*	3.98 *(3.79)*	9.96 *(9.46)*	15.13 *(14.21)*
4	-	-	0.35 *(0.28)*	1.55 *(1.65)*	3.34 *(3.73)*
5	-	-	-	0.13 *(0.11)*	0.79 *(0.53)*
6	-	-	-	-	0 *(0,03)*
	Test of adequation of observed distribution to random assignment				
D_0=chi2(m-1) statistics	0,205	0,475	1,01	1,52	1,48
P-value	*.90*	*.90*	*.90*	*.90*	*.95*

Source : LFS 1990-2001, Insee.

Reading: The column n=2 corresponds to neighbourhoods where we observe only two families with two children or more. In these neighbourhoods, the proportion of second child born during the last quarter of the year is about 26 %. If families whose second child was born during last quarter were randomly distributed across these neighbourhoods, we would observe about 54.82% neighbourhoods without any such family, 38.44% with one such family and 6.74% with two such families. The observed proportions are 54.99 %, 38.09 % and 6.92 %. A chi-squared test does not reject the assumption of random assignment at the 90% level. The same result holds true for larger neighbourhoods.

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