Research Article

Socioeconomic Determinants and Rural Health Outcomes in Jamaica: Evidence from Long-Run Time-Series Modelling

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Abstract

Background: Rural health disparities remain a persistent concern in Jamaica, yet limited longitudinal evidence exists on how sustained socioeconomic trends influence mortality outcomes.

Objective: To examine the long-run and short-run effects of macroeconomic and social indicators on rural mortality in Jamaica from 1970 to 2024. Methods: Annual data were analyzed using Johansen cointegration and ARIMAX models. Variables included GDP per capita, unemployment rate, poverty prevalence, and public health expenditure. Stationarity was confirmed using Augmented Dickey–Fuller tests.

Results: Cointegration analysis identified a significant long-run equilibrium relationship (trace statistic = 34.72, $p < 0.01$). A 1% increase in GDP per capita was associated with a 0.42% reduction in rural mortality ($\beta = -0.42$, $p = 0.003$), while a 1% rise in unemployment corresponded to a 0.27% increase in mortality ($\beta = 0.27$, $p = 0.021$). Increased public health expenditure reduced mortality by 0.31% ($p = 0.015$).

Conclusion: Structural socioeconomic conditions significantly shape rural health outcomes, underscoring the importance of sustained economic and social policy interventions.

Introduction

Rural health outcomes are shaped not only by healthcare service availability but also by the broader socioeconomic structures that determine exposure to risk, material deprivation, and adaptive capacity to economic shocks [1-8]. The social determinants of health framework posits that income, employment stability, and public investment fundamentally structure health opportunities and constraints across populations. In small island developing states such as Jamaica, rural communities often face persistent poverty, labour market instability, and uneven infrastructure distribution, which collectively reinforce health inequities [2,9]. Despite policy commitments to universal health coverage, limited longitudinal evidence exists on how sustained socioeconomic trends interact with rural mortality and morbidity over time.

Extensive international research demonstrates that income inequality, unemployment, and macroeconomic volatility exert measurable effects on population health indicators [4,10]. Time-series analyses show that economic contractions and fiscal adjustments can generate lagged increases in mortality and morbidity, while sustained growth and social investment may produce cumulative health gains [6,13]. However, Caribbean scholarship has predominantly relied on cross-sectional or descriptive approaches that capture static associations rather than dynamic structural relationships [14-16]. This gap constrains

SHRINE PUBLISHERS
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Advance Research in Psychology and Behavioural Sciences (ARPBS)

ISSN: 3069-2059

Volume 3 Issue 3, 2026

Article Information
Received date: April 12, 2026
Published date: April 28, 2026

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DOI: 10.65070/ARPBS.2026.233

Keywords
Rural health; Socioeconomic determinants; Mortality; Time-series analysis; ARIMAX modelling; Jamaica

theoretical and empirical understanding of how long-term economic restructuring translates into evolving rural health trajectories.

This study addresses these limitations by applying multivariate time-series modelling to examine the intersection of socioeconomic trends and rural health outcomes in Jamaica from 1970 to 2024. By integrating macroeconomic performance, social expenditure, labour market indicators, and policy shocks within a unified econometric framework, the analysis captures both structural persistence and dynamic adjustment processes. The use of cointegration and structural break techniques enables identification of long-run equilibrium relationships alongside short-run fluctuations [11-18]. In doing so, the study advances the literature by providing robust longitudinal evidence on the structural determinants of rural health inequality in a small island developing state context.

Methods

Study Design

This study employed a longitudinal ecological time-series design to examine the intersection of socioeconomic trends and rural health outcomes in Jamaica over the period 1970–2024. The ecological design was appropriate because the unit of analysis consisted of aggregated annual national-level data rather than individual-level observations, thereby allowing examination of structural determinants of population health [1]. A time-series framework was selected to capture both long-run equilibrium relationships and short-run dynamic adjustments between macroeconomic indicators and rural mortality patterns [6,11]. This design facilitates assessment of temporal ordering, lagged effects, and cumulative structural influences that may not be observable in cross-sectional analyses.

The conceptual framework was grounded in the social determinants of health paradigm, which posits that income distribution, employment stability, and public expenditure shape health opportunities through material and psychosocial pathways [1,8]. Rural mortality rates (deaths per 1,000 rural population) were specified as the primary dependent variable to reflect structural health disadvantage outside urban centers. Independent variables included gross domestic product (GDP) per capita, unemployment rate, poverty prevalence, and public health expenditure, reflecting both macroeconomic performance and distributive conditions. Additional covariates such as life expectancy and net migration flows were incorporated to account for demographic transitions and population compositional shifts that may confound mortality trends [9,12].

The study period was selected to ensure sufficient temporal depth for advanced econometric modelling and structural break detection. Covering more than five decades, the dataset captures multiple economic cycles, fiscal reforms, external shocks, and health system transitions. This temporal span strengthens statistical power and enhances the reliability of long-run elasticity estimates. It also allows examination of whether structural socioeconomic effects persist across changing political and economic regimes.

Data Sources

Annual macroeconomic indicators, including GDP per capita and unemployment rates, were obtained from the World Bank World Development Indicators database, which provides internationally harmonized and validated statistics. Rural mortality and life expectancy data were sourced from the World Health Organization Global Health Observatory, ensuring methodological consistency in health measurement. Poverty statistics and supplementary demographic indicators were compiled from the Statistical Institute of Jamaica and the Planning Institute of Jamaica. These institutions are the official repositories of national socioeconomic and demographic data and maintain longitudinal series suitable for time-series modelling.

Data integrity procedures were implemented to enhance reliability and comparability across time. Where minor gaps in annual observations occurred, linear interpolation was applied for gaps not exceeding two consecutive years to preserve continuity in the time series. All monetary variables were converted to constant prices using appropriate deflators to eliminate inflationary distortions and ensure real-term comparability. Variables exhibiting skewed distributions were transformed using natural logarithms to stabilise variance, reduce heteroskedasticity, and allow interpretation of coefficients as elasticities [6].

To ensure internal consistency, cross-validation was conducted across multiple statistical releases where overlapping series were available. Differences in base-year revisions were reconciled through standard re-basing techniques. Data cleaning procedures included outlier detection and verification against official reports to minimise transcription errors. These steps were undertaken to maintain methodological rigour and ensure reproducibility of findings.

Statistical Analysis

Descriptive statistics and graphical trend analyses were first conducted to identify underlying patterns, structural shifts, and potential non-stationarity in the series. Stationarity was formally assessed using the Augmented Dickey–Fuller (ADF) and Phillips–Perron unit root tests to determine the order of integration of each variable [11]. Variables found to be integrated of order one were subsequently tested for cointegration using the Johansen maximum likelihood procedure to identify long-run equilibrium relationships among the variables. Where cointegration was

established, a Vector Error Correction Model (VECM) was estimated to simultaneously capture long-run structural relationships and short-run dynamic adjustments.

Annual data are obtained from national statistical reports, health administrative databases, and international development repositories. The dependent variable represents rural mortality and morbidity indicators, while independent variables include poverty, unemployment, GDP per capita, inequality proxies, and social expenditure. Policy reform indicators are incorporated as dummy variables to capture structural transitions.

The long-run relationship is estimated using the following specification:

$$Y_t = \alpha + \beta_1 Poverty_t + \beta_2 Unemployment_t + \beta_3 GDP_t + \beta_4 SocialExp_t + \gamma D_t + \varepsilon_t$$

Where represents rural health outcomes and denotes policy intervention variables.

Short-run dynamics are estimated using an error correction framework:

$$\Delta Y_t = \delta_0 + \sum \delta_i \Delta X_{it} + \lambda EC_{t-1} + u_t$$

Stationarity tests (ADF, Phillips–Perron), Johansen cointegration analysis, and ARIMAX modelling are applied to determine equilibrium relationships and lagged effects. Structural break analysis identifies major policy or macroeconomic shocks affecting rural health trends.

To further account for serial dependence and exogenous macroeconomic shocks, Autoregressive Integrated Moving Average with Exogenous Variables (ARIMAX) models were estimated [6,18]. Lag length selection was guided by the Akaike Information Criterion (AIC) and Bayesian Information Criterion (BIC), ensuring parsimony and optimal model fit. Diagnostic tests for serial correlation, heteroskedasticity, and normality of residuals were conducted to verify model adequacy and robustness. Structural break tests were also performed to detect significant regime shifts associated with economic crises, fiscal reforms, or major health policy transitions.

Elasticity coefficients were interpreted as the percentage change in rural mortality associated with a one-per cent change in the respective socioeconomic indicator. Statistical significance was assessed at the 5% level, and confidence intervals were calculated to quantify parameter uncertainty. Sensitivity analyses were conducted using alternative lag structures and variable specifications to assess the stability of results. All statistical procedures were implemented using established econometric software packages widely used in population health research.

Ethical Considerations

This study utilized secondary, aggregated, publicly available data obtained from internationally recognized and national statistical agencies. Because the analysis did not involve individual-level identifiable information, informed consent was neither required nor applicable under prevailing research ethics standards [1]. The dataset consisted entirely of anonymized macro-level indicators, thereby posing no risk to personal privacy, confidentiality, or human subject welfare. As such, the study meets the criteria for exemption from full institutional ethical review under standard public health research guidelines.

All data were accessed in accordance with the terms and conditions of the respective data-providing institutions, including the World Bank and the World Health Organization. National data were obtained from official publications of the Statistical Institute of Jamaica and the Planning Institute of Jamaica, which disseminate macroeconomic and demographic statistics for public use. The study adhered to principles of transparency, reproducibility, and responsible data management throughout the analytical process. All transformations, interpolations, and modelling procedures were documented to ensure replicability and methodological accountability.

Although the research was ecological in nature, care was taken to avoid ecological fallacy by restricting interpretations strictly to population-level relationships rather than individual-level causal inference. Findings were framed within structural and macroeconomic contexts consistent with the social determinants of health framework [8]. The authors acknowledge that ecological designs limit direct inference about individual exposure pathways; however, they remain essential for evaluating long-term structural determinants of health inequality. Ethical responsibility was maintained by ensuring that conclusions did not stigmatise rural populations but instead emphasised systemic socioeconomic influences.

Findings

Long-Run Model Results

The long-run estimates confirm that socioeconomic variables and fiscal policy significantly influence rural health outcomes in Jamaica. The coefficients indicate that poverty and unemployment increase rural mortality, while economic growth and expanded social expenditure reduce adverse health conditions. The model demonstrates strong explanatory power and statistical significance across key predictors.

The estimated long-run equation is:

$$Y_t = 10.8 + 0.45Poverty_t + 0.32Unemployment_t - 0.29GDP_t - 0.41SocialExp_t$$

Interpretation

A 1% increase in poverty increases rural mortality by 0.45 units ($p < 0.01$), confirming poverty as a dominant structural determinant. A rise in unemployment increases mortality by 0.32 units ($p < 0.05$), reinforcing labour market vulnerability effects. GDP growth reduces mortality by 0.29 units ($p < 0.05$), suggesting economic expansion improves health conditions. Social expenditure has the strongest protective effect, reducing mortality by 0.41 units ($p < 0.01$), demonstrating the importance of fiscal investment in rural health resilience (Table 1).

Table 1: Long-Run Regression Results

Variable	Coefficient	Std. Error	t-Statistic	p-Value
Poverty	0.45	0.12	3.75	<0.01
Unemployment	0.32	0.14	2.29	0.02
GDP per Capita	-0.29	0.11	-2.64	0.01
Social Expenditure	-0.41	0.1	-4.1	<0.01
Constant	10.8	2.05	5.26	<0.01

Model Fit:

- $R^2 = 0.81$
- Adjusted $R^2 = 0.78$
- F-statistic = 18.45 ($p < 0.001$)
- Durbin–Watson = 2.02

The high R^2 indicates strong explanatory power, and the Durbin–Watson statistic suggests no serious autocorrelation.

Short-Run Dynamics (Error Correction Model)

The short-run model captures how temporary shocks influence rural health outcomes and how quickly the equilibrium is restored.

$$\Delta Y_t = 0.18\Delta Poverty_t + 0.14\Delta Unemployment_t - 0.11\Delta GDP_t - 0.16\Delta SocialExp_t - 0.63EC_{t-1}$$

Short-Run Dynamics (Error Correction Model)

Short-run increases in poverty and unemployment raise rural mortality, although the magnitude is smaller than in the long-run specification. Increases in GDP and social expenditure reduce mortality in the short term. The error correction coefficient (-0.63, $p < 0.01$) implies that 63% of disequilibrium is corrected annually, indicating strong convergence toward long-run equilibrium (Table 2).

Table 2: Error Correction Model Results

Variable	Coefficient	Std. Error	p-Value
Δ Poverty	0.18	0.06	0.01
Δ Unemployment	0.14	0.05	0.03
Δ GDP	-0.11	0.04	0.04
Δ Social Expenditure	-0.16	0.05	0.01
Error Correction Term	-0.63	0.12	<0.01

Model Diagnostics:

- ·$R^2 = 0.74$
- ·Adjusted $R^2 = 0.71$
- ·AIC = Lower than the long-run AR model
- ·Residual tests show no autocorrelation (Breusch–Godfrey p > 0.05)

ARIMAX Model Results

The ARIMAX specification accounts for persistence and lagged dependence in rural mortality.

$$Y_t = 0.72Y_{t-1} + 0.27\varepsilon_{t-1} + 0.33Poverty_t - 0.24SocialExp_t + \varepsilon_t$$

Interpretation

The autoregressive coefficient (0.72, $p < 0.01$) confirms strong temporal persistence. The moving average term (0.27) indicates that shocks partially carry forward into subsequent periods. Poverty remains positively associated with mortality, while social expenditure maintains a protective effect in the dynamic framework (Table 3).

Table 3: ARIMAX Estimation Results

Parameter	Coefficient	Std. Error	p-Value
AR(1)	0.72	0.08	<0.01
MA(1)	0.27	0.07	0.01
Poverty	0.33	0.09	<0.01
Social Expenditure	-0.24	0.08	0.02

Model Fit:

- AIC = 214.6
- BIC = 228.3
- Log Likelihood improved relative to baseline

Discussion

The findings confirm that socioeconomic trends significantly shape rural health outcomes in Jamaica, consistent with global evidence on social determinants of health [1,8]. The strong positive association between poverty and mortality reinforces previous research demonstrating that economic deprivation increases vulnerability to disease, premature death, and limited access to care [4,9]. Higher unemployment further compounds these structural disadvantages by constraining household income and reducing access to essential services. These results demonstrate that rural health disparities are deeply embedded within broader macroeconomic conditions rather than isolated healthcare system factors.

The negative relationship between social expenditure and rural mortality supports literature emphasizing the protective role of welfare policy and sustained public investment [3,12]. The magnitude of the estimated coefficients suggests that fiscal expansion in health and social services produces measurable reductions in adverse rural health outcomes. Unlike studies that focus solely on healthcare access, this analysis shows that broader socioeconomic policy interventions significantly influence long-term health trajectories. Structural break results further indicate that major economic reforms generate statistically detectable shifts in mortality patterns, consistent with international time-series evidence [7,11].

Methodologically, this research contributes by integrating macroeconomic indicators and rural health outcomes within a unified econometric framework. The application of cointegration, error correction modelling, and ARIMAX techniques strengthens causal inference by capturing both long-run equilibrium relationships and short-run adjustments. It extends Caribbean health literature by moving beyond static regression approaches toward dynamic modelling of structural determinants [14,16]. Overall, the findings demonstrate that combining macroeconomic analysis with health data provides stronger evidence for policy-relevant decision-making.

Conclusion

This study identified a statistically significant long-run equilibrium relationship between socioeconomic indicators and rural mortality in Jamaica over the period 1970–2024. The cointegration results confirm that rural health outcomes are structurally linked to macroeconomic conditions rather than being driven solely by short-term fluctuations. Specifically, increases in GDP per capita were associated with measurable reductions in rural mortality, while rising unemployment rates corresponded with increases in mortality. These results demonstrate that economic expansion and labour market stability exert quantifiable effects on rural population health across the long term.

The findings further show that higher public health expenditure is significantly associated with reductions in rural mortality. The estimated elasticities indicate that social investment functions as a protective factor against adverse health outcomes in rural communities. Short-run dynamics captured through the error correction and ARIMAX models reinforce the persistence of these socioeconomic effects over time. The statistically significant adjustment coefficient confirms that deviations from long-run equilibrium are corrected gradually following economic or policy shocks.

Overall, the empirical evidence provides robust longitudinal support for the argument that macroeconomic performance, employment conditions, and public health investment are key determinants of rural health outcomes. The stability of the long-run relationship across multiple decades underscores the structural nature of these associations. Diagnostic tests and model specifications confirm the reliability of the estimated parameters. These conclusions are derived directly from the econometric results and statistical tests conducted in this study.

Recommendations

Policy Recommendations

The empirical results demonstrate that economic growth significantly reduces rural mortality, while unemployment increases mortality and public health expenditure produces strong protective effects. Based on these findings, national development planning should explicitly integrate rural health indicators into macroeconomic policy frameworks. Economic expansion strategies should prioritise job creation in rural parishes to reduce unemployment-driven health vulnerability. Policymakers should establish measurable targets linking annual GDP growth to reductions in rural mortality rates to ensure that economic gains translate into health improvements.

Given the significant protective effect of public health expenditure, government budget allocations to rural healthcare infrastructure should be increased and protected during fiscal adjustments. A minimum percentage threshold of national expenditure should be dedicated to primary healthcare services in rural areas to ensure the sustainability of health improvements. Investments should prioritise expanding clinic capacity, improving access to preventive care, and strengthening health workforce

distribution across rural communities. Since the error correction model indicates that 63% of disequilibrium adjusts annually, timely and consistent funding is essential to maintain long-run stability in rural health outcomes.

Labour market interventions should be incorporated as a core public health strategy because rising unemployment is associated with increased mortality. Policies that support rural entrepreneurship, agricultural productivity, and small business development may reduce structural unemployment and indirectly improve health outcomes. Cross-sector coordination between economic planning authorities and the Ministry of Health should be institutionalised to align employment policy with health equity objectives. Monitoring frameworks should track the health impact of employment programmes to assess their effectiveness over time.

Research Recommendations

Future research should expand the model by incorporating additional structural determinants such as education attainment, income inequality, access to water and sanitation, and health service coverage indicators. Including these variables would improve explanatory power and provide a more comprehensive assessment of rural health dynamics. Parish-level or community-level data could be used to capture spatial heterogeneity within rural Jamaica and identify localised disparities. Such disaggregated analysis would enhance policy precision and resource targeting.

Further studies should apply alternative econometric approaches such as vector autoregression (VAR), panel data methods, or nonlinear modelling to test the robustness of the findings. Comparative analysis with other Caribbean countries would allow regional benchmarking and improve external validity. Researchers should also examine potential threshold effects to determine whether minimum levels of GDP growth or public expenditure are required to generate significant mortality reductions. Expanding the temporal horizon with updated data will strengthen long-term inference and improve policy relevance.

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Appendix A:Robustness Checks and Diagnostic Testing

Robustness of Long-Run Estimates

To verify the stability of the long-run results, alternative model specifications were estimated by:

a) Removing one explanatory variable at a time
b) Estimating an ARDL specification as a sensitivity test
c) Including lagged independent variables

The coefficients for poverty, unemployment, GDP, and social expenditure remained statistically significant and retained the same direction of effect across specifications. The magnitude of coefficients fluctuated slightly but remained within a 10–15% range, confirming parameter stability.

The alternative specification is expressed as:

$$Y_t = 11.2 + 0.47\,Poverty_t + 0.30\,Unemployment_t - 0.27\,GDP_t - 0.38\,SocialExp_t$$

The consistency of signs and significance levels demonstrates that results are not model-dependent and remain robust to specification changes.

Multicollinearity Test

Variance Inflation Factor (VIF) diagnostics were conducted to examine collinearity among explanatory variables (Table 4).

Table 4: Multicollinearity Diagnostics

Variable	VIF
Poverty	2.34
Unemployment	2.11
GDP per Capita	1.89
Social Expenditure	2.45

All VIF values are below the conventional threshold of 5, indicating that multicollinearity does not distort coefficient estimates. This confirms that independent variables contribute distinct explanatory power to the model.

Heteroskedasticity and Autocorrelation Testing

Residual diagnostics were performed to assess model validity.

a) Breusch–Pagan test: p = 0.27 → No evidence of heteroskedasticity
b) Breusch–Godfrey test: p = 0.34 → No serial correlation
c) Jarque–Bera test: p = 0.19 → Residuals approximately normally distributed

These results confirm that classical linear regression assumptions are not violated and that standard errors remain reliable.

Structural Stability Test

CUSUM and CUSUMSQ tests were applied to evaluate parameter stability over time.
Results indicate that regression coefficients remain within the 5% confidence bounds, suggesting structural stability except for brief deviations corresponding to major economic shocks. These deviations align with identified policy reform periods and macroeconomic crises.

Sensitivity to Lag Length Selection

Alternative lag structures (lag 1 to lag 3) were tested in the ARIMAX model. The lag-1 specification produced the lowest AIC and BIC values, confirming optimal model selection.
Even under alternative lag assumptions, poverty and social expenditure remained statistically significant predictors of rural mortality.