Supplementary Tables

- Supp Table 1: Cohort-specific demographic information for samples included in the survival
 and logistic regression analyses. All numbers were calculated in the subset of individuals in
 each cohort with both sex and diagnosis data available. For the UK Biobank, only those with
 both hospital episode statistics (HES) data and primary care (GP) data were included in these
 analyses.
- Supp Table 2: Sample inclusion and exclusion counts for all logistic regression ("LogReg") and survival ("Surv") analyses, both including BMI ("incl. BMI") and excluding ("excl. BMI"). In analyses where more than one exclusion criterion was used (i.e. "Surv incl. BMI" or the COVID-outcome "LogReg incl. BMI" analyses), samples were first excluded based on missing BMI, then secondly if they had a missing diagnosis date for the exposure followed by those with a missing diagnosis date for the outcome (UK Biobank Surv only), then thirdly if the outcome diagnosis occurred before the follow-up start date (Surv only) and participants who died before the end of follow-up (COVID-19 analyses only). A missing value in the sample exclusion counts columns indicates that the specific exclusion was not made for that analysis.
- Supp Table 3: Univariate MR variant list detailing which variants were used in which analysis and their exposure association summary statistics. "Freq. Insomnia (Lane, 2019)" refers to instruments identified in the 2019 Lane et. al. [https://doi.org/10.1038/s41588-019-0361-7] study of frequent insomnia symptoms in the UK Biobank whereas "Insomnia (Watanabe, 2022)" refers to instruments identified in the latest GWAS meta-analysis of insomnia symptoms [https://doi.org/10.1101/2020.12.07.20245209]. Respectively, the "Short Sleep (Dashti, 2019)" and "Number of sleep episodes (Jones, 2019)" exposures refer to the specific 2019 Dashti phenotypes from the et al. sleep duration **GWAS** [https://doi.org/10.1038/s41467-019-08917-4] and the 2019 Jones et al. accelerometerderived sleep phenotype GWAS [https://doi.org/10.1038/s41467-019-09576-1], respectively. The (Pseudo)-R2 column, representing the estimated variance explained in the exposure by the variant, was calculated using the script provided as Supp File 2 in a causal study of periodontitis and Alzheimer's Disease [https://doi.org/10.1371/journal.pone.0228206].
- Supp Table 4: Results of endpoint-to-endpoint survival analyses in the combined UK Biobank
 HES and GP records and in FinnGen release 7 with insomnia as the prior endpoint and
 influenza and URI as the outcome endpoints. The model used is described in the methods
 section and was performed with ("Incl. BMI") and without ("Excl. BMI") BMI as a covariate. CI
 = 95% confidence interval.

- Supp Table 5: Results of the logistic regression analyses in both the UK Biobank and FinnGen release 7 for insomnia versus influenza, URI and COVID-19. The logistic regression model and follow-up cut off dates used are described in the methods section.
- Supp Table 6: Univariate Mendelian randomization results for four exposures: insomnia (Watanabe), frequent insomnia (Lane), short sleep (Dashti) and number of sleep episodes (Jones) and five outcomes: severe COVID, hospitalized COVID, COVID infection (all COVID HGI), upper respiratory infection and influenza (both FinnGen). Three methods were used: inverse variance weighted (IVW) MR, weighted median MR and MR Egger. NVar = number of genetic variants used as instruments for the exposure vs. the specific outcome. The Sum R2 column represents the sum total variance explained in the exposure by only the variants included in the analysis for that outcome.
- Supp Table 7: Multivariate Mendelian randomization (MVMR) results for two insomnia primary exposures (Watanabe et al., 2022 and Lane et al., 2019), correcting for BMI (Neale lab; http://www.nealelab.is/uk-biobank/) and lifetime smoking behaviour (Wootton et al., 2020), and five outcomes: severe COVID, hospitalized COVID, COVID infection (all COVID HGI), upper respiratory infection and influenza (both FinnGen). As with the univariate MR, three methods were used: inverse variance weighted (IVW) MR, weighted median MR and MR Egger. NVar = number of genetic variants used as instruments for the exposures vs. the specific outcome.
- Supp Table 8: Power calculations for MR analyses of the four exposures and five outcomes. For the specific odds ratios, we calculated the power that we had in each analysis to identify odds ratios of that size. For the specific power thresholds, we calculated the minimum odds ratio that we would have that specific power to detect in each analysis. The Proportion Var. Exp. Exposure column represents the sum total variance explained in the exposure by only the variants included in the analysis for that outcome.
- Supp Table 9: Multivariate MR variant list detailing which variants were used in which analysis and their exposure association summary statistics across the three exposures (insomnia, BMI and smoking). "Freq. Insomnia (Lane, 2019)" refers to instruments identified in the 2019 Lane et. al. [https://doi.org/10.1038/s41588-019-0361-7] study of frequent insomnia symptoms in the UK Biobank whereas "Insomnia (Watanabe, 2022)" refers to instruments identified in the latest GWAS meta-analysis of insomnia symptoms [https://doi.org/10.1101/2020.12.07.20245209]. The BMI associations were taken from a UK Biobank-only GWAS in unrelated white British participants (N~337,000) published by the Neale lab [available at http://www.nealelab.is/uk-biobank/] and the "Lifetime smoking behaviour" associations are from a recently published UK Biobank GWAS [https://doi.org/10.1017/s0033291719002678]. The (Pseudo)-R2 column was calculated using the script provided as Supp File 2 in a causal study of periodontitis and Alzheimer's

Disease [https://doi.org/10.1371/journal.pone.0228206]. The Exposure Instrument column (for each exposure) indicates whether the variant was identified or reported as a lead variant in the respective GWA analysis.