

Depressive and anxiety symptoms during the COVID-19 pandemic: A two-year follow-up

Supplementary Material

Authors: Feifei Bu, Andrew Steptoe & Daisy Fancourt

Table S1 Baseline sample characteristics across three study periods (weighted)

	Period I: 1 st lockdown (21/03/2020-23/08/2020) (N=45 838)		Period II: 2 nd & 3 rd lockdowns (21/09/2020-11/04/2021) (N=26 175)		Period III: freedom (12/04/2021-14/11/2021) (N=21 194)	
	Percentage	Frequency	Percentage	Frequency	Percentage	Frequency
Gender						
Women	50.2%	23289	50.5%	13317	50.1%	10774
Men	49.8%	22549	49.5%	12858	49.9%	10420
Age						
18-29	18.4%	8983	17.6%	5124	17.5%	4151
30-45	27.7%	12101	27.7%	6903	27.9%	5593
46-59	24.4%	11003	24.7%	6290	24.7%	5089
60+	29.6%	13750	30.1%	7857	29.9%	6361
Ethnicity						
Ethnic minority groups	14.2%	6692	14.0%	3817	14.1%	3092
White	85.8%	39146	86.0%	22358	85.9%	18102
Education						
Low (GCSEs or below)	32.1%	14985	31.9%	8536	31.8%	6922
Medium (A-levels or equivalent)	32.6%	15168	31.9%	8644	32.1%	7007
High (Degree or above)	35.3%	15685	36.1%	8995	36.1%	7265
Household income						
<30k	45.9%	18819	46.2%	10647	46.9%	8735
≥30k	54.1%	22190	53.8%	12393	53.1%	9895
Employed status						
Employed	60.2%	26591	59.1%	14845	59.8%	12067
Other	39.8%	19247	40.9%	11330	40.2%	9127
Mental health diagnosis						
Yes	20.1%	9155	19.2%	4986	19.0%	3987
No	79.9%	36683	80.8%	21189	81.0%	17207

Table S2 Multicollinearity diagnostics across study periods (unweighted)

	Period I (n=526818)		Period II (n=160250)		Period III (n=133892)	
	VIF	Tolerance	VIF	Tolerance	VIF	Tolerance
Stringency index (std)	2.95	0.34	2.77	0.36	6.11	0.16
Vaccination (std)	--	--	2.40	0.42	7.06	0.14
New cases per day (std)	5.86	0.17	2.03	0.49	4.07	0.25
New deaths per day (std)	4.16	0.24	2.62	0.38	2.13	0.47
Confidence: government (std)	1.41	0.71	1.28	0.78	1.30	0.77
Confidence: healthcare (std)	1.80	0.56	1.84	0.54	1.83	0.55
Confidence: essential (std)	1.69	0.59	1.81	0.55	2.02	0.50
COVID knowledge (std)	1.06	0.95	1.04	0.96	1.05	0.95
COVID stress (std)	1.07	0.93	1.08	0.93	1.06	0.94
COVID infection	1.01	0.99	1.00	1.00	1.00	1.00
Social support (std)	1.06	0.94	1.06	0.94	1.06	0.95

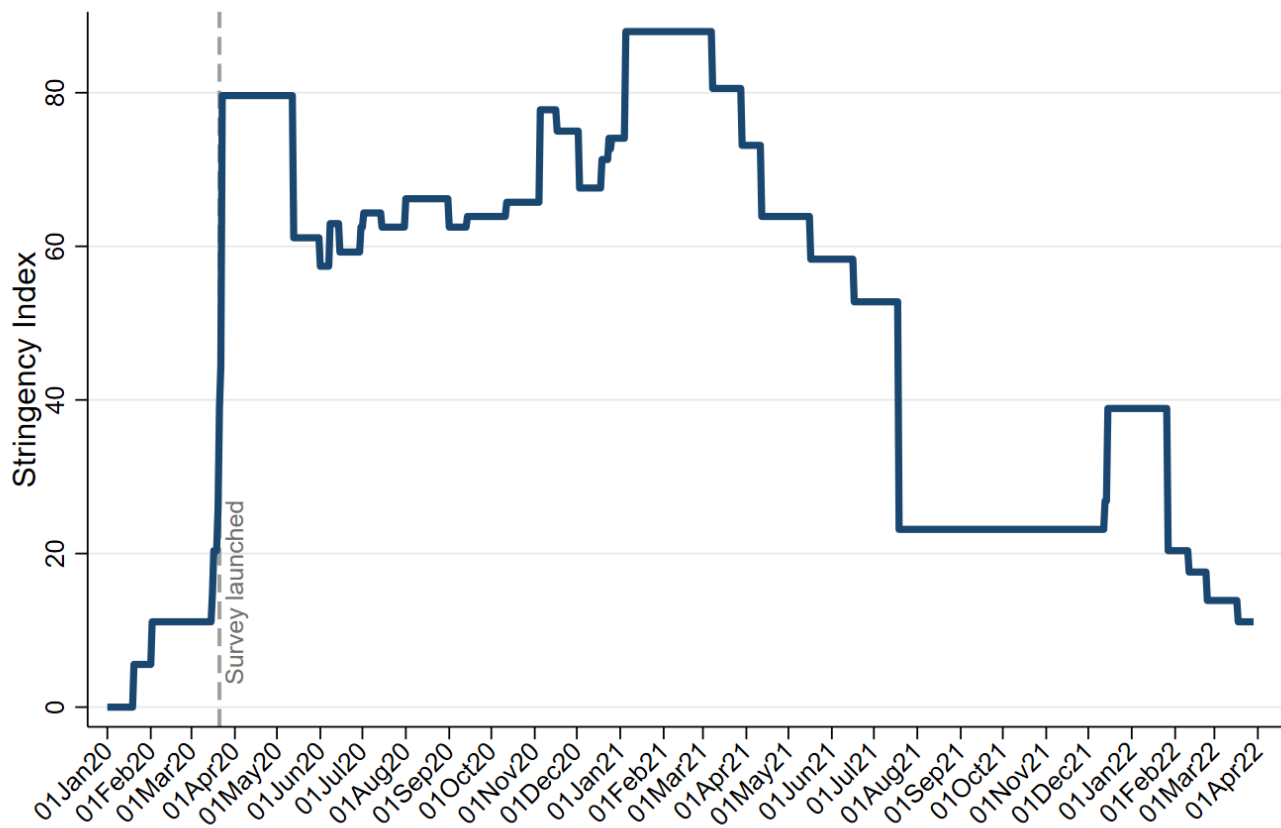


Figure S1 Daily changes in COVID-19 policy responses (stringency index) in England from January 2020 to April 2022

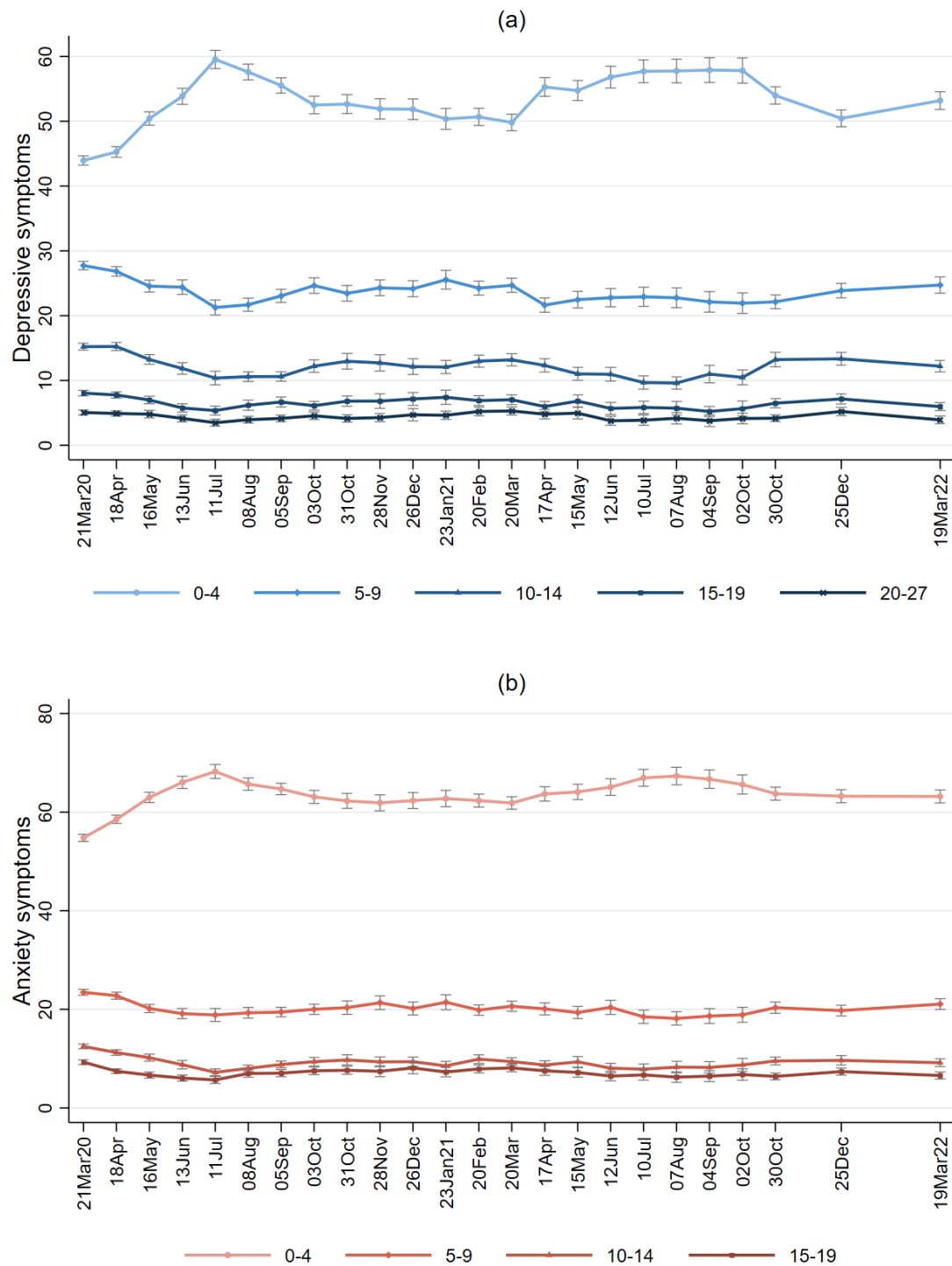
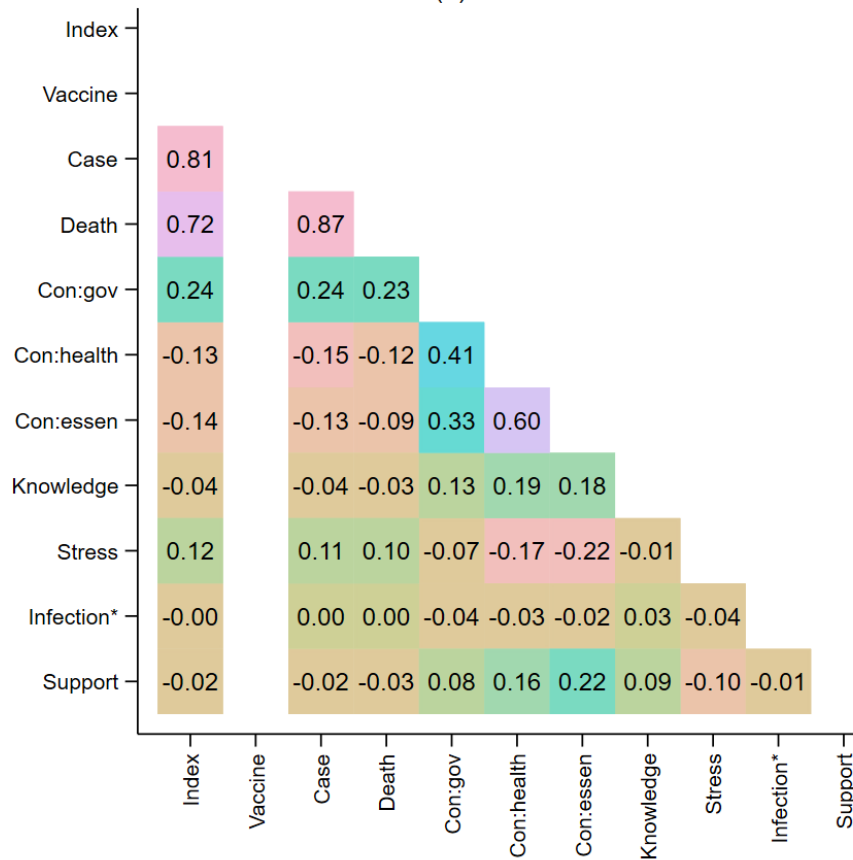
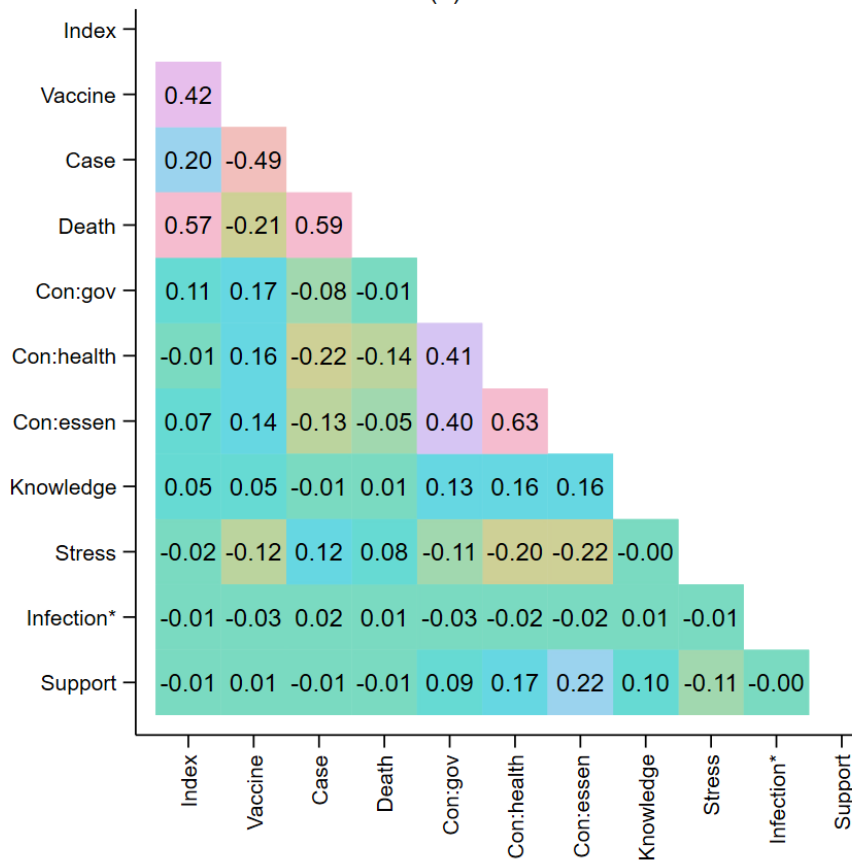


Figure S2 Trends of depressive and anxiety symptoms (weighted percentages in categories) over time from March 2020 to March 2022

(a) Period I



(b) Period II



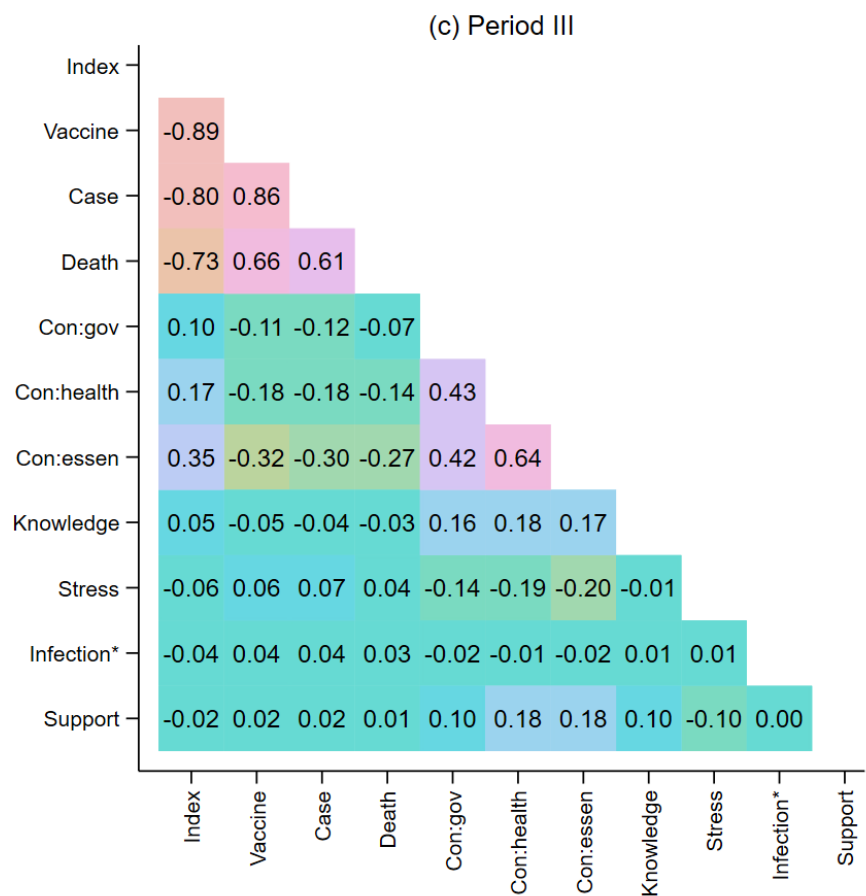
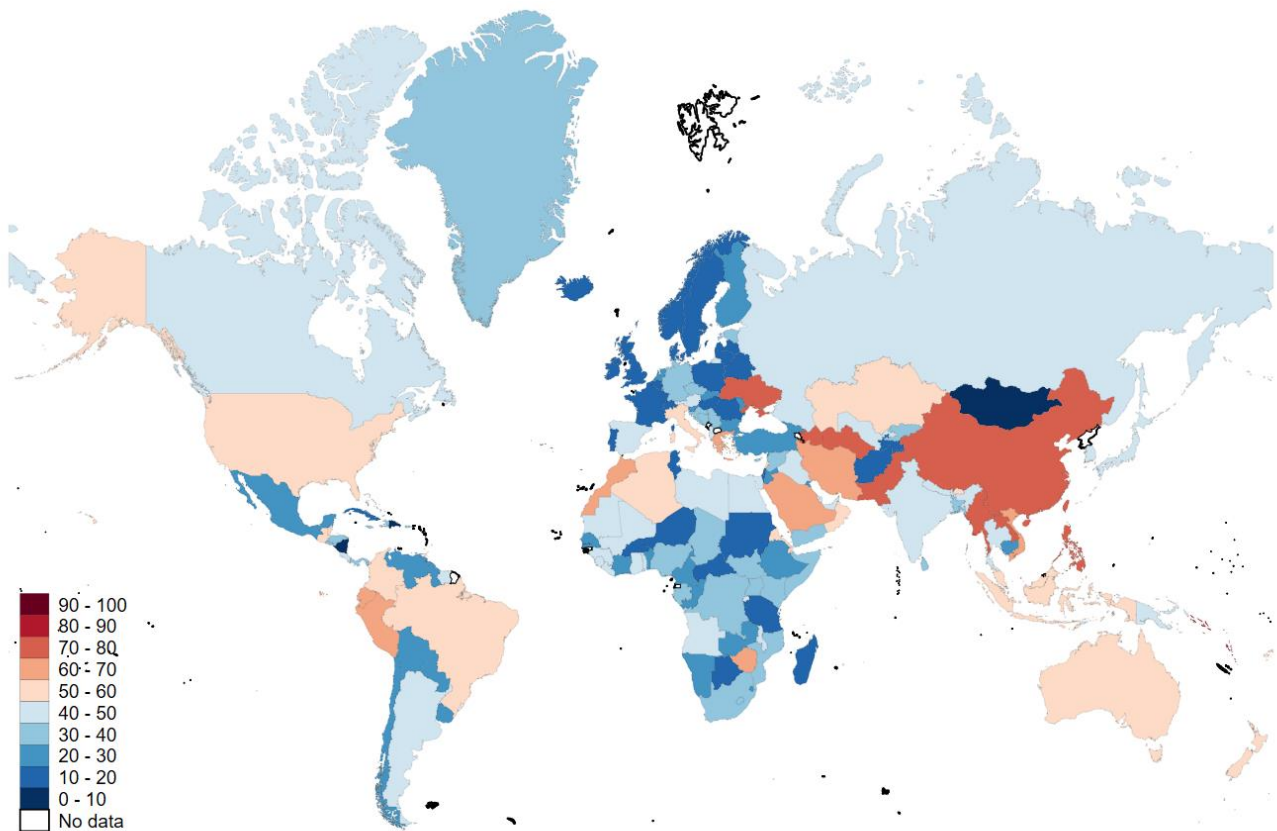
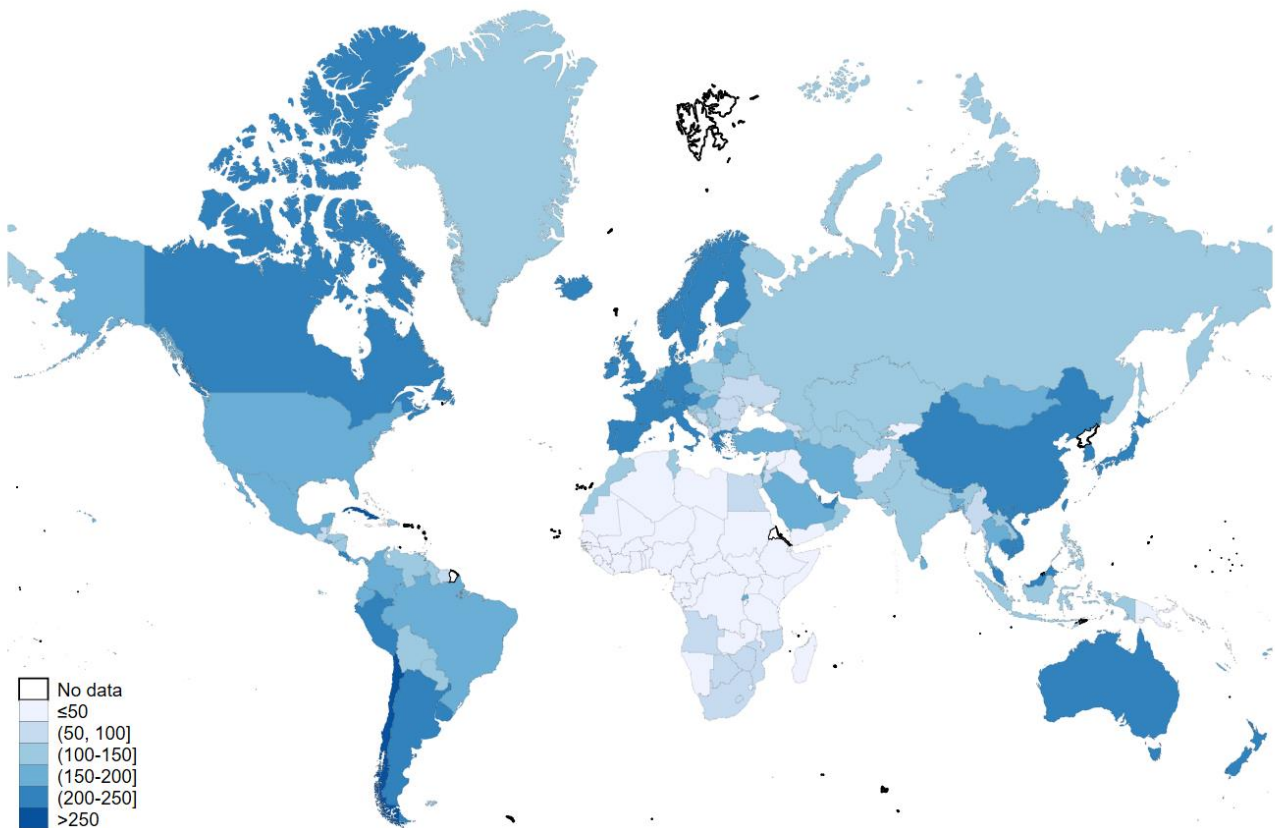


Figure S3 Correlation matrix of predictors across study periods (unweighted)
 Note: * binary variable



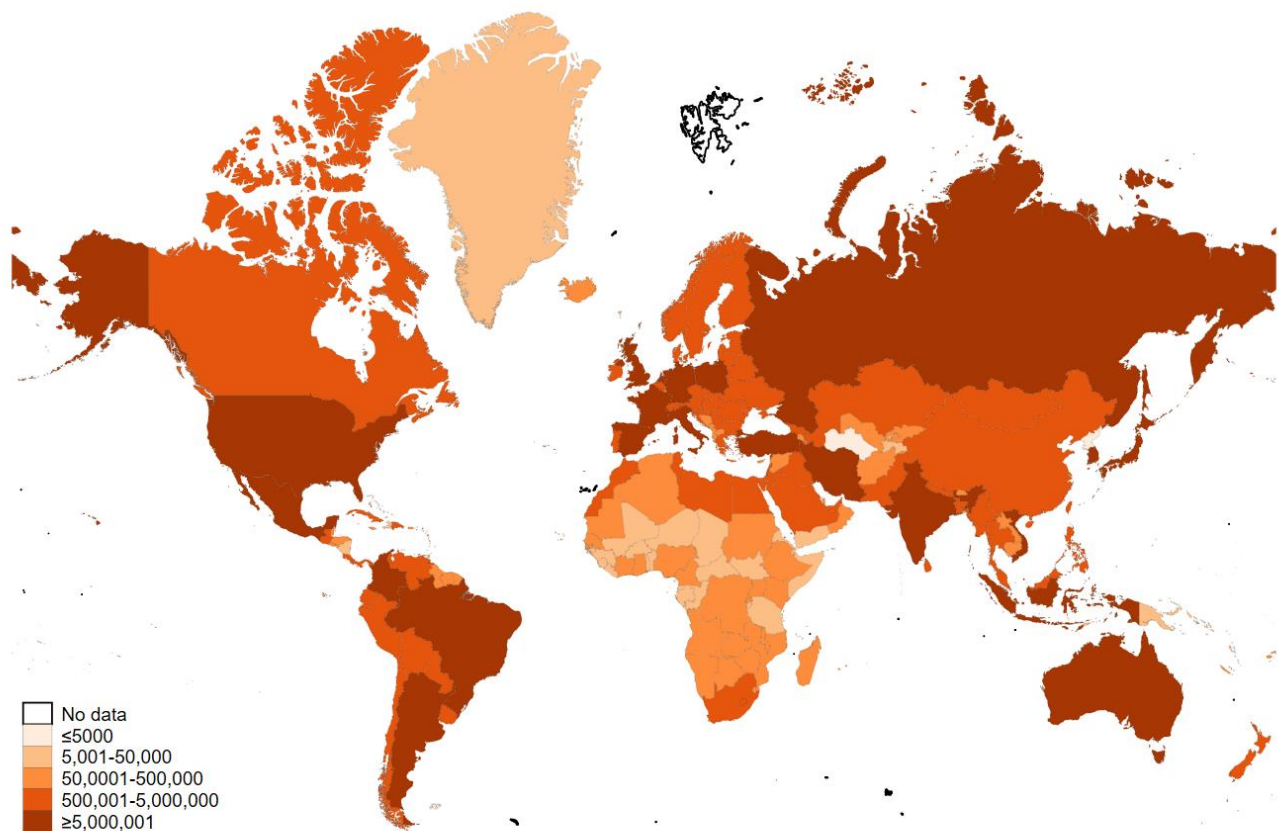
Data source: Oxford COVID-19 Government Response Tracker. Antarctica excluded.

Figure S4 Global COVID-19 Policy Stringency Index (20 April 2022)



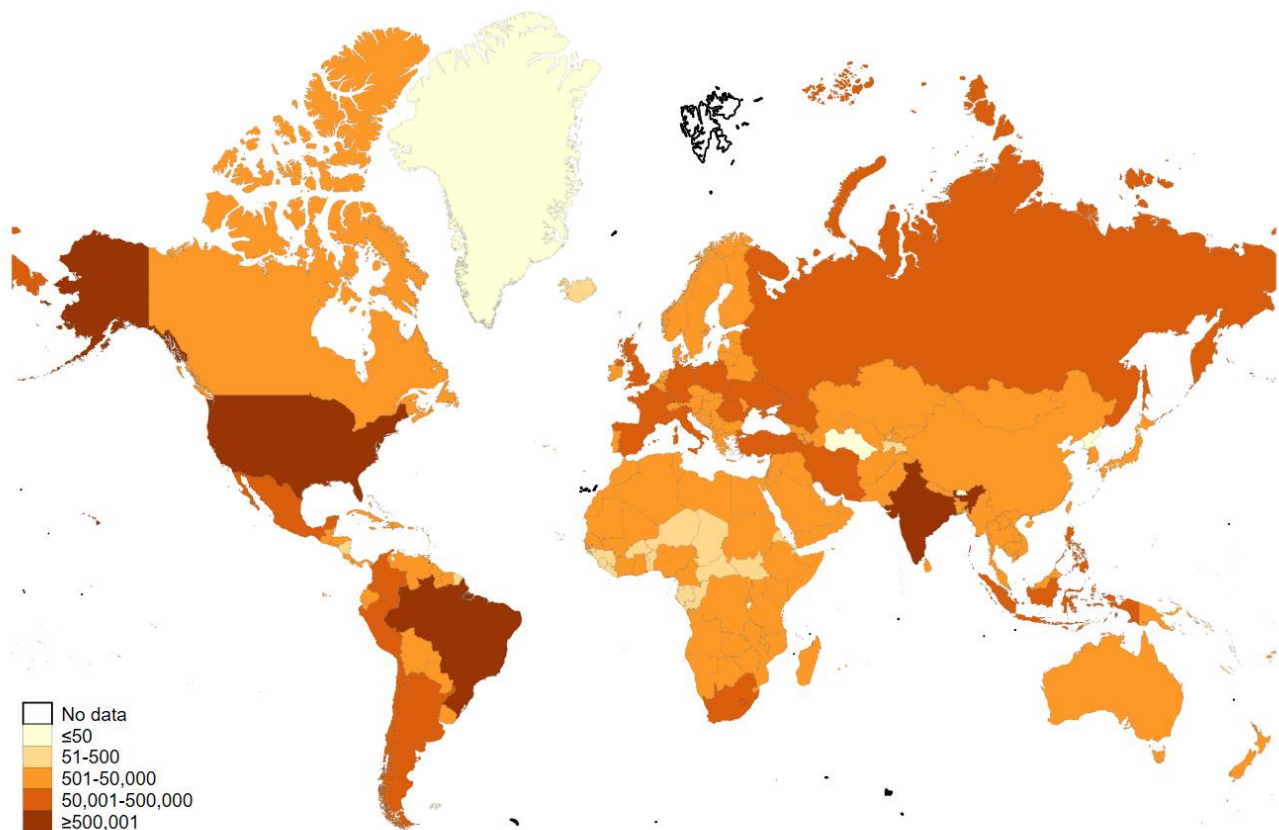
Data source: Our World in Data. Antarctica excluded.

Figure S5 Global COVID-19 vaccine doses per 100 people (20 April 2022)



Data source: WHO COVID-19 Dashboard. Antarctica excluded.

Figure S6 Global COVID-19 cumulative confirmed cases (19 April 2022)



Data source: WHO COVID-19 Dashboard. Antarctica excluded.

Figure S7 Global COVID-19 cumulative deaths (19 April 2022)