

1 **Associations between school and neighbourhood ethnic density and physical activity in**
2 **adolescents: evidence from the Olympic Regeneration in East London (ORIEL) study**

3

4

5 Nicolas Berger

6 Population Health Innovation Lab, Department of Public Health, Environments and Society, London
7 School of Hygiene & Tropical Medicine, London, United Kingdom, Nicolas.Berger@lshtm.ac.uk

8

9 Daniel Lewis

10 Population Health Innovation Lab, Department of Public Health, Environments and Society, London
11 School of Hygiene & Tropical Medicine, London, United Kingdom, Daniel.Lewis@lshtm.ac.uk

12 Data Science Campus, Office for National Statistics, London, United Kingdom

13

14 Matteo Quartagno

15 MRC Clinical Trials Unit, University College London, London, United Kingdom,
16 m.quartagno@ucl.ac.uk

17 Department of Medical Statistics, London School of Hygiene & Tropical Medicine, London, United
18 Kingdom

19

20 Edmund Njeru (first name) Njagi (last name)

21 Department of Non-communicable Disease Epidemiology, London School of Hygiene & Tropical
22 Medicine, London, United Kingdom, Edmund-Njeru.Njagi@lshtm.ac.uk

23

24 Steven Cummins

25 Population Health Innovation Lab, Department of Public Health, Environments and Society, London
26 School of Hygiene & Tropical Medicine, London, United Kingdom, Steven.Cummins@lshtm.ac.uk

27

28

29 Corresponding author:

30 Nicolas Berger, Department of Public Health, Environments and Society, London School of Hygiene &
31 Tropical Medicine, Nicolas.Berger@lshtm.ac.uk, 15-17 Tavistock Place, London WC1H 9SH, UK

32

33 **Abstract**

34

35 While most adolescents do not achieve the recommended level of physical activity in the UK, the risk
36 of physical inactivity varies across ethnic groups. We investigated whether own-group school and
37 neighbourhood ethnic density can explain ethnic differences in adolescent physical activity. We used
38 longitudinal data from the Olympic Regeneration in East London (ORiEL) study. In 2012, 3,106
39 adolescents aged 11-12 were recruited from 25 schools in East London, UK. Adolescents were
40 followed-up in 2013 and 2014. Own-group ethnic density was measured in 2012-2014 at school-level
41 and in 2011 at neighbourhood-level, and calculated as the percentage of pupils/residents who were
42 of the same ethnic group. Analyses were restricted to White British (n=382), White Mixed (n=190),
43 Bangladeshi (n=337), and Black African groups (n=251). We estimated adjusted logistic regression
44 models with generalised estimating equations for self-reported walking to school, walking for
45 leisure, and outdoor physical activity. At school-level, there was consistent evidence that own-group
46 ethnic density amplifies ethnic differences in walking to school. For each 10 percentage point
47 increase in own-group ethnic density, there was evidence of increased probability of walking to
48 school in Bangladeshi adolescents (OR=1.20; 95% CI 1.09-1.31) and decreased probability of walking
49 to school in Black African (OR=0.58; 95% CI 0.45-0.75) and White Mixed adolescents (OR=0.51;
50 95%CI 0.35-0.76). Associations with walking for leisure and outdoor physical activity were in
51 expected directions but not consistently observed in all ethnic groups. At neighbourhood-level,
52 evidence was more restricted. Amplification of ethnic differences was found for walking to school in
53 Bangladeshi adolescents (OR=1.31; 95% CI 1.14-1.51) and for outdoor physical activity in White
54 British adolescents (OR=0.85; 95% CI 0.76-0.94). Our results suggest that own-group ethnic density
55 contributes to explaining differences in physical activity by amplifying ethnic differences in some
56 forms of physical activity.

57 **Keywords**

58 ethnicity; race; ethnic density; place; health behaviour; walking; England; UK

59

60 **Introduction**

61 Most adolescents do not achieve the recommended level of physical activity in the UK (Health and
62 Social Care Information Centre, 2017). Recent research, although limited, suggests that differences
63 exist in children's activity levels between ethnic groups in the UK. For example, data from the Child
64 Heart and Health Study in England and the Millennium Cohort Study show that South Asian children
65 were less active than the European White and Black African-Caribbean children (Griffiths et al., 2013;
66 Owen et al., 2009). One of the very few studies investigating ethnic differences by type of activity
67 reported that White European children were more likely to walk or cycle to school than ethnic
68 minority groups (Owen et al., 2012).

69 One explanation for ethnic differences in physical activity behaviour is ethnic-specific attitudes to
70 different types of activities. Different ethnic groups might have differing norms with respect to
71 socially acceptable health behaviours and activities, such as walking to school and playing outside
72 (Bécares et al., 2011). These ethnic differences in physical activity norms might be reinforced for
73 people living in areas with higher proportions of people of the same ethnicity, that is, areas with
74 higher own-group ethnic density. Ethnic density has been hypothesised to influence other health
75 behaviours by increasing civic engagement, increasing social capital and social support, and reducing
76 exposure to racism and discrimination (Bécares and Nazroo, 2013; Shaw et al., 2012). A handful of
77 studies have investigated associations between ethnic density and health behaviours in the UK,
78 finding some protective effect for alcohol consumption in ethnic minorities (Bécares et al., 2011),
79 and differential effects for smoking, which appear to vary depending on the prevalence of smoking
80 in the ethnic group in question (Mathur et al., 2017).

81 However, empirical research on other health behaviours remains limited. There are very few studies
82 that have investigated the association between ethnic density and physical activity, and none in UK
83 adolescents. Exploring the ethnic density hypothesis in adolescent health behaviours may help shed
84 light on the relative importance of ethnic density in the residential and school settings (Astell-Burt et

85 al., 2012). Teasing out the independent contributions of neighbourhood deprivation and ethnic
86 density also remains an issue, given the correlation between the processes of ethnic and economic
87 segregations (Karlsen and Nazroo, 2002). Focusing on homogeneously deprived but ethnically
88 diverse areas might help better capture the ethnic density 'effect' itself (Uphoff et al., 2016).

89 In this study we undertook a longitudinal analysis of a deprived adolescent population to address
90 whether exposure to higher own-group density would be associated with physical activity, after
91 adjusting for a number of potential confounders. Effects in residential and school settings were
92 examined for four ethnic groups – White British, White Mixed, Bangladeshi and Black African – and
93 for three physical activity outcomes – walking to school, walking for leisure and outdoor physical
94 activity.

95 **Methods**

96 **Study design and participants**

97 We analysed data from the ORiEL study, a prospective cohort study, a prospective cohort study
98 aimed at assessing the health impact of urban regeneration following the London 2012 Olympic and
99 Paralympic Games. Participants were recruited from 25 schools in four London boroughs: Tower
100 Hamlets, Hackney, Barking and Dagenham, and Newham. The boroughs have highly ethnically
101 diverse populations and higher levels of social, economic and environmental deprivation than the
102 England average (McLennan et al., 2011; Office for National Statistics, 2013). Six schools per borough
103 in Newham, Hackney and Barking & Dagenham, and seven schools in Tower Hamlets were selected
104 using simple randomisation with refusals replaced by eligible schools from the same borough.
105 Special-needs schools, pupil referral units and independent schools were excluded from the
106 sampling frame. The sample consisted of both single and mixed-sex faith and non-denominational
107 schools. Faith schools were affiliated to a range of religious denominations. Full details on study
108 recruitment and data collection are described elsewhere (Smith et al., 2012).

109 The participants, in year 7 at baseline (age 11-12 years: Jan-June 2012), were first followed-up in
110 year 8 (wave 2, age 12-13 years: Jan-June 2013) and again in year 9 (wave 3, age 13-14 years: Jan-
111 June 2014). Timing of follow-up for each school was matched by month to reduce seasonality
112 effects. The longitudinal cohort comprised 2,260 adolescents who participated in all three waves,
113 representing an overall retention rate of 73% (Figure 1).

114 **Measures**

115 *Ethnicity*

116 Ethnicity was assessed by asking participants: “Which ONE category best describes you - this is your
117 race or ethnic group?”, with 24 pre-defined categories available for selection. The question was
118 adapted from the 2011 Census for England and Wales (Office for National Statistics, 2013). If the
119 relevant category was not available respondents could write in free text their self-identified
120 race/ethnicity. Due to statistical power issues, only the four largest ethnic groups were included in
121 the analyses: “White British” (n=382), “White Mixed” (White and any other background; n=190),
122 “Bangladeshi” (n=337) and “Black African” (n=251) (Figure 1).

123 *Own-group ethnic density exposures*

124 Ethnic density in school and residential settings were computed for each ethnic group and assigned
125 to adolescents based on their self-reported ethnicity. The data sources used definitions of ethnicity
126 compatible with the one used in this study. School-level prevalence of each ethnic group (i.e. ethnic
127 density) was calculated in participating schools using ethnicity statistics from the Department for
128 Education for the period 2012-2014 (Department for Education, 2014). Neighbourhood-level ethnic
129 density was measured at the lower layer super output area (LSOA) using ethnic composition data
130 from the 2011 UK Census Population. The LSOA has been suggested to be the best administrative
131 area with available routine data to characterise ethnic density effects (Stafford et al., 2009). LSOA
132 data were geo-coded to the home-address of the participants for each of the waves. Amongst

133 adolescents belonging to one of the four main ethnic groups who reported a home address, some
134 moved primary place of residence. As a result, 5.2% changed LSOA at wave 2, and another 5.9%
135 changed LSOA wave 3. The neighbourhood-level ethnic density variable is therefore time-varying to
136 account for changes in exposure due to residential mobility. Exposure variables were treated as
137 continuous in the analyses, in the absence of established cut-off values in the literature (Shaw et al.,
138 2012).

139 *Physical activity outcomes*

140 Physical activity was assessed using the Youth Activity Questionnaire (Y-PAQ). Y-PAQ is a validated
141 self-reported tool that captures the frequency and duration of a range of physical and sedentary
142 activities over the past 7 days (Corder et al., 2009). Three forms of physical activity expected to be
143 differentially associated with the exposure variables were computed: walking to school, walking for
144 leisure and outdoor physical activity. Outdoor physical activity aims to group physical activities that
145 are mainly performed in open recreation areas such as parks, sport fields and other open spaces,
146 which are usually located in the residential neighbourhood of the adolescents (D'Haese et al., 2015;
147 Esteban-Cornejo et al., 2016). It combines basketball/volleyball (with the expectation that basketball
148 is mainly reported in an outdoor court), (roller)blading, cricket, football, rounders, rugby and roller
149 skating. Running was not included due to under-reporting which reflects that the activity was likely
150 to have been understood as 'running around' by adolescents and not understood as a formal
151 sporting activity. Owing to their non-normal distributions and to the fact that no adequate
152 transformation could be found, the three outcome variables measuring forms of physical activity
153 were dichotomised (e.g. activity reported at least once vs. not).

154 *Covariates*

155 Potential confounders available at baseline and for both follow-up surveys were identified a priori
156 from existing literature. They were included in adjusted models if there was evidence of associations
157 with physical activity and ethnic density. Gender; time lived in neighbourhood (≤ 5 years vs. > 5);

158 household composition (both parents vs. none); family affluence score from the revised Family
159 Affluence Scale II (low=0-2; medium=3-5; high=6-9) (Boyce et al. 2006); free-school meal status at
160 baseline; health condition (none vs. 1+); and distance to school (for walking to school only) were
161 selected. Country of birth was not associated with any of the physical activity outcomes and
162 therefore omitted from analyses. Unlike previous studies, we were unable to adjust for area of
163 deprivation because the study population was homogeneously deprived: 87% of adolescents'
164 residential LSOAs were classified below the 1st quintile of the Income Deprivation Affecting Children
165 Index (IDACI) and 98% were below the 1st or 2nd quintiles. The full ORIEL questionnaire is available
166 elsewhere (Cummins et al., 2018).

167 **Statistical analyses**

168 Prevalence of missing data for the outcomes and covariates were examined; missing values ranged
169 from 0.0% to 13.7%. We explored both predictors of the probability of missingness and predictors
170 partially observed variables through logistic regression modelling. Analyses suggested that data were
171 not missing completely at random and that the missing at random assumption was plausible. Data
172 were imputed using multilevel multiple imputation with the 'jomo' package in R, which uses a joint
173 multivariate normal modelling approach through the Markov Chain Monte Carlo method (Quartagno
174 et al., 2018). We imputed with 2 levels (first, adolescent; second, school) with all the outcomes and
175 covariates as fixed effects using the data in the wide format, so that each measurement occasion
176 was represented by a separate variable. Interaction terms between ethnicity and the ethnic density
177 variables were handled by imputing the data separately for each ethnic group. The imputation
178 model was chosen to be compatible with the most saturated model of interest; auxiliary variables
179 were included to strengthen the missing at random assumption (Carpenter and Kenward, 2012). We
180 used a 'burn in' period of 35,050 iterations and 5,000 between-imputation iterations to produce 20
181 imputed datasets. The Markov Chain Monte Carlo chains were examined to check for convergence.

182 Unadjusted and adjusted logistic regression models were estimated using generalised estimating
183 equations (GEE) in Stata 15 with the command “mi estimate: xtgee”. GEE methods were used to
184 account for the hierarchical structure of the data at individual level (measurements nested within
185 individuals), and have a convenient population-average interpretation of the parameters
186 (Fitzmaurice et al., 2011). We were unable to specifically examine the effect of within-individual
187 changes in ethnic density because of the restricted extent of change in residential LSOA over the
188 study period. Preliminary analyses indicated no evidence of clustering at school- or neighbourhood-
189 level, so that these additional levels of hierarchy were not taken into account in the final models.
190 Lowess smoothers were used to explore the functional shape of the association between the logit of
191 physical activity and the measures of ethnic density (Cleveland, 1979). For each outcome, separate
192 logistic models were specified to test school-level and neighbourhood-level ethnic density effects by
193 ethnic group. For each ethnic density variable, unadjusted models included time, exposure, ethnicity
194 and ethnicity*exposure interaction terms. Partially adjusted models further included potential
195 confounders. Finally, the fully adjusted models included time, ethnicity, potential confounders, the
196 two exposures and their interaction with ethnicity.

197 For sensitivity analyses purposes, models were also stratified by ethnic group instead of using
198 interaction terms to allow confounding to differ by ethnic group; the exposure variables were
199 modelled as tertiles to allow deviation from linearity; and an alternative working correlation
200 structure was used to initiate the GEE models using exchangeable as opposed to unstructured
201 correlation matrices (Molenberghs and Verbeke, 2005).

202

203 **Results**

204 Ethnic differences in physical activity prevalence differed by form of physical activity (Table 1). The
205 prevalence of walking to school was highest in Bangladeshi (84.4%) and White British (80.8%)
206 groups, and lowest in White Mixed (72.4%) and Black African (71.4%) groups. Walking for leisure was

207 highest in the White British group (48.3%), intermediate in the White Mixed group (39.8%), and
208 lowest in the Black African (28.5%) and Bangladeshi (24.4%) groups. Outdoor physical activity was
209 highest in the Black African group (80.1%), intermediate in the White Mixed (75.1%) and Bangladeshi
210 (74.8%) groups, and lowest in the White British group (71.4%).

211 The vast majority of adolescents (96%) attended a local school located outside their residential LSOA
212 (median distance to school was 1.6km). Own-group ethnic densities were highest for White British
213 and Bangladeshi adolescents at both school- and neighbourhood-levels, and lowest for White Mixed
214 and Black African adolescents (Table 1). Table 1 describes the key socio-demographic characteristics
215 of the sample. In general, White British adolescents were less disadvantaged and were more likely to
216 have lived in their neighbourhood for more than 5 years.

217 **Walking to school**

218 School-level own-group ethnic density (school-level ethnic density hereafter) is associated with
219 walking to school, after adjustment for potential confounders (Table 2). A positive association is
220 observed for the Bangladeshi group, indicating that a 10% increase in school-level ethnic density
221 increases the odds of walking to school by 1.20 (95% CI: 1.09-1.31). In adjusted models, negative
222 associations are observed for the White Mixed (OR: 0.51; 95% CI: 0.35-0.76) and Black African (OR:
223 0.58; 95% CI: 0.45-0.75) groups. The model using exposure tertiles (Supplementary Table 7) indicates
224 a U-shaped relationship for the White British group such that the lowest odds of walking to school
225 are observed for the 2nd tertile of ethnic density.

226 Table 2 shows evidence of associations between neighbourhood-level own-group ethnic density
227 (neighbourhood-level ethnic density hereafter) and walking to school. Compared to school-level
228 measures, coefficients have the same signs but are mostly lower in magnitude. The strongest
229 association is observed in the Bangladeshi group, where an increase in neighbourhood-level ethnic
230 density by 10% increases the odds of walking to school by 1.31 (95% CI: 1.14-1.51).

231 In fully adjusted model, which includes the two ethnic density exposures and potential confounders,
232 school-level ethnic density remains a predictor of walking to school, whereas neighbourhood-level
233 ethnic density coefficients are no longer statistically significant (Table 2). An increase in school-level
234 ethnic density by 10% would decrease the odds of walking to school by a factor of 2.27 ($=1/0.44$,
235 95% CI: 1.43-3.57) for the White Mixed group and by 1.67 ($=1/0.60$, 95% CI: 1.43-3.57) for the Black
236 African group. In the Bangladeshi group, coefficients of school-level and neighbourhood-level ethnic
237 densities are attenuated in the fully adjusted model (ORs=1.13 and 1.15, respectively) and are no
238 longer significant, which reflects an overlap between the two ethnic density measures for that group
239 and the incapacity of the model to differentiate school-level from neighbourhood-level effects in this
240 context.

241 **Walking for leisure**

242 There was no evidence of log-linear associations between ethnic density measures and walking for
243 leisure for any ethnic group, before and after adjustment for potential confounders (Table 3).
244 Results by tertile (Supplementary Table 8) confirm the lack of association with school-level ethnic
245 density, with one possible exception. Tertile analysis indicates weak evidence of a negative dose-
246 response relationship in the Bangladeshi group: as school-level ethnic density tertile increases, the
247 odds of walking for leisure decreases. However, the fully adjusted model indicates that, in the
248 presence of the two exposures and potential confounders, there is no evidence of association
249 between ethnic density measures and walking for leisure (Supplementary Table 8).

250 **Outdoor physical activity**

251 Table 4 provides some evidence that school-level ethnic density is associated with outdoor physical
252 activity in some ethnic groups, after adjustment for potential confounders. In particular, a negative
253 association is observed for the White British group, indicating that an increase in school-level ethnic
254 density by 10% decreases the odds of outdoor physical activity by 1.16 ($=1/0.86$; 95% CI: 1.03-1.30).
255 The models using exposure tertiles suggest the presence of a bell-shaped relationship for the Black

256 African group, such that estimated odds of outdoor physical activity are highest in the 2nd tertile of
257 school-level ethnic density, and lowest in the 3rd tertile (Supplementary Table 9).

258 There is evidence that school-level ethnic density is associated with outdoor physical activity in the
259 White British group, such that an increase in neighbourhood-level ethnic density by 10% decreases
260 the outdoor physical activity by 1.17 ($=1/0.85$; 95% CI: 1.06-1.32), after adjustment for potential
261 confounders (Table 4). The fully adjusted model shows that, in the White British group, associations
262 are attenuated but remain statistically significant at neighbourhood-level, but not at school-level
263 (ORs are 0.87 (95% CI: 0.77-0.98) and 0.94 (95% CI: 0.82-1.08), respectively).

264 **Sensitivity analyses**

265 Additional analyses stratified by ethnic group and those based on different specifications of the
266 working correlation structure in the GEE process indicated no differences in the interpretation of the
267 results (Supplementary Tables 1-6). Analyses using ethnic density tertiles, as opposed to continuous
268 scores, allowed us to obtain more correct estimates in the presence of non-linear relationships, as
269 reported above. Non-linear relationships were observed between school-level ethnic density and
270 walking to school in the White British group (Supplementary Table 7) and between school-level
271 ethnic density and outdoor physical activity in the Black African group (Supplementary Table 9).
272 Interpretations of other parameters remained unchanged (Supplementary Tables 7-9).

273

274 **Discussion**

275 We explored whether own-group ethnic density was associated with physical activity in an ethnically
276 diverse and relatively deprived adolescent population, after controlling for individual socio-
277 demographic characteristics. We found consistent evidence that school-level ethnic density is
278 associated with walking to school. The direction of the associations are ethnic-specific but indicate
279 that higher ethnic density amplifies the underlying ethnic-specific propensity to walk to school. A

280 higher ethnic density appears to increase the propensity to walk to school in the Bangladeshi
281 adolescents; conversely, it seems to decrease it in the White Mixed and Black African groups, which
282 are groups with a lower prevalence of walking to school.

283 No prior study has examined the association between ethnic density and physical activity in the UK
284 (Bécares et al., 2012), but some studies on smoking have reported comparable results. In particular,
285 a large study conducted using electronic health records of adults from the boroughs of Hackney,
286 Lambeth, Newham and Tower Hamlets showed that the negative association between smoking and
287 ethnic density was greater in ethnic minority groups where smoking was less socially accepted
288 (Mathur et al., 2017). Another study conducted in a deprived population indicated that a higher
289 South Asian density was associated with a lower probability of smoking during pregnancy in the
290 Pakistani women, a group in which smoking is uncommon, whereas no protective effect was found
291 amongst the White British women (Uphoff et al., 2016).

292 There are three main theoretical pathways by which ethnic density might influence health and
293 health-related behaviours (Bécares et al., 2009; Bécares and Nazroo, 2013; Das-Munshi et al., 2010;
294 Halpern and Nazroo, 2000; Karlsen et al., 2012; Pickett and Wilkinson, 2008). Own-group ethnic
295 density might increase civic engagement; increase social capital and social support; and reduce
296 exposure to racism and discrimination. With respect to walking to school, the latter two processes
297 are likely to be more salient. An increase in neighbourhood social capital and social support might in
298 addition provide resources to cope better with experiences of racism and discrimination. As a result,
299 experience of racism might not translate into a change in health behaviours. The three hypothesised
300 pathways imply that higher ethnic density might provide greater opportunities to conduct ethnic-
301 specific preferred health behaviours, which can lead to an amplification of ethnic differences if these
302 cultural norms differ by ethnic group.

303 Explaining observed associations in terms of amplification of ethnic-specific cultural norms seems
304 plausible in this context. Previous studies have shown differences of knowledge, norms and

305 expectations about health behaviours across ethnic minority groups (Koshoedo et al., 2015; Rawlins
306 et al., 2013). In addition, studies have shown that ‘homophily’ or the tendency for friendships to
307 form between those who are alike, is more frequent amongst ethnic minority groups, and that
308 adolescents tend to adopt health behaviours that are similar to their friends’ behaviours (Lorant et
309 al., 2016). These behaviours have been recognised as being both potentially positive and negative
310 for health.

311 Alternative explanations have been offered in the literature to explain ethnic differences (Nazroo,
312 2014) but these seem less consistent with the amplification phenomenon observed here. One of
313 those alternative explanations is that observed associations might reflect the degree of
314 acculturation, or the fact that ethnic minorities shift their behaviour over time and become more
315 westernised so that health-related cultural differences between minority groups and the majority
316 diminish (Bécares et al., 2011; Pickett et al., 2009). Acculturation might indeed confound the
317 amplification phenomenon. In this study, however, we have found no evidence of association
318 between the physical activity outcomes and either country of birth or language spoken at home in
319 the ethnic group studied. Although acculturation might not be fully captured by the two variables
320 (Bécares et al., 2011), these should at least have displayed some indication of an association if
321 acculturation was playing a major role. Another alternative explanation for the results observed
322 might come from differences in racism and discrimination across ethnic groups. Racism is considered
323 as having a central role in the development of ethnic inequalities in health, and might affect
324 perceived safety, fear of crime and health behaviours (Foster et al., 2014; Karlsen et al., 2012; Lorant
325 et al., 2016; Rawlins et al., 2013). However, the experience of racism alone would not be enough to
326 explain why the association with ethnic density is positive for some ethnic groups and negative for
327 others. Therefore, it is plausible to explain these results in terms of amplification of ethnic-specific
328 cultural norms, which might themselves, but not necessarily, have been the result of broader
329 contextual and structural socio-economic inequalities (Karlsen and Nazroo, 2002; Nazroo, 1998).

330 The associations observed for walking to school should be interpreted cautiously for the following
331 reasons. First, despite being in the expected direction, associations are modest and not statistically
332 significant in all ethnic groups. The strength of the association indicates that a 10 percent increase in
333 ethnic density is estimated to increase the odds of walking to school by 0.44 to 1.10. Second, no
334 clear associations were found with the other physical activity outcomes. The only other consistent
335 evidence of an association was for the White British group, for whom a higher ethnic density
336 decreases the odds of outdoor physical activity, which is less popular in that ethnic group compared
337 to others. The reasons for inconsistent results relating to walking to school and outdoor physical
338 activity are not clear. A possible explanation for outdoor physical activity might be the composite
339 nature of the measure, which pools a series of activities with different levels of popularity across
340 ethnic groups, and therefore dampens differences.

341 We also compared the relative importance of school-level and neighbourhood-level ethnic density in
342 explaining differences in physical activity. As expected, school-level density appears to matter more
343 for walking to school, and neighbourhood-level ethnic density for outdoor physical activity. Where
344 associations were observed, they were usually for both measures in partially adjusted models.
345 However, in models adjusted for both ethnic density measures, only one of the measures would
346 usually remain significant. A notable exception are Bangladeshi adolescents, for whom stronger
347 associations between neighbourhood-level ethnic density and walking to school were observed, but
348 no significant associations were found in the fully adjusted model. These results can be explained by
349 the overlap between school-level and neighbourhood-level density measures in that group ($r=0.69$),
350 and the fact that the ethnic density of Bangladeshi adolescents was very high in some schools (up to
351 80%), reaching a potential threshold above which an increase in ethnic density might not have any
352 further effect. Astell-Burt et al. (2012) have also investigated the influences of neighbourhood and
353 school-level densities in adolescents and reported negative associations with perception of racism,
354 but the authors did not compare the relative influence of the two measures.

355 **Strengths and limitations of this study**

356 To our knowledge this is the first study to examine the association of ethnic density with physical
357 activity in the UK, using validated instruments and appropriate statistical methods to account for
358 non-independence of observations and item non-response. The Y-PAQ questionnaire allowed for the
359 study of three common types of physical activity, and thus explored how different aspects of
360 physical activity were associated with ethnic density.

361 A further advantage of the current study was in the use of large-scale data of a representative
362 sample of the ethnic diversity of East London, providing evidence from populations less studied in
363 the physical activity research. Unlike previous studies of ethnic density, our study population was
364 homogeneously deprived, which helped better capture the ethnic density 'effect' itself due to the
365 absence of correlation between ethnic density and deprivation in our context (Uphoff et al., 2016).
366 Results might nonetheless not be generalizable to other settings. The study had a high response rate
367 (87% at baseline) and retention rate (71%), which is consistent with best practice in other school-
368 based cohorts (Booker et al., 2011).

369 This research also has limitations. Physical activity measured by the Y-PAQ is self-reported and might
370 therefore be subject to recall and social desirability biases (Prince et al., 2008). However, the use of
371 an objective physical activity measure was not practically possible given the size of the study. The Y-
372 PAQ questionnaire does not have situational reference (Giles-Corti et al., 2005) and did not capture
373 where the reported activity was taking place (e.g. garden, neighbourhood, parks). Such information
374 would be valuable to better understand the relative contribution of school- and neighbourhood-level
375 ethnic densities on more specific types of activities.

376 As large-scale studies of ethnic minorities are rare in the field, especially in the UK, the ethnic
377 diversity of the ORiEL study is a major strength. However, the super-diversity of the sample was a
378 limiting factor because over 200 ethnic categories were self-reported for minor groups. Nonetheless,

379 ethnic differences in the ethnic density could be analysed for four main ethnic groups and some
380 promising results were found despite low statistical power.

381 Although the ORiEL study is one of the few large longitudinal studies to investigate the determinants
382 of physical activity, its short period of follow-up (3 waves; 2 years) restricted the ability to test the
383 influence of time-change in ethnic density on physical activity, given the limited extent of residential
384 mobility of the participants and the slow pace of change in the ethnic composition of their school
385 and neighbourhood over time.

386 Another weakness of this study is that we were unable to assess causal relationships. Reverse
387 causality could have accounted for findings; it is plausible that families with preferences for certain
388 lifestyles may choose to send their children to a school or live in a neighbourhood with a greater
389 proportion of people of the same ethnic group.

390 **Conclusion**

391 This study suggests that own-group ethnic density contributes to explaining differences in physical
392 activity in adolescents by amplifying ethnic differences, in particular for walking to school. Further
393 research is needed to confirm these results in different populations and for different health
394 behaviours.

395

396 **References**

- 397 Astell-Burt, T., Maynard, M.J., Lenguerrand, E., Harding, S., 2012. Racism, ethnic density and
398 psychological well-being through adolescence: evidence from the Determinants of Adolescent
399 Social well-being and Health longitudinal study. *Ethn. Health* 17, 71–87.
400 <https://doi.org/10.1080/13557858.2011.645153>
- 401 Bécares, L., Nazroo, J., Stafford, M., 2011. The ethnic density effect on alcohol use among ethnic
402 minority people in the UK. *J. Epidemiol. Community Heal.* 65, 20–25.
- 403 Bécares, L., Nazroo, J., Stafford, M., 2009. The buffering effects of ethnic density on experienced
404 racism and health. *Health Place* 15, 700–708.
405 <https://doi.org/10.1016/j.healthplace.2008.10.008>
- 406 Bécares, L., Nazroo, J.Y., 2013. Social capital, ethnic density and mental health among ethnic
407 minority people in England: a mixed-methods study. *Ethn. Health* 18, 544–562.
408 <https://doi.org/10.1080/13557858.2013.828831>
- 409 Bécares, L., Shaw, R., Nazroo, J.Y., Stafford, M., Albor, C., Atkin, K., Kiernan, K., Wilkinson, R., Pickett,
410 K., 2012. Ethnic density effects on physical morbidity, mortality, and health behaviors: a
411 systematic review of the literature. *Am. J. Public Health* 102, e33–e66.
412 <https://doi.org/10.2105/AJPH.2012.300832>
- 413 Booker, C.L., Harding, S., Benzeval, M., 2011. A systematic review of the effect of retention methods
414 in population-based cohort studies. *BMC Public Health* 11, 249. [https://doi.org/10.1186/1471-](https://doi.org/10.1186/1471-2458-11-249)
415 [2458-11-249](https://doi.org/10.1186/1471-2458-11-249)
- 416 Boyce W, Torsheim T, Currie C, Zambon A., 2006. The family affluence scale as a measure of national
417 wealth: validation of an adolescent self-report measure. *Soc. Indic. Res.* 78(3):473–87
- 418 Carpenter, J.R., Kenward, M.G., 2012. Multiple imputation and its application. John Wiley & Sons.
- 419 Cleveland, W.S., 1979. Robust locally weighted regression and smoothing scatterplots. *J. Am. Stat.*
420 *Assoc.* 74, 829–836. <https://doi.org/10.1080/01621459.1979.10481038>
- 421 Corder, K., van Sluijs, E.M., Wright, A., Whincup, P., Wareham, N.J., Ekelund, U., 2009. Is it possible
422 to assess free-living physical activity and energy expenditure in young people by self-report?
423 *Am J Clin Nutr* 89, 862–870. <https://doi.org/10.3945/ajcn.2008.26739>
- 424 Cummins, S., Clark, C., Lewis, D., Smith, N., Thompson, C., Smuk, M., Stansfeld, S., Taylor, S., Fahy, A.,
425 Greenhalgh, T., Eldridge, S., 2018. The effects of the London 2012 Olympics and related urban
426 regeneration on physical and mental health: the ORiEL mixed-methods evaluation of a natural
427 experiment, The effects of the London 2012 Olympics and related urban regeneration on
428 physical and mental health: the ORiEL mixed-methods evaluation of a natural experiment. NIHR
429 Journals Library. <https://doi.org/10.3310/PHR06120>
- 430 D’Haese, S., Van Dyck, D., De Bourdeaudhuij, I., Deforche, B., Cardon, G., 2015. The association
431 between the parental perception of the physical neighborhood environment and children’s
432 location-specific physical activity. *BMC Public Health* 15, 565. [https://doi.org/10.1186/s12889-](https://doi.org/10.1186/s12889-015-1937-5)
433 [015-1937-5](https://doi.org/10.1186/s12889-015-1937-5)
- 434 Das-Munshi, J., Bécares, L., Dewey, M.E., Stansfeld, S.A., Prince, M.J., 2010. Understanding the effect
435 of ethnic density on mental health: multi-level investigation of survey data from England. *Br.*
436 *Med. J.* 341, c5367.
- 437 Department for Education, 2014. Schools, pupils and their characteristics: January 2014 [WWW
438 Document]. URL <https://www.gov.uk/government/statistics/schools-pupils-and-their->

439 characteristics-january-2014 (accessed 12.15.17).

440 Esteban-Cornejo, I., Carlson, J.A., Conway, T.L., Cain, K.L., Saelens, B.E., Frank, L.D., Glanz, K., Roman,
441 C.G., Sallis, J.F., 2016. Parental and adolescent perceptions of neighborhood safety related to
442 adolescents' physical activity in their neighborhood. *Res. Q. Exerc. Sport* 87, 191–199.
443 <https://doi.org/10.1080/02701367.2016.1153779>

444 Fitzmaurice, G.M., Laird, N.M., Ware, J.H., 2011. *Applied longitudinal analysis*. Wiley.

445 Foster, S., Knuiman, M., Hooper, P., Christian, H., Giles-Corti, B., 2014. Do changes in residents' fear
446 of crime impact their walking? Longitudinal results from RESIDE. *Prev. Med.* 62, 161–166.

447 Giles-Corti, B., Timperio, A., Bull, F., Pikora, T., 2005. Understanding physical activity environmental
448 correlates: increased specificity for ecological models. *Exerc. Sport Sci. Rev.* 33, 175–181.

449 Griffiths, L.J., Cortina-Borja, M., Sera, F., Poulidou, T., Geraci, M., Rich, C., Cole, T.J., Law, C., Joshi, H.,
450 Ness, A.R., Jebb, S.A., Dezauteux, C., 2013. How active are our children? Findings from the
451 Millennium Cohort Study. *BMJ Open* 3, e002893. [https://doi.org/10.1136/bmjopen-2013-](https://doi.org/10.1136/bmjopen-2013-002893)
452 [002893](https://doi.org/10.1136/bmjopen-2013-002893)

453 Halpern, D., Nazroo, J., 2000. The ethnic density effect: results from a national community survey of
454 England and Wales. *Int. J. Soc. Psychiatry* 46, 34–46.
455 <https://doi.org/10.1177/002076400004600105>

456 Health and Social Care Information Centre, 2017. *Statistics on obesity, physical activity and diet :
457 England 2017*.

458 Karlsen, S., Bécaries, L., Roth, M., 2012. Understanding the influence of ethnicity on health, in: Craig,
459 G., Atkin, K., Chattoo, S., Flynn, R. (Eds.), *Understanding "Race" and Ethnicity: Theory, History,
460 Policy, Practice*. Policy Press, Bristol, pp. 115–132.

461 Karlsen, S., Nazroo, J.Y., 2002. Agency and structure: the impact of ethnic identity and racism on the
462 health of ethnic minority people. *Sociol. Health Illn.* 24, 1–20. [https://doi.org/10.1111/1467-](https://doi.org/10.1111/1467-9566.00001)
463 [9566.00001](https://doi.org/10.1111/1467-9566.00001)

464 Koshoedo, S.A., Paul-Ebhohimhen, V.A., Jepson, R.G., Watson, M.C., 2015. Understanding the
465 complex interplay of barriers to physical activity amongst black and minority ethnic groups in
466 the United Kingdom: a qualitative synthesis using meta-ethnography. *BMC Public Health* 15,
467 643. <https://doi.org/10.1186/s12889-015-1893-0>

468 Lorant, V., Soto Rojas, V., Bécaries, L., Kinnunen, J.M., Kuipers, M.A.G., Moor, I., Roscillo, G., Alves, J.,
469 Gard, A., Rimpelä, A., Federico, B., Richter, M., Perelman, J., Kunst, A.E., 2016. A social
470 network analysis of substance use among immigrant adolescents in six European cities. *Soc. Sci.
471 Med.* 169, 58–65. <https://doi.org/10.1016/j.socscimed.2016.09.031>

472 Mathur, R., Schofield, P., Smith, D., Gilkes, A., White, P., Hull, S., 2017. Is individual smoking
473 behaviour influenced by area-level ethnic density? A cross-sectional electronic health database
474 study of inner south-east London. *ERJ Open Res.* 3, 00130-2016.

475 McLennan, D., Barnes, H., Noble, M., Davies, J., Garratt, E., Dibben, C., 2011. *The English indices of
476 deprivation 2010*. London.

477 Molenberghs, G., Verbeke, G., 2005. *Models for discrete longitudinal data*. Springer Verlag, New
478 York, NY.

479 Nazroo, J.Y., 2014. Ethnic inequalities in health: addressing a significant gap in current evidence and
480 policy, If you could do one thing... British Academy.

481 Nazroo, J.Y., 1998. Genetic, cultural or socio-economic vulnerability? Explaining ethnic inequalities in
482 health. *Sociol. Health Illn.* 20, 710–730. <https://doi.org/10.1111/1467-9566.00126>

483 Office for National Statistics, 2013. 2011 Census: QS211EW Ethnic group (detailed), local authorities
484 in England and Wales.

485 Owen, C.G., Nightingale, C.M., Rudnicka, A., van Sluijs, E.M.F., Ekelund, U., Cook, D.G., Whincup,
486 P.H., 2012. Travel to school and physical activity levels in 9–10 year-old UK children of different
487 ethnic origin; Child Heart and Health Study in England (CHASE). *PLoS One* 7, e30932.
488 <https://doi.org/10.1371/journal.pone.0030932>

489 Owen, C.G., Nightingale, C.M., Rudnicka, A.R., Cook, D., Ekelund, U., Whincup, P., 2009. Ethnic and
490 gender differences in physical activity levels among 9–10-year-old children of white European,
491 South Asian and African–Caribbean origin: the Child Heart Health Study in England (CHASE
492 Study). *Int. J. Epidemiol.* 38, 1082–1093. <https://doi.org/10.1093/ije/dyp176>

493 Pickett, K.E., Shaw, R.J., Atkin, K., Kiernan, K.E., Wilkinson, R.G., 2009. Ethnic density effects on
494 maternal and infant health in the Millennium Cohort Study. *Soc. Sci. Med.* 69, 1476–1483.
495 <https://doi.org/10.1016/j.socscimed.2009.08.031>

496 Pickett, K.E., Wilkinson, R.G., 2008. People like us: ethnic group density effects on health. *Ethn.*
497 *Health* 13, 321–334. <https://doi.org/10.1080/13557850701882928>

498 Prince, S.A., Adamo, K.B., Hamel, M., Hardt, J., Connor Gorber, S., Tremblay, M., 2008. A comparison
499 of direct versus self-report measures for assessing physical activity in adults: a systematic
500 review. *Int. J. Behav. Nutr. Phys. Act.* 5, 56. <https://doi.org/10.1186/1479-5868-5-56>

501 Quartagno, M., Grund, S., Carpenter, J., 2018. jomo: a package for multilevel joint modelling multiple
502 imputation. *R J.* (under review).

503 Rawlins, E., Baker, G., Maynard, M., Harding, S., 2013. Perceptions of healthy eating and physical
504 activity in an ethnically diverse sample of young children and their parents: the DEAL
505 prevention of obesity study. *J. Hum. Nutr. Diet.* 26, 132–144. <https://doi.org/10.1111/j.1365-277X.2012.01280.x>

507 Shaw, R.J., Atkin, K., Bécades, L., Albor, C.B., Stafford, M., Kiernan, K.E., Nazroo, J.Y., Wilkinson, R.G.,
508 Pickett, K.E., 2012. Impact of ethnic density on adult mental disorders: narrative review. *Br. J.*
509 *Psychiatry* 201.

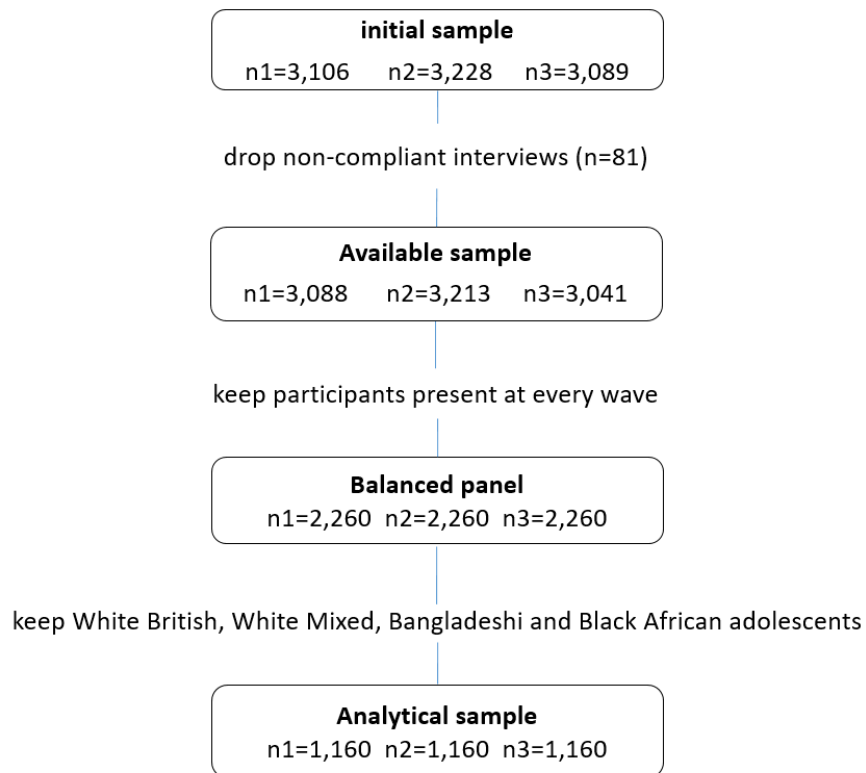
510 Smith, N.R., Clark, C., Fahy, A.E., Tharmaratnam, V., Lewis, D.J., Thompson, C., Renton, A., Moore,
511 D.G., Bhui, K.S., Taylor, S.J.C., Eldridge, S., Petticrew, M., Greenhalgh, T., Stansfeld, S.A.,
512 Cummins, S., 2012. The Olympic Regeneration in East London (ORiEL) study: protocol for a
513 prospective controlled quasi-experiment to evaluate the impact of urban regeneration on
514 young people and their families. *BMJ Open* 2, e001840. <https://doi.org/10.1136/bmjopen-2012-001840>

516 Stafford, M., Bécades, L., Nazroo, J., 2009. Objective and perceived ethnic density and health:
517 findings from a United Kingdom general population survey. *Am. J. Epidemiol.* 170, 484–493.
518 <https://doi.org/10.1093/aje/kwp160>

519 Uphoff, E.P., Pickett, K.E., Crouch, S., Small, N., Wright, J., 2016. Is ethnic density associated with
520 health in a context of social disadvantage? Findings from the Born in Bradford cohort. *Ethn.*
521 *Health* 21, 196–213. <https://doi.org/10.1080/13557858.2015.1047742>

522

523



524

525 **Figure 1 Data flowchart**

526 **Table 1 Characteristics of the study participants by ethnic group, 2012-2014**

	White British (N=382)	White Mixed (N=190)	Bangladeshi (N=337)	Black African (N=251)	% Missing
<i>Exposure</i>					
Median school-level ethnic density (10 th - 90 th percentiles)	22.7 (13.2-57.6)	14.2 (4.4-21.7)	63.3 (7.5-80.6)	19.3 (9.5-24.8)	0.0
Median neighbourhood-level ethnic density (10 th - 90 th percentiles)	40.5 (19.7-63.1)	12.8 (6.3-22.2)	22.3 (4.5-53.2)	13.6 (4.0-23.5)	8.2
<i>Outcome Measures</i>					
% walking to school	80.8	72.4	84.5	71.4	4.4
% walking for leisure	48.3	39.8	24.4	28.5	9.5
% reporting outdoor physical activity	71.1	75.1	74.8	80.1	13.7
<i>Covariates</i>					
% Girls	44.8	50.0	36.5	40.2	0.0
% with health condition	44.3	51.8	43.1	33.1	10.4
Family affluence					3.7
% Low	8.3	10.2	9.7	6.2	
% Medium	43.0	48.5	62.9	57.4	
% High	48.7	41.3	27.4	36.5	
% receiving free school meals at baseline	29.2	44.2	45.3	41.4	1.7
% not living with both parents	33.1	50.2	13.8	33.3	2.7
% living in the neighbourhood > 5y	76.1	65.3	67.1	50.2	8.1
Median distance to school in km (10 th - 90 th percentiles)	1.6 (0.5-4.0)	2.1 (0.6-4.2)	1.2 (0.6-3.5)	2.2 (0.7-5.9)	8.5

527 Results are pooled across the 3 waves of data collection and obtained from 20 imputed datasets.

528

529 **Table 2 Association of increasing own-group ethnic density with walking to school. Values are odds**
 530 **ratios (95% confidence interval)**

	Unadjusted		Confounders Adjusted ¹		Fully Adjusted ²	
School-level ethnic density*						
White British	1.08	(0.96 to 1.21)	1.08	(0.96 to 1.21)	1.10	(0.94 to 1.30)
White Mixed	0.53	(0.36 to 0.77)	0.51	(0.35 to 0.76)	0.44	(0.28 to 0.70)
Bangladeshi	1.19	(1.09 to 1.31)	1.20	(1.09 to 1.31)	1.13	(0.96 to 1.32)
Black African	0.58	(0.45 to 0.75)	0.58	(0.45 to 0.75)	0.60	(0.45 to 0.79)
Neighbourhood-level ethnic density*						
White British	1.01	(0.88 to 1.17)	1.01	(0.88 to 1.16)	0.97	(0.81 to 1.15)
White Mixed	0.95	(0.62 to 1.44)	0.94	(0.62 to 1.43)	1.33	(0.81 to 2.18)
Bangladeshi	1.32	(1.14 to 1.52)	1.31	(1.14 to 1.51)	1.15	(0.91 to 1.46)
Black African	0.80	(0.60 to 1.06)	0.80	(0.60 to 1.06)	0.91	(0.67 to 1.25)

531 Results are from logistic regression models estimated with Generalised Estimating Equations to account for the
 532 dependency across repeated measurements. Missing data were handled using multilevel multiple imputation
 533 (20 datasets).

534 * Assessed as change per 10 percentage points.

535 ¹ Adjusted for time, gender, health condition, family affluence, baseline free school meal status, household
 536 composition, time lived in the neighbourhood and distance to school.

537 ² Adjusted for time, gender, health condition, family affluence, baseline free school meal status, household
 538 composition, time lived in the neighbourhood, distance to school, the two ethnic density variables and their
 539 interaction with ethnicity.

540

541 **Table 3 Association of increasing own-group ethnic density with walking for leisure. Values are**
 542 **odds ratios (95% confidence interval)**

	Unadjusted		Confounders Adjusted ¹		Fully Adjusted ²	
School-level ethnic density*						
White British	0.99	(0.90 to 1.09)	0.99	(0.89 to 1.10)	0.96	(0.86 to 1.08)
White Mixed	0.92	(0.66 to 1.29)	0.88	(0.62 to 1.25)	0.96	(0.65 to 1.40)
Bangladeshi	0.94	(0.89 to 1.00)	0.95	(0.90 to 1.01)	0.97	(0.89 to 1.06)
Black African	1.11	(0.83 to 1.49)	1.14	(0.86 to 1.51)	1.07	(0.78 to 1.47)
Neighbourhood-level ethnic density*						
White British	1.03	(0.95 to 1.13)	1.02	(0.94 to 1.12)	1.04	(0.94 to 1.15)
White Mixed	0.83	(0.57 to 1.19)	0.82	(0.57 to 1.18)	0.84	(0.56 to 1.25)
Bangladeshi	0.92	(0.83 to 1.01)	0.93	(0.85 to 1.03)	0.97	(0.84 to 1.11)
Black African	1.17	(0.90 to 1.52)	1.18	(0.91 to 1.54)	1.16	(0.86 to 1.55)

543 Results are from logistic regression models estimated with Generalised Estimating Equations to account for the
 544 dependency across repeated measurements. Missing data were handled using multilevel multiple imputation
 545 (20 datasets).

546 * Assessed as change per 10 percentage points.

547 ¹ Adjusted for time, gender, health condition, family affluence, baseline free school meal status, household
 548 composition, time lived in the neighbourhood.

549 ² Adjusted for time, gender, health condition, family affluence, baseline free school meal status, household
 550 composition, time lived in the neighbourhood, the two ethnic density variables and their interaction with
 551 ethnicity

552

553

554 **Table 4 Association of increasing own-group ethnic density with outdoor physical activity. Values**
 555 **are odds ratios (95% confidence interval)**

	Unadjusted		Confounders Adjusted ¹		Fully Adjusted ²	
School-level ethnic density*						
White British	0.86	(0.77 to 0.96)	0.86	(0.77 to 0.97)	0.94	(0.82 to 1.08)
White Mixed	0.97	(0.66 to 1.43)	1.05	(0.68 to 1.62)	1.04	(0.65 to 1.67)
Bangladeshi	1.05	(0.98 to 1.12)	1.02	(0.95 to 1.10)	1.04	(0.94 to 1.14)
Black African	0.78	(0.57 to 1.08)	0.77	(0.58 to 1.04)	0.78	(0.56 to 1.09)
Neighbourhood-level ethnic density*						
White British	0.84	(0.76 to 0.92)	0.85	(0.76 to 0.94)	0.87	(0.77 to 0.98)
White Mixed	1.07	(0.73 to 1.57)	1.05	(0.70 to 1.57)	1.03	(0.66 to 1.61)
Bangladeshi	1.03	(0.93 to 1.15)	1.01	(0.91 to 1.12)	0.97	(0.84 to 1.12)
Black African	0.91	(0.66 to 1.22)	0.89	(0.67 to 1.18)	0.97	(0.71 to 1.32)

556 Results are from logistic regression models estimated with Generalised Estimating Equations to account for the
 557 dependency across repeated measurements. Missing data were handled using multilevel multiple imputation
 558 (20 datasets).

559 * Assessed as change per 10 percentage points.

560 ¹ Adjusted for time, gender, health condition, family affluence, baseline free school meal status, household
 561 composition, time lived in the neighbourhood.

562 ² Adjusted for time, gender, health condition, family affluence, baseline free school meal status, household
 563 composition, time lived in the neighbourhood, the two ethnic density variables and their interaction with
 564 ethnicity.