

1 **Multiple pathways link urban green- and bluespace to mental health in young adults**

1 2 Angel M. Dzhambov¹, Iana Markevych^{2,3}, Terry Hartig⁴, Boris Tilov^{5,6}, Zlatoslav
2 3 Arabadzhiev⁷, Drozdstoj Stoyanov⁷, Penka Gatseva¹, Donka D. Dimitrova⁸

4 4
5 5 ¹ Department of Hygiene and Ecomedicine, Faculty of Public Health, Medical University of
6 6 Plovdiv, Plovdiv, Bulgaria

8 8 ² Institute and Clinic for Occupational, Social and Environmental Medicine, University
9 9 Hospital, LMU Munich, Munich, Germany

11 10
12 11 ³ Institute of Epidemiology, Helmholtz Zentrum München – German Research Center for
13 12 Environmental Health, Neuherberg, Germany

14 13
15 14 ⁴ Institute for Housing and Urban Research, Uppsala University, Uppsala, Sweden

16 15
17 16 ⁵ Medical College, Medical University of Plovdiv, Plovdiv, Bulgaria

18 17
19 18 ⁶ Department of Management, Faculty of Economics and Management, University of
20 19 Agribusiness and Rural Development, Plovdiv, Bulgaria

21 20
22 21 ⁷ Department of Psychiatry and Medical Psychology, Faculty of Medicine, Medical University
23 22 of Plovdiv, Plovdiv, Bulgaria

24 23
25 24 ⁸ Department of Health Management and Healthcare Economics, Faculty of Public Health,
26 25 Medical University of Plovdiv, Plovdiv, Bulgaria

27 26
28 27
29 28 **Correspondence to:**

30 29 Asst. Prof. Angel Dzhambov, MD, PhD

31 30 Department of Hygiene and Ecomedicine, Faculty of Public Health, Medical University of Plovdiv

32 31 15A Vassil Aprilov Blvd., 4002 Plovdiv, Bulgaria

33 32 Telephone: +359 89 79 50 802

34 33 E-mail: angelleloti@gmail.com

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37 36 **Running title:** Urban green/bluespace and mental health

52 **Abstract**

1 53
2 54 **Background:** A growing body of scientific literature indicates that urban green- and
3 55 bluespace support mental health; however, little research has attempted to address the
4 56 complexities in likely interrelations among the pathways through which benefits plausibly are
5 57 realized.
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7 59 **Objectives:** The present study examines how different plausible pathways between
8 60 green/bluespace and mental health can work together. Both objective and perceived measures
9 61 of green- and bluespace are used in these models.
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11 63 **Methods:** We sampled 720 students from the city of Plovdiv, Bulgaria. Residential
12 64 greenspace was measured in terms of the Normalized Difference Vegetation Index (NDVI),
13 65 tree cover density, percentage of green areas, and Euclidean distance to the nearest green
14 66 space. Bluespace was measured in terms of its presence in the neighborhood and the
15 67 Euclidean distance to the nearest bluespace. Mental health was measured with the 12-item
16 68 form of the General Health Questionnaire (GHQ-12). The following mediators were
17 69 considered: perceived neighborhood green/bluespace, restorative quality of the neighborhood,
18 70 social cohesion, physical activity, noise and air pollution, and environmental annoyance.
19 71 Structural equation modelling techniques were used to analyze the data.
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21 73 **Results:** Higher NDVI within a 300 m buffer around the residence was associated with better
22 74 mental health through higher perceived greenspace; through higher perceived greenspace,
23 75 leading to increased restorative quality, and subsequently to increased physical activity (i.e.,
24 76 serial mediation); through lower noise exposure, which in turn was associated with lower
25 77 annoyance; and through higher perceived greenspace, which was associated with lower
26 78 annoyance. Presence of bluespace within a 300 m buffer did not have a straightforward
27 79 association with mental health owing to competitive indirect paths: one supporting mental
28 80 health through higher perceived bluespace, restorative quality, and physical activity; and
29 81 another engendering mental ill-health through higher noise exposure and annoyance.
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31 83 **Conclusions:** We found evidence that having more greenspace near the residence supported
32 84 mental health through several indirect pathways with serial components. Conversely,
33 85 bluespace was not clearly associated with mental health.
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35 87 **Keywords:** Air pollution; Annoyance; Greenness; Physical activity; Restoration; Social
36 88 cohesion; Traffic noise; Water
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1. Introduction

Approximately one billion people on a global scale meet the criteria for a common mental disorder (Steel et al., 2014), accounting for about one third of years lived with disability (Vigo et al., 2016). A growing body of scientific literature indicates that natural urban environments, such as green- and bluespace, might support mental health, but the evidence regarding how benefits are realized has significant gaps (Gascon et al., 2015; 2017).

Greenspace, a term encompassing both overall vegetation level and green spaces (e.g., parks, gardens) (Teylor and Hochuli, 2017), has been in the spotlight of environmental research longer than bluespace, so a conceptual framework about the mechanisms underlying its effect has been proposed and tested empirically. Putative pathways include mitigation of harmful exposures and annoyance caused by noise and air pollution; psychological restoration and stress reduction; and encouragement of health-enhancing behaviors, such as physical activity and social interactions (Hartig et al., 2014; Markevych et al., 2017; WHO, 2016). However, results have been mixed. For example, some studies observed significant mediation through social cohesion (e.g., Dadvand et al., 2016; de Vries et al., 2013; Maas et al., 2009; Sugiyama et al., 2008), but others have failed to identify such an indirect effect (e.g., Triguero-Mas et al., 2015; 2017). In other studies, stress reduction (Triguero-Mas et al., 2017) and mitigation of traffic emissions (Gascon et al., 2018) emerged as more important mediators than physical activity and social cohesion.

In recent years, the interest in bluespace as a protective factor in the urban environment has been gaining momentum (Grellier et al., 2017). Bluespace, defined as an accessible outdoor environment that prominently features water (after Grellier et al., 2017), is hypothesized to support mental health through many of the mediators proposed for greenspace. For example, areas with more bluespace might have fewer sources of noise and air pollution (cf. Markevych et al., 2017). Some types of bluespace might mask traffic noise perceptually or energetically with pleasant water sounds and reduce noise annoyance (cf. Li et al., 2012; Leung et al., 2014; Kang, 2012; Kang et al., 2016). Bluespace might also mitigate the heat island effect, reduce stress, and facilitate social contacts and physical activity (Grellier et al., 2017). However, few epidemiological studies have been able to quantify the effect of bluespace on mental health and well-being (Gascon et al., 2017). Some reported better mental health for participants living closer to bluespace (e.g., Brereton et al., 2008; MacKerron et al., 2013; White et al., 2013a; Völker et al., 2018) or in a neighborhood with more bluespace (e.g., Alcock et al., 2015; White et al., 2013b), but others did not find a significant association (e.g., Triguero-Mas et al., 2015; Gascon et al., 2018; Bezold et al., 2017). Moreover, studies that explicitly set out to investigate underpinning pathways have been scarce (e.g., Triguero-Mas et al., 2015; Gascon et al., 2018). Hence, the epidemiologic evidence on this subject remains thin. This holds especially for less affluent European countries and with regard to inland bluespace (Gascon et al., 2017).

The mixed findings referenced above could partially be due to the fact that the majority of previous studies were not specifically designed to collect comprehensive information on potential mediators and account for the possibility that mediating processes might be intertwined (Dzhambov et al., 2018). More specifically, green/bluespace might enhance neighborhood restorative quality, and thereby promote social contacts and outdoor physical activity, behaviors that commonly occur together in single episodes, and that in turn might relate to better mental health (Barton et al., 2016; Dzhambov et al., 2018). At the same time, by mitigating noise and air pollution, greenspace might reduce environmental annoyance, and thus increase restorative quality by making the residential environment more appealing settings for spending time outdoors (von Lindern et al., 2016). Other literature indicates that higher noise annoyance might harm mental health directly (van Kamp and

138 Davies, 2008) or indirectly through increasing interpersonal distance and inhibiting social
1 139 cohesion in the neighborhood (Jones et al., 1981; Cohen and Spacapan, 1984; Dzhambov et
2 140 al., 2017). Disregarding the possibility of such an interplay might entail spurious conclusions
3 141 as to the importance of a particular pathway (Dzhambov et al., 2018) or even counterintuitive
4 142 findings, such as neighborhood greenness being inversely related to physical activity (e.g.,
5 143 Gascon et al., 2018). In a previous study (Dzhambov et al., 2018), we addressed the issue by
6 144 demonstrating that in single and parallel mediation models physical activity and social
7 145 cohesion did not appear to mediate the effect of objectively-measured greenspace on mental
8 146 health, but when neighborhood restorative quality was added to the model as their antecedent
9 147 factor, those paths became significant. Nevertheless, more research is needed to replicate
10 148 these findings for greenspace and to expand the model to incorporate bluespace. If multiple
11 149 mediators can work together, an omnibus model encompassing several serial mediation
12 150 components would be more comprehensive than a piece-wise estimation of each serial
13 151 mediation path (cf. Dzhambov et al., 2018).

14 152 A related issue has to do with the fact that specific environmental measures might be
15 153 relevant to different mediators (cf. Markevych et al., 2017). For example, the mere presence
16 154 of vegetation in the living environment might be sufficient for reducing air pollution, but
17 155 people's perceptions provide more useful information about their actual interaction with
18 156 green/bluespace. Therefore, studies looking at the capacity of natural environments to support
19 157 health should also consider perceptual measures in addition to the spatial ones (Markevych et
20 158 al., 2017). For instance, perceived greenspace quality was found to partially mediate the effect
21 159 of objective greenspace accessibility and usability on neighborhood satisfaction (Zhang et al.,
22 160 2017), and self-reported time spent in greenspace mediated the effect of residential greenness
23 161 on mental health (van den Berg et al., 2017). It follows that perceptual measures might be a
24 162 link in the causal chain between green/bluespace and other mediators, such as neighborhood
25 163 restorative quality or environmental annoyance.

26 164 The present study examines different plausible pathways linking green/bluespace to
27 165 mental health, with a focus on how objective and perceived measures of green/bluespace fit a
28 166 model in which multiple pathways are specified to work together. Uncovering these intricate
29 167 mechanisms should help to advance epidemiological research in this area.
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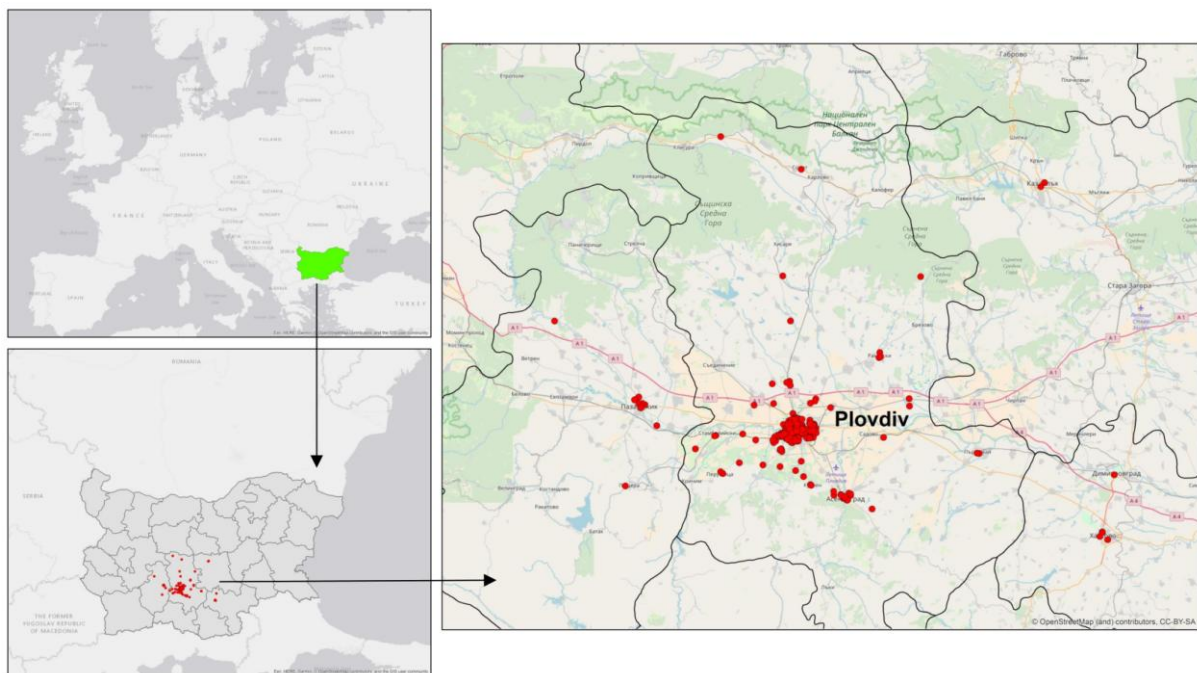
31 169 **2. Methods**

32 170 **2.1. Study design and sampling**

33 171 This study builds on previous research (Dzhambov et al., 2018) by extending it to a
34 172 larger and more homogenous sample of young adults, which is an understudied group in the
35 173 field (cf. Gascon et al. 2015; 2017). Data were collected between October and November
36 174 2017 from the Medical University in Plovdiv, the second largest city in Bulgaria. To be
37 175 included in our study, students had to be aged 18 – 35 years (defining young adulthood; e.g.,
38 176 Petry, 2002) and resident in Plovdiv or the near provinces in Southern Bulgaria for the last six
39 177 months. We used a convenience sample in order to achieve sufficient variability in the data.
40 178 We targeted potential participants with different ethnic and cultural background, age, and
41 179 program enrollment to ensure sufficient variation in the data. During a class/lecture, members
42 180 of the research group advertised the study, informing the students about its general objectives,
43 181 and asked them to complete a questionnaire. The study was presented as an omnibus survey
44 182 on “neighborhood environment and quality of life”. In addition to sociodemographic factors,
45 183 residential environment, mental and general health, participants were asked to report their
46 184 current living address, which was needed for subsequent assignment of geographic variables.
47 185 Since a member of the research group was present, participants had the opportunity to give
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188 feedback and receive clarifications about each question. On average, completing the
1 189 questionnaire took about 15 – 20 min. The study design was approved by the Ethics
2 190 Committee at the Medical University of Plovdiv (Dzhambov et al., 2018). Participants signed
3 191 informed consent forms. No incentives were offered.

4 192 Of the 1 000 students invited, 823 agreed to participate (82% response rate).
5 193 Residential addresses were converted to geocodes manually by inspecting each address with
6 194 the help of Google maps. Of the 788 participants left in the dataset after data cleaning, we
7 195 were able to successfully geocode the residences of 720, because the others had provided
8 196 vague description of their address or no address at all. The locations of the residents are
9 197 shown in Figure 1. Instead of replacing missing data on geographic variables, participants
10 198 who did not report their address were excluded, because they exhibited systemic differences
11 199 compared with the rest: they were somewhat younger, reported less neighborhood
12 200 green/bluespace, as well as lower restorative quality in their neighborhood; they were also
13 201 more likely to be female and less likely to be long-term residents (> 10 years) (data not
14 202 shown). Hence, we analyzed a sample of 720 participants, the majority of whom (n = 642,
15 203 89.2%) lived in the city of Plovdiv. Geographic data management and calculations were
16 204 carried out using ArcGIS 10.3-10.4 Geographical Information System (GIS) (ESRI, Redlands,
17 205 CA, USA).
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209 Figure 1. Location of the study area
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212 2.2. Greenspace

213 The choice of greenspace measures was based on the presumption that different
214 measures represent different aspects of interaction with greenspace, and thereby are relevant
215 to different mediators (Markevych et al., 2017). We collected data on greenness surrounding
216 the residence, proportion of green space near the residence, and distance to the nearest
217 structured urban green space from the residence. Surrounding greenness quantifies overall
218 neighborhood vegetation level, which may be important for reduction of air pollution or noise,
219 without accounting for its type or whether it is publicly accessible. The other two measures
220 are proxies for availability of structured green spaces – one focuses on their amount, and the
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221 other on their proximity, both of which may be relevant for the social functions of green
1 222 spaces (Markevych et al., 2017). Treating these as separate measures is empirically justified in
2 223 that the correlations between them in the study area are not strong (Dzhambov et al., 2018).

3 224 Normalized Difference Vegetation Index (NDVI; Tucker, 1979) and tree cover density
4 225 served as measures of surrounding greenness. NDVI is commonly used as a proxy for overall
5 226 vegetation level and ranges from -1 to +1, where positive values closer to 1 indicate high
6 227 greenness (Gascon et al., 2016). It was calculated based on the difference of surface
7 228 reflectance in two vegetation-informative wavelengths – visible red and near infrared light.
8 229 For these calculations, we used two cloud-free Landsat 8 Operational Land Imager satellite
9 230 images at a resolution of 30 m x 30 m, obtained on 18th of October 2017
10 231 (<https://earthexplorer.usgs.gov/>). As a sensitivity analysis, we derived NDVI from six Sentinel
11 232 2 MultiSpectral Instrument satellite images with a higher resolution for needed bands (10 m x
12 233 10 m), obtained on 16th and 18th of October 2017 (<https://scihub.copernicus.eu/>). In line with
13 234 previous studies that treated the effect of green- and bluespace separately (Gascon et al.,
14 235 2018), we removed all water pixels from the satellite images before NDVI assignment by
15 236 using the Open Street Maps (OSM) water layer. (See Supplementary Figure S1 for a map of
16 237 residential addresses superimposed over the NDVI layer.)

17 238 Percentage of tree cover density was calculated based on the Tree Cover Density 2012
18 239 map developed by the European Environmental Agency at a resolution of 20 m x 20 m
19 240 ([http://land.copernicus.eu/pan-european/high-resolution-layers/forests/tree-cover-](http://land.copernicus.eu/pan-european/high-resolution-layers/forests/tree-cover-density/view)
20 241 [density/view](http://land.copernicus.eu/pan-european/high-resolution-layers/forests/tree-cover-density/view)).

21 242 Percentage of green areas was calculated based on the Urban Atlas 2012
22 243 (<https://land.copernicus.eu/local/urban-atlas/urban-atlas-2012>). The types of green areas
23 244 considered were “Complex and mixed cultivation patterns”, “Forests”, “Green urban areas”,
24 245 “Herbaceous vegetation associations”, “Pastures”, “Permanent crops” and “Sports and leisure
25 246 facilities”. For residential sites not covered by Urban Atlas (n = 17), we used the
26 247 corresponding layer in OSM (<http://download.geofabrik.de/europe.html>). Mean NDVI and
27 248 tree cover density, and percentage of green areas were abstracted in circular buffers of 100 m,
28 249 300 m, and 500 m around the residence (Dzhambov et al., 2018; Gascon et al., 2018).

29 250 Euclidean distance to the edge of the nearest structured urban green space was
30 251 calculated based on the OSM data. The definition of an “urban green space” included the
31 252 following land use types: “Park”, “Allotment”, and “Recreation ground”.

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33 254 **2.3. Bluespace**

34 255 Measures for bluespace do not exactly correspond to those for greenspace because of
35 256 different expectations regarding mechanisms of effect and the slight amount of bluespace in
36 257 Plovdiv. Following previous studies (cf. Gascon et al., 2017), we determined participants’
37 258 exposure to bluespace based on its presence versus absence in circular buffers of 100 m, 300
38 259 m, and 500 m, and the Euclidean distance to the bluespace nearest to the residence. For these
39 260 calculations, we extracted data on all types of water bodies and wetlands from Urban Atlas
40 261 2012 (<https://land.copernicus.eu/local/urban-atlas/urban-atlas-2012>). One artificial city lake
41 262 was manually added to the water layer. OSM data were used for residential sites outside the
42 263 coverage of the Urban Atlas layer. Since the provinces where the study took place are land-
43 264 locked, only freshwater was considered. (See Supplementary Figure S1 for a map of
44 265 residential addresses superimposed over the bluespace layer.)
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46 267 **2.4. General mental health**

47 268 Mental health in the past month was measured with the Bulgarian translation
48 269 (Georgieva, 2010; Mutafova and Maleshkov, 2001) of the 12-item form of the General Health
49 270 Questionnaire (GHQ-12), a measure of common minor psychiatric morbidity (i.e., depression,
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271 anxiety) (Goldberg and Blackwell, 1970). The GHQ-12 is one of the most commonly used
272 mental health inventories in green/bluespace research (Gascon et al., 2015; 2017). Each item
273 is scored from 0 to 3, with a higher summary score indicating worse mental health
274 (Cronbach's alpha = 0.87). The GHQ-12 was included in the analyses as a continuous
275 variable to increase the statistical power.

277 **2.5. Potential mediators**

278 Candidate mediators were selected based on expert recommendations (Hartig et al.,
279 2014; Markevych et al., 2017) and empirical research illustrating how they might work
280 together (Dzhambov et al., 2018). The following putative mediators were considered:
281 perceived neighborhood green- and bluespace, restorative quality of the living environment,
282 neighborhood social cohesion, commuting/leisure time physical activity, residential noise and
283 air pollution, and annoyance from environmental pollution. In the questionnaire,
284 "neighborhood" was defined as the area within a 10-15-minutes walking distance around the
285 residential address. All self-report measures referred to the last month.

286 Perceived neighborhood greenspace was measured with a scale developed for this
287 study that included five items about different aspects of greenspace "exposure" (cf.
288 Dzhambov et al., 2018): (1) perceived neighborhood greenness, (2) visible greenery from
289 home, (3) accessibility to the nearest structured green space, (4) time spent in greenspace, and
290 (5) quality of greenspace. Each item was measured on a 6-point scale, with a higher score
291 indicating higher perceived greenspace in the living environment. The score used in analyses
292 was the average of the responses across the five items. Internal consistency of the scale is high
293 (Cronbach's alpha = 0.81). Another scale, representing aspects of bluespace exposure
294 potentially relevant to mental health (cf. Gascon et al., 2017), was constructed from five
295 analogous items. A higher mean score indicates higher perceived bluespace. Cronbach's alpha
296 for this scale is 0.84. (See Supplementary Section S1 for the items included in these scales.)

297 Perceived restorative quality of the living environment was assessed with items from
298 the Perceived Restorativeness Scale (PRS) (Hartig et al., 1997a; 1997b), originally intended to
299 enable researchers to study the contributions of the components of restorative experience
300 described in Attention Restoration Theory (Kaplan, 1995; Kaplan and Kaplan, 1989). The
301 instructions in our questionnaire were adapted to refer to the neighborhood environment
302 (Dzhambov et al., 2018). Consistent with previous studies with the PRS (Dahlkvist et al.,
303 2016; von Lindern et al., 2016; Dzhambov et al., 2018), only the "Being away" and
304 "Fascination" subscales were used. These subscales capture experiences of psychological
305 distance and positive engagement with the environment. Following Lindal and Hartig (2013;
306 2015), we used single items to reduce questionnaire length and response burden: "*My*
307 *neighborhood has places where the time spent gives me a break from my day-to-day routine*
308 *and where I can get away from the things that usually demand my attention.*" and "*My*
309 *neighborhood has places that are fascinating and where my attention is drawn to many*
310 *interesting things.*", respectively. Agreement with each statement was measured on an 11-
311 point scale. After examining the correlation between the two items ($r = 0.71$), we decided to
312 use their mean to avoid collinearity (cf. von Lindern et al., 2016; Dzhambov et al., 2018). A
313 higher mean value for the two items indicates higher restorative quality of participant's
314 residential environment.

315 To measure perceived neighborhood social cohesion, we used three items elicited from
316 the brief form of the Perceived Neighborhood Social Cohesion questionnaire (PNSC-BF)
317 (Dupuis et al., 2017, 2016), which was previously translated to Bulgarian (Dzhambov et al.,
318 2018). To reduce questionnaire length, the items pertinent to the subscales "Trust in people",
319 "Attachment to neighborhood", and "Tolerance and respect" were combined into a single
320 statement: "*Most people in my neighborhood can be trusted; they wouldn't take advantage of*

321 *me; and, if I were in trouble, they would come to my aid.*”, “*Most people in my neighborhood*
1 322 *are friendly; they are concerned with the interests of others, and help each other.*”, and
2 323 *“People in my neighborhood respect each other and accept others who are not like them.”*,
3 324 respectively. Responses were made on a 7-point scale. A higher mean score indicates higher
4 325 perceived neighborhood social cohesion. Cronbach’s alpha for our three-item scale is 0.88.

6 326 Participants’ physical activity energy expenditure was measured with a reliable and
7 327 reasonably valid self-report tool, the Short Questionnaire to Assess Health-Enhancing
8 328 Physical Activity (SQUASH) (Wendel-Vos et al., 2003; Campbell et al., 2016). The questions
9 329 asked about different types of physical activity performed during an average week in the past
10 330 month, and about the number of days/week, time/day, and effort they took. As described by
11 331 Campbell et al. (2016), we assigned metabolic equivalent of task (MET) values to each
12 332 activity according to its intensity (3 METs for “light”, 5.2 METs for “moderate”, and METs
13 333 6.5 for “intense”), and computed total daily physical activity energy expenditure. For these
14 334 calculations, we also used data on participants’ self-reported body weight. For the present
15 335 study, we only consider commuting/leisure time walking and bicycling, because gardening
16 336 activities are not common among young Bulgarians, household and university/work activities
17 337 were unlikely to be associated with neighborhood greenspace, and most leisure time sports
18 338 activities took place at University campus or indoors. That was confirmed by a preliminary
19 339 inspection of the dataset.

23 340 An estimate of noise exposure (L_{day} ; daytime road traffic noise level) was obtained by
24 341 applying a land use regression (LUR, R^2 adjusted = 0.72) model to participant’s residential
25 342 address. The LUR was developed specifically for this study. The LUR is based on noise
26 343 measurements carried out in Plovdiv in 2016 (range: 62.4 – 73.5 dB(A)) (SPECTRI, 2017)
27 344 and predictor variables derived with the help of GIS (cf. Aguilera et al., 2015). (See
28 345 Supplementary Section S2 for details regarding model development.)

30 346 Nitrogen dioxide (NO_2) was calculated as a proxy for residential air pollution. Briefly,
31 347 we used a global LUR model for NO_2 with an adjusted R^2 of 0.52 and a root-mean-square
32 348 error of 4.8 ppb ($9.02 \mu g/m^3$) for the European region (observed range 0 – 47 ppb (0 – 88.36
33 349 $\mu g/m^3$)) (Larkin et al., 2017). The model was constructed using data from air quality
34 350 monitoring stations, which were predicted from satellite-based NO_2 and other commonly used
35 351 geographic variables related to air pollution (Larkin et al., 2017). Predicted L_{day} and NO_2
36 352 values outside the observed range of the measurements used to construct the respective LURs
37 353 ($n \approx 1\%$), were recoded to the closest observed value.

40 354 Like von Lindern et al. (2016), we combined traffic noise, other noise sources, air
41 355 pollution, and vibration in our measure of environmental annoyance experienced in the
42 356 residential context (i.e., both in the dwelling and the neighborhood). The four items we used
43 357 mimic the phrasing and response options of the 5-point verbal International Commission on
44 358 Biological Effects of Noise annoyance scale (“0 = Not at all”, “1 = Slightly”, “2 =
45 359 Moderately”, “3 = Very”, and to “4 = Extremely”) (Fields et al., 2001): “*How much does road*
46 360 *traffic noise bother, disturb, or annoy you?*”; “*How much does noise from*
47 361 *neighbors/construction/recreational establishments bother, disturb, or annoy you?*”; “*How*
48 362 *much does air pollution bother, disturb, or annoy you?*”; “*How much does vibration from*
49 363 *different sources (e.g., street traffic, construction work, neighbors, loud music) bother,*
50 364 *disturb, or annoy you?*”. The mean of responses served as the score for analysis. In order to
51 365 give noise annoyance equal weight to air pollution and vibration annoyances, we calculated
52 366 the mean of the four items by the formula: ((traffic noise annoyance + residential noise
53 367 annoyance)/2 + air pollution annoyance + vibration annoyance)/3. Cronbach’s alpha for the
54 368 whole scale is 0.81. A higher mean score indicates higher environmental annoyance in the
55 369 participant’s home and its surroundings.

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2.6. Confounders

We gathered data on participants' age, gender, ethnicity, duration of residence, and average time spent at home/day. Additionally, we used single items to assess recently experienced stressful life events (“*Have you lately experienced a stressful life event, such as death/illness of a relative, separation from a loved one, being fired?*”; “yes”/“no”) and perceived individual-level economic status (“*Having in mind your monthly income, how easy is it for you to “make ends meet”, meet your expenses without depriving yourself?*”; “0 = Very difficult” to “5 = Very easy”). Population density (total number of people) in a 500-m buffer around the address was calculated based on the 2011 Census population grid (1 km x 1 km) (<http://www.nsi.bg/en/content/12309/population-grid-1-sqkm-census-2011>).

2.7. Statistical analysis

Most self-reported variables had less than 5% missing values, except physical activity which had 13.9% missing. Participants had complete data on all geographic variables, except on L_{day} (11.3% missing), because the LUR was only applied to address points in Plovdiv where its validity was confirmed. Due to the reasonably low proportion of missing data, values were imputed using the expectation maximization algorithm (Dempster et al., 1977; Pigott, 2001), which facilitated subsequent mediation analysis. All variables included in the multivariate analysis models were also included in the imputation procedure. To improve the prediction of missing values, several auxiliary variables were included in the imputation procedure only (perceived noise and air pollution in the neighborhood, perceived neighborhood economic status, residential satisfaction, stress, sleep disturbance, university faculty, smoking, alcohol consumption, and self-rated health).

Some mediators deviated from the normal distribution. Most of them were not transformed, because parametric tests are fairly robust against violations of the normal distribution assumption (cf. Schmider et al., 2010; Blanca et al., 2017). Nevertheless, physical activity was cube root-transformed to achieve closer-to-normal distribution before including it in the models, because it was grossly right-skewed, and we did not want to reduce the sample size by discarding cases with zero values (cf. van den Berg et al., 2017). Because the rating scale data for the mediators and GHQ-12 yielded summary scores with more than five distinct values, those variables were treated as continuous in our analyses (Norman, 2010; Rhemtulla et al., 2012).

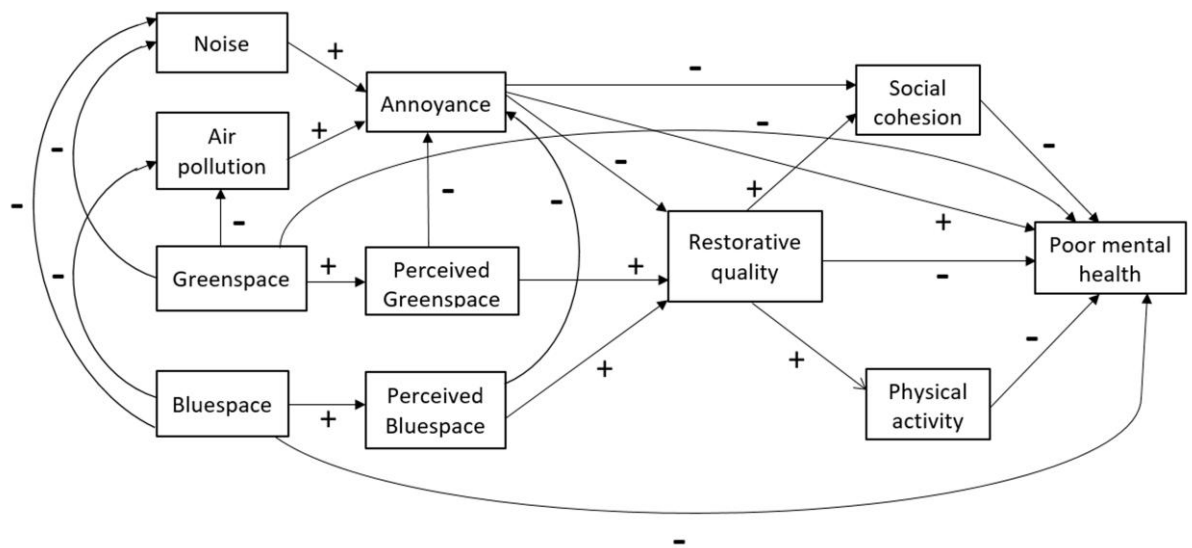
Next, we tested single mediation models linking green/bluespace to GHQ-12. In addition to being treated as mediators, perceived green/bluespace were also tested as the initial variables in the causal chain on par with objective measures. We used bootstrapping (5000 samples) implemented in the PROCESS v. 2.16 macro for SPSS (pre-specified Model 4) to obtain bias-corrected 95% CIs of indirect paths (Hayes, 2013). All control variables were included in the model *a priori* based on previous knowledge: age, gender, ethnicity (Bulgarian/other), individual-level economic status (continuous), duration of residence ($< 5/\geq 5$ years), time spent at home/day ($< 8/\geq 8$ hours), stressful life events (no/yes), population (continuous), settlement (Plovdiv/other), and month of data collection (October/November).

We ran stratified sensitivity analysis to test for effect modification by sex, age, ethnicity, duration of residence, time spent at home/day, and stressful life events. Interactions between putative modifiers and key measures of green/bluespace (NDVI and presence of bluespace in the 300-m buffer, perceived green- and bluespace) were formally examined using Wald's test (at the relaxed $p < 0.1$ level), which was the main criterion for the presence of moderation. As another sensitivity analysis, we used Sentinel 2-NDVI instead of Landsat 8-NDVI to check whether single mediation results would change.

Finally, we used structural equation modelling (SEM) techniques to assess the theoretically-indicated interplay between factors specified in Figure 2. Small's test of

421 multivariate normality showed the assumption of multivariate normality to be violated, and
 1 422 we used a maximum likelihood minimization function with bootstrap-generated confidence
 2 423 intervals and standard errors for all regression paths (5000 samples) (Brown, 2006; Kelley,
 3 424 2005; Haukoos and Lewis, 2005). Based on results of single mediation models, NDVI_{300-m}
 4 425 (per one interquartile range increase) and presence of bluespace in the 300-m buffer were
 5 426 selected as objective measures of green/bluespace. Guided by theory and bivariate
 6 427 correlations in the dataset, we specified confounding paths between control variables and key
 7 428 variables in the model. Error terms of NDVI_{300-m} and bluespace_{300-m}; L_{day} and NO₂;
 8 429 perceived green/bluespace; and settlement and population were *a priori* allowed to be
 9 430 correlated. Goodness of fit was evaluated by using the chi-squared test, standardized root
 10 431 mean square residual (SRMSR), root mean square error of approximation (RMSEA), and
 11 432 comparative fit index (CFI), according to suggestions for acceptable model fit provided in Hu
 12 433 and Bentler (1999): non-significant χ^2 ($p > 0.05$), RMSEA (≤ 0.06 , 90% CI ≤ 0.06), SRMSR
 13 434 (≤ 0.08), and CFI (≥ 0.95). These multiple indices were used because they provided a more
 14 435 conservative and reliable evaluation of the solution. Standardized residuals and modification
 15 436 indices were inspected to identify localized points of ill fit in the initial solution, after which
 16 437 the model was re-specified *a posteriori*. Modification indices and standardized residuals were
 17 438 inspected to improve model fit when suggested model re-specification was justified by
 18 439 scientific logic. Over 95% of the normalized residuals $\leq |2.58|$ were expected from a good-
 19 440 fitting model (Brown, 2006).

24 441 Associations were considered statistically significant at the $p < 0.05$ level, and
 25 442 mediation was taken as indicated when the indirect path significantly exceeded zero,
 26 443 regardless of the significance of the total effect (Zhao et al. 2010). Marginally significant ($p <$
 27 444 0.1) indirect paths are discussed only as suggestive evidence of mediation.
 28 445
 29 446
 30 447



50 448
 51 449 Figure 2. Conceptual diagram showing theoretically-indicated pathways linking green- and
 52 450 bluespace to poor mental health
 53 451
 54 452
 55 453

57 454 3. Results

58 455 59 456 3.1. Characteristics of the sample

Participants' median age was 21 years, 34% were men, and most were Bulgarians (74%) (Table 1). The directions of correlations between exposure variables, mediators, and GHQ-12 were in line with theory (Supplementary Table S1). Perceived greenspace was the strongest correlate of GHQ-12 ($r_s = -0.31$, $p < 0.01$); the correlation of GHQ-12 with NDVI_{100-m} was weaker but significant ($r_s = -0.19$, $p < 0.01$). GHQ-12 was not associated with any of the bluespace measures. The association between objective and perceived greenspace measures was strongest for the 100-m buffer of NDVI ($r_s = 0.29$, $p < 0.01$), and distance to bluespace was significantly associated with perceived bluespace ($r_s = -0.31$, $p < 0.01$).

Table 1. Participant characteristics

Characteristic	(N= 720)
Sociodemographic factors	
Male (n, %)	243 (33.8)
Age (median, IQR)	21.00 (3.00)
Bulgarian (n, %)	533 (74.0)
Economic status (mean, SD)	2.63 (1.20)
Green/bluespace	
Landsat NDVI _{100-m} (median, IQR)	0.40 (0.14)
Landsat NDVI _{300-m} (median, IQR)	0.41 (0.11)
Landsat NDVI _{500-m} (median, IQR)	0.41 (0.07)
Sentinel NDVI _{100-m} (median, IQR)	0.35 (0.12)
Sentinel NDVI _{300-m} (median, IQR)	0.36 (0.11)
Sentinel NDVI _{500-m} (median, IQR)	0.36 (0.06)
Tree cover density _{100-m} , % (median, IQR)	4.52 (6.04)
Tree cover density _{300-m} , % (median, IQR)	5.12 (6.02)
Tree cover density _{500-m} , % (median, IQR)	6.36 (4.84)
Land use greenspace _{100-m} , % (median, IQR)	0.00 (0.34)
Land use greenspace _{300-m} , % (median, IQR)	6.70 (18.50)
Land use greenspace _{500-m} , % (median, IQR)	11.79 (15.64)
Distance to green space, m (median, IQR)	160.72 (268.12)
Distance to bluespace, m (median, IQR)	1489.46 (1143.26)
Bluespace presence _{100-m} (n, %)	3 (0.4)
Bluespace presence _{300-m} (n, %)	35 (4.9)
Bluespace presence _{500-m} (n, %)	68 (9.4)
Mental health	
GHQ-12 (mean, SD)	11.04 (6.08)
Candidate mediators	
Perceived greenspace (mean, SD)	2.98 (1.10)
Perceived bluespace (median, IQR)	1 (1.60)
Restorative quality (median, IQR)	3.50 (3.00)
Social cohesion (mean, SD)	2.89 (1.39)
Physical activity, EE* (median, IQR)	130.00 (266.57)
L _{day} , dB(A) (mean, SD)	67.06 (1.73)
NO ₂ , µg/m ³ (mean, SD)	15.18 (3.03)
Environmental annoyance (mean, SD)	1.61 (0.89)
Other covariates	
Stressful life event (n, %)	258 (35.8)
Residence in Plovdiv (n, %)	642 (89.2)
Duration of residence ≥ 5 years (n, %)	276 (38.3)

Time spent at home/day \geq 8 hours (n, %)	394 (54.7)
Population _{500-m} (median, IQR)	9107.70 (3941.80)
Month: October (n, %)	328 (45.6)

Abbreviations: EE – energy expenditure, GHQ-12 – General Health Questionnaire-12, IQR – interquartile range, L_{day} – daytime road traffic noise level, NDVI – Normalized Difference Vegetation Index, NO_2 – nitrogen dioxide, SD – standard deviation. All continuous variables are positively coded (i.e., higher values on the variable indicate higher values on the respective factor, except for GHQ, where higher values indicate worse mental health). *Before cube root-transformation.

3.2. Main analysis

Supplementary Table S2 shows results (total effects and the coefficients for the indirect effects) of single mediation models linking green/bluespace to GHQ-12. NDVI_{300-m} was the only objective greenspace measure that had a significant and negative total effect on GHQ-12. That association was mediated by perceived greenspace and environmental annoyance. Perceived greenspace acted as a single mediator for most objective measures, except land use greenspace in the 500-m buffer and distance to green space. Results for the other candidate mediators were inconsistent across buffer sizes of tree cover density and land use greenspace. Perceived greenspace was related to lower GHQ-12, with physical activity and annoyance acting as single mediators.

None of the objective measures of bluespace was associated with GHQ-12, and only the total effect of bluespace_{300-m} was in the expected direction. However, we observed a significant mediation through restorative quality for all measures, except presence of bluespace in the 100-m buffer. Social cohesion acted as a mediator in the 300-m buffer. Perceived bluespace was not directly associated with GHQ-12, but restorative quality, social cohesion, and physical activity worked as single mediators.

The initial SEM had a poor fit to the data: $\chi^2(148) = 670.957$, $p < 0.001$, SRMSR = 0.072, RMSEA = 0.070 (90% CI: 0.065, 0.076), CFI = 0.762. Inspection of standardized residuals and modification indices indicated some localized points of ill fit in the solution. Hence, we re-specified the model by drawing covariance links, which reflected plausible correlations between participants' characteristics without implying a causal relationship (e.g., foreign students were more likely to live in Plovdiv, have shorter duration of residence, and spend more time at home). We also added two direct regression paths that were also plausible (i.e., from perceived greenspace to social cohesion and GHQ-12). (See Supplementary Figure S2 for the initial and final model.) Thus, we obtained a reasonably well-fitting final model: $\chi^2(133) = 228.913$, $p < 0.001$, SRMSR = 0.037, RMSEA = 0.032 (90% CI: 0.025, 0.039), CFI = 0.956. (Figure 3) The correlation matrix from this solution is given in Supplementary Table S3.

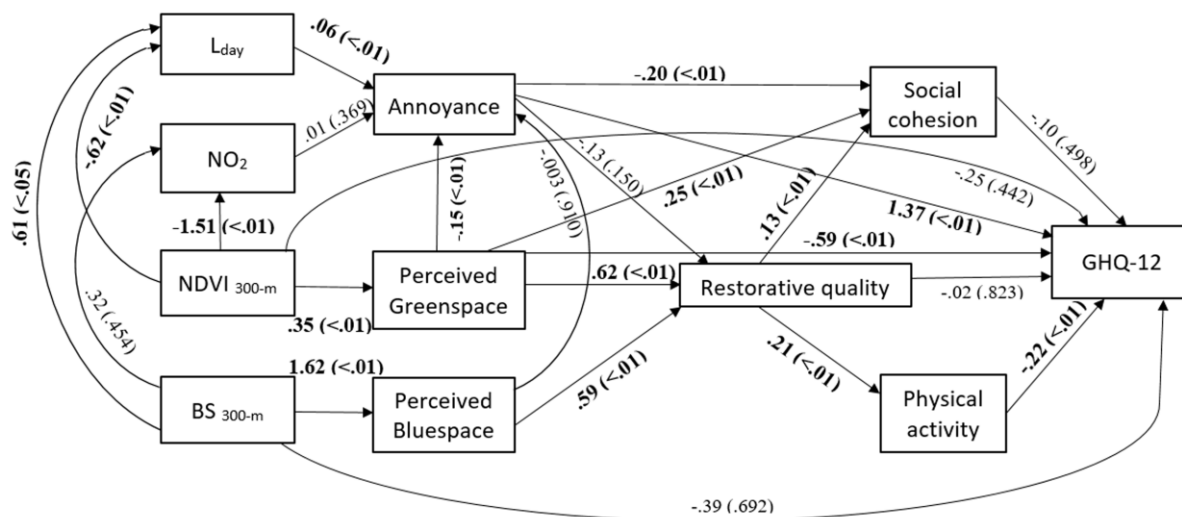


Figure 3. Structural equation model showing the estimated paths linking green- and bluespace to mediators and poor mental health (GHQ-12)
 Abbreviations: BS – bluespace, GHQ-12 – General Health Questionnaire-12, L_{day} – daytime road traffic noise level, NO₂ – nitrogen dioxide. Unstandardized regression weights with their significance level (in parenthesis) are given for each path. Bold coefficients are statistically significant. Higher GHQ-12 score is indicative of poorer mental health. Control variables, covariances, and errors terms are not displayed to enhance readability.

Table 2 shows estimated total, direct, and indirect effects in the structural model. The total effect of NDVI_{300-m} on GHQ-12 was significant and fully mediated by several serial mediation components. More specifically, NDVI_{300-m} was associated with lower L_{day}, which in turn was associated with lower environmental annoyance, and in turn with better mental health (path 1); another pathway operated through increased perceived greenspace, which in turn was associated with decreased annoyance, and in turn with better mental health (path 7); higher perceived greenspace was also related to higher restorative quality, and through it to higher physical activity, and in turn to better mental health (path 11); simultaneously, perceived greenspace worked as a single mediator leading to better mental health (path 15). Two marginally significant ($p < 0.1$) serial mediation paths involved annoyance acting as a constraint on restoration, and thus, decreasing physical activity (paths 3 and 9). Using alternative buffers for NDVI did not materially change the indirect effect coefficients (data not shown; available on request from the authors), but for two exceptions: NDVI had no total effect on GHQ-12 in the 100-m ($\beta = -0.350; -0.904, 0.215; p = 0.227$) and 500-m ($\beta = -0.256; -0.802, 0.248; p = 0.311$) buffers.

Total effect of presence of bluespace in the 300-m buffer was non-significant. However, bluespace was indirectly associated with better mental health through perceived bluespace, which related to higher restorative quality, and in turn to higher physical activity (path 18). However, bluespace was also associated with poorer mental health through higher L_{day}, and in turn higher annoyance (path 23). A marginally significant path involved higher L_{day} leading to higher annoyance, in turn to lower restorative quality, and in turn to reduced physical activity (path 26).

535 Table 2. Total, direct, and indirect effects linking green/bluespace to poor mental health
 536 (GHQ-12) in the structural equation model

	β unstandardized (95% CI)	p-value
NDVI_{300-m}		
Total effect	-0.624 (-1.276, -0.008)*	0.049
Direct effect	-0.250 (-0.928, 0.406)	0.442
Total indirect effect	-0.375 (-0.589, -0.213)*	< 0.001
Specific indirect paths through:		
(1) L _{day} → EA → GHQ-12	-0.049 (-0.109, -0.014)*	0.003
(2) L _{day} → EA → RQ → SC → GHQ-12	-0.0001 (-0.001, 0.0001)	0.230
(3) L _{day} → EA → RQ → PA → GHQ-12	-0.0002 (-0.001, 0.00001)	0.059
(4) NO ₂ → EA → GHQ-12	-0.023 (-0.077, 0.026)	0.353
(5) NO ₂ → EA → RQ → SC → GHQ-12	-0.00003 (-0.001, 0.00003)	0.240
(6) NO ₂ → EA → RQ → PA → GHQ-12	-0.0001 (-0.001, 0.0001)	0.189
(7) Perceived GS → EA → GHQ-12	-0.071 (-0.137, -0.033)*	< 0.001
(8) Perceived GS → EA → RQ → SC → GHQ-12	-0.0001 (-0.001, 0.0001)	0.250
(9) Perceived GS → EA → RQ → PA → GHQ-12	-0.0003 (-0.001, 0.00001)	0.060
(10) Perceived GS → RQ → SC → GHQ-12	-0.003 (-0.013, 0.005)	0.409
(11) Perceived GS → RQ → PA → GHQ-12	-0.010 (-0.022, -0.003)*	0.002
(12) L _{day} → EA → SC → GHQ-12	-0.001 (-0.004, 0.001)	0.320
(13) NO ₂ → EA → SC → GHQ-12	-0.0003 (-0.004, 0.0005)	0.316
(14) Perceived GS → EA → SC → GHQ-12	-0.001 (-0.006, 0.002)	0.364
(15) Perceived GS → GHQ-12	-0.203 (-0.395, -0.066)*	0.004
(16) Perceived GS → SC → GHQ-12	-0.008 (-0.038, 0.016)	0.436
Presence of bluespace_{300-m}		
Total effect	-0.421 (-2.239, 1.591)	0.683
Direct effect	-0.394 (-2.250, 1.165)	0.693
Total indirect effect	-0.026 (-0.286, 0.196)	0.816
Specific indirect paths through:		
(17) Perceived BS → RQ → SC → GHQ-12	-0.012 (-0.057, 0.024)	0.448
(18) Perceived BS → RQ → PA → GHQ-12	-0.043 (-0.096, -0.014)*	0.002
(19) Perceived BS → EA → GHQ-12	-0.006 (-0.145, 0.121)	0.904
(20) Perceived BS → EA → RQ → SC → GHQ-12	-0.00001 (-0.001, 0.0002)	0.653
(21) Perceived BS → EA → RQ → PA → GHQ-12	-0.00002 (-0.001, 0.001)	0.736
(22) Perceived BS → EA → SC → GHQ-12	-0.0001 (-0.005, 0.003)	0.760
(23) L _{day} → EA → GHQ-12	0.049 (0.004, 0.146)*	0.028
(24) L _{day} → EA → SC → GHQ-12	0.001 (-0.001, 0.006)	0.244
(25) L _{day} → EA → RQ → SC → GHQ-12	0.0001 (-0.00004, 0.001)	0.189
(26) L _{day} → EA → RQ → PA → GHQ-12	0.0002 (-0.000001, 0.001)	0.051
(27) L _{day} → EA → RQ → GHQ-12	0.0001 (-0.001, 0.002)	0.472
(28) NO ₂ → EA → GHQ-12	0.005 (-0.007, 0.057)	0.301
(29) NO ₂ → EA → SC → GHQ-12	0.0001 (-0.0001, 0.003)	0.242
(30) NO ₂ → EA → RQ → SC → GHQ-12	0.00001 (-0.000004, 0.0004)	0.190
(31) NO ₂ → EA → RQ → PA → GHQ-12	0.00002 (-0.00001, 0.0005)	0.177
(32) NO ₂ → EA → RQ → GHQ-12	0.00001 (-0.00004, 0.001)	0.333

537 Abbreviations: EA – environmental annoyance, GHQ-12 – General Health Questionnaire-12, GS –
 538 greenspace, L_{day} – daytime road traffic noise level, NDVI – Landsat-derived Normalized Difference
 539 Vegetation Index, NO₂ – nitrogen dioxide, PA – physical activity, RQ – restorative quality, SC – social

540 cohesion. Coefficients for NDVI are rescaled to an interquartile range increment. *Coefficient is
1 541 statistically significant at $p < 0.05$.

7 546 **3.3. Sensitivity analyses**

8 547 Supplementary Table S4 shows stratified total effects of green/bluespace. The
9 548 association of NDVI_{300-m} with better mental health was more pronounced in non-Bulgarians,
10 549 whereas the association of perceived greenspace with better mental health was more
11 550 pronounced in participants over 21 years. Presence of bluespace within the 300-m buffer,
12 551 which was not associated with GHQ-12 in the main analysis, here was associated with lower
13 552 GHQ-12 in men, participants over 21 years of age, non-Bulgarians, and those with less than 5
14 553 years of residence duration. There was an association for perceived bluespace only in men.

15 554 There was no materially important change in the magnitude of coefficients for the
16 555 indirect effects in single mediation models when Sentinel-NDVI was used instead of Landsat-
17 556 NDVI, and the total effect coefficients for NDVI_{300-m} and NDVI_{500-m} turned borderline
18 557 significant ($p = 0.054$). (See Supplementary Table S5)

24 560 **4. Discussion**

26 562 **4.1. Overall findings**

27 563 This study examined associations between different green/bluespace measures,
28 564 potential mediators, and mental health in a sample of Bulgarian young adults. We found
29 565 evidence that increased greenspace was associated with better mental health through several
30 566 indirect pathways. The pathways through perceived greenspace and environmental annoyance
31 567 were driving the indirect effect. Conversely, bluespace was not clearly associated with mental
32 568 health owing to indirect paths working competitively in opposite directions.

36 570 **4.2. Greenspace**

37 571 Tests of the single mediation models indicated that perceived greenspace acted as a
38 572 single mediator for most objective measures, which is consistent with the idea that self-reports
39 573 may give a better account of individual's cognitive representation of their living environment
40 574 than objective measures (Dzhambov et al., 2018). In broader outline, our results also concur
41 575 with reports of Zhang et al. (2017) and van den Berg et al. (2017) that perceived measures of
42 576 interaction with greenspace were significant mediators leading to neighborhood satisfaction
43 577 and mental health. In the model with multiple indirect paths, perceived greenspace also
44 578 worked as a single mediator and explained the highest proportion (around one third) of the
45 579 total effect of surrounding greenness on mental health. Since perceived greenspace is not
46 580 expected to improve health *per se*, these results suggest that there might be additional
47 581 mediators on the pathway from perceived greenspace to GHQ-12 or that the measures we
48 582 used did not adequately represent the respective constructs.

49 583 This study corroborates findings of Dzhambov et al. (2018) that restorative quality and
50 584 physical activity, two mediators non-significant in the single mediation models for NDVI₃₀₀₋
51 585 _m, operated as serial mediators. That is, higher surrounding greenness was associated with
52 586 higher perceived greenspace, which in turn was related to higher restorative quality, and
53 587 through it to higher physical activity, and thus, to better mental health. These results further
54 588 illustrate that incorrect specification of orthogonal pathways in single or parallel mediation
55 589 model could explain the null (de Vries et al., 2013; Triguero-Mas et al., 2015; Davvand et al.,

2016) and sometimes negative (Gacon et al., 2018) indirect effect through physical activity in previous research.

Social cohesion was not an important mediator in the present study. Its association with green/bluespace and mental health was in the expected direction though. In single mediation models, it significantly mediated the effect of some measures (tree cover density_{500-m}, land use greenspace_{100-m}, presence of bluespace_{300-m}, and perceived bluespace), but in the full model none of the paths including it reached significance. This result corroborates findings of a null (e.g., Triguero-Mas et al., 2015; 2017) or weak (e.g., Gascon et al., 2018) indirect path through social cohesion, but stands in contrast to those of other research (Sugiyama et al., 2008; Maas et al., 2009; de Vries et al., 2013; Dadvand et al., 2016), including a previous study in Plovdiv (Dzhambov et al., 2018), where restorative quality and social cohesion worked as serial mediators linking NDVI to mental health. Possible reasons for these discrepancies could be the reduced number of social cohesion items we used, age of our participants, or adjustment for other factors that might have attenuated its association with mental health.

As in other studies (Gascon et al., 2018; Dzhambov et al., 2018), another pathway linking surrounding greenness to mental health involved mitigation of noise exposure. The role of noise in our study was revealed in the full model, in which surrounding greenness was associated with lower L_{day} , which in turn was associated with lower annoyance, and so with better mental health. The reasons for this effect could be twofold: for one, vegetation can reduce noise exposure if it is on the path of sound waves (Van Renterghem et al. 2015); also, greener neighborhoods might simply have less artificial noise emitting sources and therefore be quieter (Markevych et al. 2017).

In contrast with Gascon et al. (2018), in our study, NO_2 did not act as a mediator (either single or serial), whereas in theirs, it explained 4% and 30% of the total effects on depression of NDVI_{300-m} and access to major green spaces within 300-m, respectively. This could have multiple explanations, such as lower model performance of the global LUR we used to calculate NO_2 ($R^2 = 0.52$ vs. 0.75), differences in definition of poor mental health (GHQ-12 vs. self-reported doctor diagnosis), and participants' age (18 – 35 vs. 44 – 74 years). A previous study in Plovdiv did not indicate single mediation through fine particulate matter (Dzhambov et al., 2018).

Unlike findings of previous studies (Zijlema et al., 2017; Dzhambov et al., 2018), annoyance acted as a single mediator for several measures of greenspace. The fact that we used a more comprehensive measure of environmental annoyance (i.e., traffic/neighborhood noise, air pollution, vibration) may contribute to the contrasting findings. SEM showed that surrounding greenness was related to lower annoyance through higher perceived greenspace, and in turn to better mental health. That is consistent with the literature indicating that perceived greenspace might enable residents to develop a sense of control over the acoustic environment, because they know that there is a refuge from traffic noise exposure in the neighborhood and do not feel helpless (Riedel et al., 2018). Also, noise annoyance and perceived air pollution might mediate the effect of self-reported greenspace on GHQ-12 (Dzhambov et al., 2018). Two marginally significant paths suggested that by reducing annoyance, which might act as a constraint on restoration (von Lindern et al., 2016), surrounding greenness encouraged physical activity, and thus improved mental health. However, in our model, perceived greenspace was essentially treated as a confounder of the relationship between annoyance and restorative quality, possibly weakening the annoyance-restorative quality link. Also, unlike von Lindern et al. (2016), we considered noise annoyance due to different neighborhood sources, not just to traffic.

4.3. Bluespace

640 The null total effect of bluespace in our study corroborates findings of some other
1 641 authors (e.g., Triguero-Mas et al., 2015; Bezold et al., 2017; Gascon et al., 2018); however,
2 642 authors of these studies did not proceed with tests of hypotheses of indirect effects to explore
3 643 the possible reasons for their findings (e.g., Triguero-Mas et al., 2015; Gascon et al., 2018),
4 644 hence we can make no comparison. Noteworthy, current view on mediation analysis imposes
5 645 no requirement that there be evidence of a total effect of exposure on outcome (Zhao et al.,
6 646 2010; Hayes, 2013). A total effect may be negligible if, as illustrated in the present study,
7 647 indirect paths work competitively in opposite directions and conceal a direct effect. There
8 648 might also be unmeasured mediators on the pathway between exposure and outcome.

11 649 Perceived bluespace did not act as a single mediator for objective bluespace, but in
12 650 single mediation models, it was indirectly linked to better mental health through restorative
13 651 quality, social cohesion, and physical activity. On the other hand, restorative experiences in
14 652 relation to bluespace emerged as an important mediator. Restorative quality worked as a
15 653 single mediator for almost all bluespace measures. Although it has not been explicitly tested
16 654 as a mediator in previous studies of bluespace and health, our findings are in line with
17 655 empirical reports that scenes containing water have high restorative potential (White et al.,
18 656 2010) and that visits to coastal natural area support restoration (White et al., 2013c).
19 657 Furthermore, SEM indicated that living within 300-m of bluespace was associated with better
20 658 mental health indirectly through higher perceived bluespace, which in turn related to higher
21 659 restorative quality, then to higher physical activity, and so to mental health.

24 660 Our rationale for testing noise and air pollution as mediators for bluespace was that,
25 661 similarly to greenspace, more bluespace in a residential area might correlate with less sources
26 662 of noise and air pollution. Strikingly, having a bluespace within a neighborhood of 300-m was
27 663 associated with higher noise exposure, which in turn related to higher annoyance, and thus, to
28 664 poorer mental health. This illustrates how indirect paths might work competitively in opposite
29 665 directions and mislead researchers to infer a null effect. One possible reason for these findings
30 666 could be the urban fabric of the study area: the major water body that most participants had an
31 667 access to is the Maritza River, which flows through a densely populated part of Plovdiv where
32 668 traffic congestion is high.

35 669 Environmental annoyance *per se* was not a mediator for bluespace. To our knowledge,
36 670 this is the first time the associations between bluespace and vibration and air pollution
37 671 annoyances were tested, so we cannot compare our findings with those of others. As for noise
38 672 annoyance, it should be noted that masking of unwanted sounds is greater when the masker
39 673 and the noise signal are the same frequency (cf. Van Renterghem, in press). However, our
40 674 participants had the opportunity to interact only with small water bodies, which generate mid-
41 675 to-high frequency sounds, whereas traffic noise emissions are dominated by mid and low
42 676 frequencies (Galbrun and Ali, 2013). Also, on days with little wind, still water bodies may
43 677 allow for sound propagation to a greater degree than intervening vegetation. In addition, in
44 678 SEM, adjusting for greenspace could have attenuated the effect of perceived bluespace.

49 680 50 681 **4.4. Strengths and limitations**

51 682 The present study has several important strengths. It was specifically designed to
52 683 address the research question at hand, rather than making use of already available data. That
53 684 enabled us to collect data on multiple green/bluespace measures not covered in secondary
54 685 studies relying solely on geographic measures, and to use sophisticated statistical methods to
55 686 test a holistic mediation model, which was previously recommended in order to take better
56 687 account of different mechanisms supporting mental health (Markevych et al., 2017;
57 688 Dzhambov et al., 2018). Also, we had a high response rate (> 80%) compared with other,
58 689 population-based studies (e.g., PHENOTYPE; van den Berg et al., 2017).

690 We focused on an understudied age group from South-East Europe, which is an
1 691 underrepresented region in the pertinent literature (cf. Gascon et al., 2015; 2017). By focusing
2 692 on students from one university, we reduced overdispersion in the data. Importantly, we could
3 693 also control for environmental influences (e.g., traffic emissions, greenness) on campus,
4 694 where students spend most of their time when not in their neighborhood. At the same time,
5 695 our sample was diverse in terms of residential settings and individual characteristics, ensuring
6 696 sufficient variability in the data, including participants with a different ethnic and racial
7 697 background. Notably, questionnaires were filled in the presence of a member of the research
8 698 group, which allowed participants to ask questions, increased the quality of their responses,
9 699 and resulted in high overall response rate, and little missing data. The present study adds to
10 700 the scarce evidence concerning the benefits of fresh water bodies (cf. Gascon et al., 2017).

11 701 However, several limitations should be discussed. First, this study was cross-sectional
12 702 like most studies in the field (Gascon et al., 2015; 2017). This precludes drawing causal
13 703 inferences about some associations. The associations between mediators and mental health
14 704 may go both ways: for instance, longitudinal analyses have already indicated persistent,
15 705 positive, and bidirectional associations between mental health and physical activity and social
16 706 rhythm/social capital (Steinmo et al., 2014; Yu et al., 2015; Cai et al., 2017). Also of note,
17 707 cross-sectional tests of mediation might entail bias and produce overconfident results
18 708 (Maxwell et al., 2011). Recall bias cannot be ruled out. We intend to follow a subgroup of
19 709 participants in order to test our findings.

20 710 Students were considered an important group because they typically are young adults,
21 711 a group on which there is almost no previous research (Gascon et al., 2015; 2017). The
22 712 student occupation is of itself interesting. Being a student is commonly experienced as highly
23 713 stressful. Chronic stress is likely to increase the risk of some underlying disorder, and the
24 714 GHQ screens for this risk with items that tap chronic stress. However, the non-random
25 715 sampling and purposeful inclusion of foreign students means that our sample was not
26 716 representative of all young people in Plovdiv. That does not necessarily have an effect on the
27 717 internal validity of our study, because we controlled for a wide range of sociodemographic
28 718 and residential factors.

29 719 We used validated measures to assess green/bluespace and mediators, but those might
30 720 not have adequately captured the respective constructs. For example, to reduce questionnaire
31 721 length and response burden, we used a reduced number of items from the PRS and PNSC-BF
32 722 to describe restorative quality and social cohesion.

33 723 We only considered residential green/bluespace, and although we controlled for
34 724 green/bluespace on university campus, we could not account for exposures while commuting
35 725 or during time spent outside the study area, as with recreational visits to distant parks. Static
36 726 environmental exposure assessments disregard how ordinary life can extend beyond
37 727 participants' neighborhood in ways that become meaningful over time (Helbich, 2017). In that
38 728 some movement outside of the neighborhood compensates for a lack of green/bluespace
39 729 within it (Sijtsma et al., 2012), our estimates of the associations between mental health and
40 730 green/bluespace within the neighborhood are likely to be conservative. Modern Global
41 731 Positioning System (GPS) technology is making its way into green- and bluespace research as
42 732 a more precise way to assess location-specific physical activity (e.g., Triguero-Mas et al.,
43 733 2017). Unfortunately, it was not feasible to use this approach to constantly monitor
44 734 participants for a whole month.

45 735 It is likely that we have overestimated noise exposure at addresses located on minor
46 736 roads and in smaller settlements, owing to the limited observed range of measurements used
47 737 to construct the LUR. Even though that is expected to have attenuated the association between
48 738 L_{day} and annoyance, we detected significant serial mediation through those mediators. NO_2
49 739 data were not of the best quality either (i.e., the LUR model was global, not developed

740 specifically for our study area, and it was based on data from relatively few monitoring
741 stations in Bulgaria.).

742 Finally, data were collected in October – November, when people spend less time
743 outdoors and vegetation contrasts are lower than in summer. By adjusting for month, we
744 controlled for monthly variation in average temperatures; the weather in the study area was
745 warmer in 2017 than typical for that time of the year, plus most questions referred to the past
746 month when people were even more likely to spend time outdoors.

747 Given these limitations, we suspect that the associations we found are more likely to
748 have been underestimated than overestimated.

751 5. Conclusion

752 The present study provides a picture of how objective and perceived measures of
753 green- and bluespace relate to mental health through a complex set of pathways. Rather than
754 having a simple, direct effect, higher surrounding greenness can be beneficial for mental
755 health through multiple indirect effects. Firstly, it was associated with higher perceived
756 greenspace, which in turn was related to better mental health both directly and indirectly
757 through increased restorative quality of the living environment, and subsequently, through
758 increased physical activity. Secondly, it was associated with lower noise exposure, which in
759 turn was associated with lower environmental annoyance. Finally, another pathway involved
760 higher perceived greenspace, which was associated with lower annoyance. Bluespace also did
761 not have a straightforward association with mental health. The complexity in part owed to
762 indirect paths working competitively in opposite directions: one supporting mental health
763 through higher perceived bluespace, restorative quality, and physical activity; and another,
764 related to mental ill-health through higher noise exposure and environmental annoyance.

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