Mediating Effects of Neural Targets on Depression, Weight and Anxiety Outcomes of an Integrated Collaborative Care Intervention: The ENGAGE-2 Mechanistic Pilot Randomized Controlled Trial

Supplement

Table S1. Reasons for Ineligibility

	Frequency	Percent
Patient Health Questionnaire-9 (PHQ-9) score < 10	817	53.0
Not fluent in English	160	10.4
Transferred care outside of the health system	137	8.9
Moved/Moving out of area	121	7.9
functional magnetic resonance imaging (fMRI) exclusion ^a	83	5.4
Active alcohol/substance	61	4.0
Pregnant/lactating	32	2.1
Active Bulimia Nervosa	25	1.6
Other Medical Exclusions ^b	21	1.4
Psychiatric care outside the health system	19	1.2
Body mass index (BMI) ineligible	17	1.1
Cardiovascular disease	11	0.7
Participant in conflicting study	10	0.6
fMRI intolerant / decline reschedule	9	0.6
Bariatric surgery	5	0.3
Diabetes	5	0.3
Active suicidal ideation / active plan	4	0.3
Other Psychiatric disorder	3	0.2
Other reason	1	0.1

^a Includes weight over 350 pounds, traumatic brain injury, tumor or any other known structural abnormality in brain, bullet, shrapnel, or other projectile above the shoulder, not being able to lie down in an fMRI scanner for about an hour due to claustrophobia, personal history of epilepsy, convulsions, or seizures, have piercings that cannot be removed.

^b Includes stage 4 or greater renal disease, liver failure, cancer (other than non-melanoma skin cancer) that is/was active or treated with radiation or chemotherapy within the past year.

Supplementary Methods

1. Supplementary Functional Neuroimaging Methods

Viewing of Facial Expressions Task

A standardized set of 3D evoked facial expression stimuli were presented in pseudorandom order, with 5 repeated blocks of 8 stimuli per block for sad, fear, anger, and happy relative to neutral blocks (1). Threat stimuli is the combination of fear and anger stimuli relative to neutral blocks. During the conscious viewing condition, each face was presented for 500 ms, with an interstimulus interval of 750 ms. We created a context for participants to continuously view the faces by instructing them that they would be asked post-scan questions about these faces. To elicit the negative affect circuit in response to non-conscious threat stimuli, we presented the same fear and anger stimuli in a backward-masking design to prevent awareness. In this non-conscious condition, face stimuli were presented for 10ms followed immediately by a neutral face mask stimulus for 150 ms, and with a stimulus onset asynchrony of 1250 ms to match that of the conscious condition (2).

Imaging Sequences

BOLD contrast functional images were acquired with echo-planar T2*-weighted imaging using a GE MR750 3T scanner (GE Healthcare, Milwaukee, Wisconsin) with a NOVA 32-channel head coil. Head motion was restricted with foam pads.

Each whole brain volume consisted of 45 interleaved 3mm thick axial/oblique slices (74 x 74 matrix; TR=2000ms; TE=27.5ms; voxel size=3x3x3mm; FOV=222mm; flip angle=77°). One hundred fifty-four volumes were acquired over 5 minutes and 8 seconds for both tasks. A high-resolution T1-weighted structural scan was acquired using GE's BRAVO sequence at the end of the imaging session for use in normalization of the fMRI data into standard space with the following parameters: TR=0.008, TE=0.003; voxel size=1x1x1mm; number of slices=176; FOV=256x256; flip angle=11°.

Image Pre-processing

Pre-processing and data analysis were performed using Statistical Parametric Mapping (SPM) software implemented in Matlab (SPM8; Wellcome Department of Cognitive Neurology) and the FSL (3) in a manner similar to that of our prior publications (2, 4). Briefly, motion correction was performed by realigning and unwarping the fMRI images to the first image of each task run after removal of the three dummy scans acquired at the start of the scanning session. Images were normalized to the stereotactic space of the Montreal Neurological Institute template (5). T1-weighted data were normalized to standard space using the FMRIB nonlinear registration tool, and the functional echo-planar image data were co-registered to the T1 data using the FMRIB linear registration tool. Prior to computing brain activation values, physiological noise was estimated using the time series from an eroded mask within the ventricles and white matter and was removed from the motion-corrected fMRI time series. Functional data were then smoothed using an 8 mm Gaussian kernel and high-pass filtered using a cutoff period of 128 seconds.

Following realignment and unwarping, quality control diagnostics were completed on the time series data for each run. Quality control diagnostics included removing scans with incidental findings, scanner artefacts and signal dropout. Participants' data were included if no more than 25% (38/151) of time points were censored for frame-wise displacement or variance spikes.

This resulted in total of n = 82 and n = 59 for the baseline and 2-month imaging sessions respectively.

Defining regions of interest

Our regions of interest for the negative affect circuit engaged by threat and sad were defined in our protocol (6-8) and pre-planned analytic plan was established in a prior systematic procedure validated with the same facial emotion task as used in the present ENGAGE-2 trial (9). Primary target regions of interest were the subgenual ACC (sgACC) and amygdala (bilaterally) for threat and the pregenual ACC (pgACC), amygdala (bilaterally), and anterior insula (bilaterally) for sad. Functional connectivity between ROIs and a global circuit dysfunction score for negative affect circuit engaged by threat in the non-conscious viewing condition and sad in the conscious viewing condition were also computed as the secondary neural targets. Other secondary neural targets included ROIs for the cognitive control circuit using the go-no go task, the default mode circuit, the negative affect circuit engaged by threat faces in the conscious viewing condition, and the positive affect circuit engaged by happy faces in the conscious viewing condition. These regions were defined a priori and not derived using a discovery analysis with the present ENGAGE-2 sample. Our a priori focus on these regions and pre-planned analytic strategy to test hypotheses, as outlined in the ENGAGE-2 protocol (8) was informed by our synthesis of the imaging findings for depression (6, 10) and prior trials in which imaging was included at the pretrial baseline to predict outcomes for both behavioural and pharmacological interventions. We have demonstrated that masks to define these *a priori* regions are reliably generated using the meta-analytic platform Neurosynth (11).

Specifically, the meta-analytic platform Neurosynth (11) with the search term "threat" was used to define the negative affective network. Analysis of Functional Neuroimaging's (AFNI's) 3dExtrema function was then used to identify peaks corresponding to our a priori regions of interest. Because some terms yielded maps with excessively large spatial extent, we imposed a restriction that each peak have a minimum z-score of 6 and each region extend no farther than 10mm from the peak. For the amygdala, Neurosynth maps were intersected with anatomically defined boundaries from the Automated Anatomical Labeling atlas (12). Finally, all ROIs were intersected with each individual's grey matter mask. Thus, each ROI was specific to the gray matter anatomy of each individual.

Procedures for Quantifying Neural Circuit Mediator Targets

Quantification of activation and connectivity for these ROIs also followed our previously established systematic procedure and incorporated a sample of 50 healthy individuals without depression or obesity (mean age 32.48 years, SD 11.95, 56% female, 54% non-Hispanic White, mean BMI 23.52, SD 3.32, and mean PHQ-9 0.84, SD 1.78) (9), as outlined in the following sections for both the healthy reference sample and the primary sample.

Computing Circuit Function for the Healthy Reference Sample

As was done with activation, region-to-region connectivity for ROIs was first quantified for the healthy reference sample available to this study. Connectivity between ROIs was quantified using psychophysiological interaction (PPI) analysis. For each ROI (used in PPI as a seed region), we calculated the first eigenvariate of that ROI's time course, and deconvolved this based on task events. Finally, we conducted a first-level general linear model consisting of the psychological variable (task contrast of interest), the physiological variable (deconvolved time course of the seed ROI), and the interaction between the psychological and physiological variables (PPI effect of interest). This process was repeated across all voxels and task contrast,

yielding estimates of the contrast-dependent connectivity for each seed region. Because PPIbased connectivity estimates can differ slightly based on the ROI seed, we computed region-toregion PPI estimates using each region in the pair as a seed and averaging the results, yielding a single input for each connection.

Resulting activation and connectivity values were mean-centered and scaled to be expressed as standard deviation units. We defined neural circuit function both by individual component values (i.e. regional activation and region-to-region connectivity from each region of interest) as well as by global circuit scores (computed by averaging the constituent activation and connectivity component values for the each circuit). These data served as a healthy reference standard for computing extent of neural circuit dysfunction in the clinical participants.

Computing Circuit Dysfunction for the Present Primary Sample

For each individual participant in the primary sample, we computed activation and connectivity for the ROIs established using our prior systematic procedures. We expressed the extent of dysfunction in these values in terms of standard deviation units referenced to the mean of the healthy reference sample. This process resulted in values for each participant that quantified circuit dysfunction in each region of interest and region-to-region connectivity as well as global circuit dysfunction scores reflecting the average of these values. Through this procedure, global circuit dysfunction scores were interpretable relative to a healthy reference mean of zero. The direction of each regional input to the global circuit dysfunction score was oriented so that greater scores indicated greater dysfunction according to our theoretical framework (9).

In addition, the activation of bilateral regions of interest were significantly and strongly correlated for the negative affect circuit engaged by threat (non-conscious and conscious) and sad (conscious), cognitive control circuit, and positive affect circuit engaged by happy (conscious). These findings suggest a strong level of internal consistency between left and right-sided regions of interest at both baseline and 2-months follow up (see Table SS1).

Circuit	Neural Target		В	aseline		2 Months					
		n	Pearson r	95% CI	Р	n	Pearson r	95% CI	Р		
Non-conscious threat	Amygdala	97	0.81	[0.72, 0.86]	<.001	67	0.72	[0.58, 0.82]	<.001		
Conscious sad	Amygdala	92	0.80	[0.70, 0.86]	<.001	62	0.72	[0.58, 0.82]	<.001		
Conscious sau	Anterior Insula	92	0.50	[0.32, 0.63]	<.001	62	0.84	[0.75, 0.90]	<.001		
Cognitive control	dIPFC	94	0.36	[0.17, 0.52]	<.001	70	0.50	[0.30, 0.66]	<.001		
Conscious threat	Amygdala	92	0.58	[0.43, 0.70]	<.001	62	0.83	[0.72, 0.89]	<.001		
Conscious happy	vStriatum	92	0.89	[0.84, 0.93]	<.001	62	0.83	[0.72, 0.89]	<.001		

Table SS1. Cross hemisphere consistency of bilateral regions of interest.

CI = confidence interval. dlPFC: Dorsal Lateral Prefrontal Cortex. P = P value at an uncorrected threshold of .05.

Comparison with Healthy Reference Sample

At baseline, ENGAGE-2 participants showed elevated activity of dACC in the cognitive control circuit (ES=0.47, 95% CI 0.08 to 0.86) and reduced connectivity of multiple neural targets in the default mode circuit (Medial amPFC to Left AG: ES=-0.43, 95% CI -0.78 to -0.07; Medial amPFC to Right AG: ES=-0.51, 95% CI -0.85 to -0.17; Medial PCC to Medial amPFC: ES=-1.00, 95% CI -1.37 to -0.64) and negative affect circuit engaged by conscious threat (Medial dACC to Left Amygdala: ES=-0.30, 95% CI -0.60 to -0.01). At 2 months, reduced connectivity of

some neural targets in the default mode circuit persisted in the intervention and usual care group (See Table SS2 below).

Table SS2. Comparison between ENGAGE-2 participants and healthy controls at baseline and 2 months, for primary and secondary neural circuit targets.

Neural	Hemi. ª						Comp	oariso	n with h	ealthy	controls				
target		vs.		At Bas GAGE		icipants		v	At 2 m s. Interv		ŀÞ		At 2 mor vs. Usual care		ol
		ES	CI	(95%)	Р	P _{adj.}	ES	0	CI (95%)	P	P _{adj.}	ES	CI (95%)	Р	P _{adj.}
Negative Aff	fect Circuit	- enga	ged by 1	Threat	(non-co	onscious) (l	baselin	ne: n=6	57, 30; 2	mo: n	=45, 18)	_			
Amygdala	L	0.14	[-0.2, 0	0.48]	.408	.408	0.21	[-0.2	4, 0.66]	.354	.531	-0.05	[-0.61, 0.51]	.858	.858
7 mily guara	R	0.28	[-0.04,	0.60]	.087	.131	0.11	[-0.2	9, 0.51]	.584	.584	-0.06	[-0.55, 0.44]	.812	.858
sgACC	М	0.43	[-0.03,	0.88]	.065	.131	0.37	[-0.1]	7, 0.92]	.178	.531	0.33	[-0.45, 1.11]	.395	.858
Negative Aff	fect Circuit	- enga	ged by S	Sad (co	onscious	s) (baseline	e: n= 65	5, 27; 2	2 mo: n=	41, 18)		.		
Amygdala	L	-0.15	[-0.50,	0.21]	.423	.705	0.17	[-0.2	4, 0.58]	.424	.424	0.42	[-0.09, 0.93]	.108	.242
i iiii) gaala	R	0.01	[-0.30,	0.31]	.961	.961	0.23	[-0.1]	5, 0.61]	.229	.404	0.14	[-0.36, 0.63]	.583	.583
Anterior	L	0.09	[-0.22,	0.41]	.564	.705	0.23	[-0.1	6, 0.61]	.242	.404	0.39	[-0.14, 0.92]	.145	.242
Insula	R	0.13	[-0.19,	0.45]	.429	.705	0.17	[-0.2	1, 0.54]	.373	.424	0.16	[-0.34, 0.66]	.526	.583
pgACC	М	-0.41	[-0.82,	0.00]	.051	.254	-0.66	[-1.0	9, -0.23]	.003	.014	-0.58	[-1.14, -0.02]	.043	.217
Negative Afj	fect Circuit	- enga	ged by 1	Threat	(non-co	onscious) (l	baselin	ne: n=6	57, 30; 2	mo: n=	=45, 18)				
sgACC to	M - L	-0.21	[-0.53	, 0.11]	.205	.466	-0.05	[-0.	41, 0.31]	.790	.850	-0.07	[-0.53, 0.39]	.759	.875
Amygdala	M - R	-0.07	[-0.39	, 0.25]	.680	.839	0.05	[-0.	33, 0.44]	.782	.850	0.03	[-0.46, 0.52]	.899	.905
Circuit ^c	—	0.05	[-0.13	, 0.24]	.574	.783	-0.01	[-0.2	23, 0.21]	.931	.931	-0.08	[-0.34, 0.18]	.549	.790
Negative Aff	fect Circuit	- enga	ged by S	Sad (co	onscious	s) (baseline	e: n= 65	5, 27; 2	2 mo: n=	41, 18)				
pgACC to	M-L	0.01	[-0.32	, 0.34]	.959	.959	-0.09	[-0.	46, 0.28]	.618	.810	-0.38	[-0.85, 0.09]	.110	.472
Ant. Insula	M-R	-0.23	[-0.55	, 0.08]	.146	.388	-0.26	[-0.	62, 0.10]	.159	.652	-0.34	[-0.79, 0.12]	.144	.484
pgACC to	M-L	0.03	[-0.27	, 0.34]	.821	.879	0.04	[-0.]	35, 0.42]	.847	.876	-0.03	[-0.49, 0.44]	.905	.905
Amygdala	M-R	0.13	[-0.17	, 0.42]	.388	.654	0.09	[-0.2	26, 0.44]	.621	.810	0.19	[-0.29, 0.67]	.438	.731
Circuit ^c	_	0.01	[-0.15	, 0.16]	.943	.959	0.07	[-0.	09, 0.23]	.384	.656	0.15	[-0.07, 0.38]	.183	.484
Cognitive Co	ntrol Circui	it (base	eline: n=	67, 27	; 2 mo:	n=47, 18)						•			
11050	L	0.28	[-0.07	, 0.64]	.119	.388	0.05	[-0.	34, 0.45]	.793	.850	0.07	[-0.47, 0.62]	.788	.875
dIPFC	R	-0.19	[-0.49	, 0.11]	.218	.466	-0.14	[-0.4	49, 0.21]	.437	.656	-0.45	[-0.95, 0.05]	.077	.387
dACC	М	0.47	[0.08	, 0.86]	.019	.116	0.23	[-0.	21, 0.68]	.302	.652	0.30	[-0.24, 0.84]	.272	.519
dACC to	M-L	0.14	[-0.16	, 0.44]	.355	.654	0.22	[-0.	13, 0.57]	.215	.652	0.29	[-0.14, 0.71]	.184	.484
dIPFC	M-R	0.11	[-0.19	, 0.41]	.480	.686	0.17	[-0.	17, 0.52]	.328	.652	0.27	[-0.20, 0.74]	.252	.519
Circuit ^c	_	-0.16	[-0.34	, 0.02]	.078	.292	-0.11	[-0.]	32, 0.10]	.307	.652	-0.10	[-0.38, 0.18]	.480	.757
Default Mod	le Circuit (b	aseline	e: n=63,	22; 2	mo: n=3	39, 16)		-		-		1			
amPFC to	M-L	-0.43	[-0.78,	-0.07]	.019	.116	-0.41	[-0.8	0, -0.02]	.038	.285	-0.32	[-0.86, 0.22]	.243	.519
AG	M-R	-0.51	[-0.85,	-0.17]	.004	.036	-0.52	[-0.9	1, -0.14	.009	.086	-0.48	[-1.00, 0.04]	.071	.387
PCC to amPFC	M-M		[-1.37,			<.001			0, -0.48]				[-1.43, -0.37]		.036
	M-L	-0.25	[-0.59	, 0.09]	.155	.388	-0.34	[-0.	72, 0.04]	.077	.462	-0.31	[-0.87, 0.25]	.277	.519
PCC to AG	M-R	-0.19	[-0.60	, 0.22]	.362	.654	-0.26	[-0.	69, 0.16]	.223	.652	-0.55	[-1.15, 0.06]		.387
Circuit ^c	-	-0.48	[-0.74,	-0.21]	<.001	0.007			7, -0.20]	·	.019	-0.52	[-0.92, -0.11]		.196
Negative Aff	fect Circuit		. ,					L	, ,			1	. / 1		
5.50		2.	/			, ,				,					

Amygdala	L	-0.07 [-0.41, 0.28] .708	.839	0.21 [-0.23, 0.65] .348	.652	0.11 [-0.41, 0.62] .679 .823
	R	0.12 [-0.19, 0.44] .436	.654	0.21 [-0.19, 0.60] .307	.652	0.24 [-0.25, 0.74] .330 .582
dACC	М	0.27 [-0.08, 0.63] .133	.388	0.07 [-0.33, 0.46] .742	.850	0.15 [-0.38, 0.67] .579 .790
dACC to	M-L	-0.30 [-0.60, -0.01] .044	.219	-0.22 [-0.56, 0.13] .217	.652	-0.36 [-0.73, 0.00] .050 .387
Amygdala	M-R	-0.27 [-0.57, 0.02] .065	.277	-0.16 [-0.50, 0.17] .336	.652	-0.29 [-0.74, 0.15] .194 .484
Circuit ^c	-	0.07 [-0.09, 0.23] .400	.654	0.14 [-0.06, 0.34] .168	.652	0.17 [-0.08, 0.42] .181 .484
Positive Affe	ct Circuit -	engaged by Happy (consciou	s) (baselii	ne: n=65 27; 2 mo: n=41, 18)		
vMPFC	М	0.07 [-0.27, 0.42] .676	.839	0.08 [-0.40, 0.55] .750	.850	0.11 [-0.42, 0.64] .686 .823
vStriatum	L	-0.16 [-0.56, 0.24] .434	.654	-0.19 [-0.64, 0.27] .425	.656	-0.14 [-0.65, 0.36] .573 .790
	R	-0.06 [-0.46, 0.33] .746	.839	-0.17 [-0.61, 0.27] .437	.656	0.12 [-0.42, 0.66] .660 .823
Circuit ^c	-	0.05 [-0.27, 0.37] .756	.839	0.1 [-0.28, 0.49] .592	.810	-0.03 [-0.44, 0.39] .893 .905

^a Single letter indicates task activation; paired letters indicate task-related connectivity

^bRepresents the initial 2-month intervention phase of the I-CARE2 program that implemented a 7-step problem-solving process as its core component

^c Circuit dysfunction score (9)

Abbreviations: AG: Angular Gyrus; amPFC: anterior Medial Prefrontal Cortex; $CI = confidence interval; dACC: Dorsal Anterior Cingulate Cortex; dIPFC: Dorsal Lateral Prefrontal Cortex; ES = standardized effect size; Hemi.: hemisphere; L: left; M: medial; PCC: Posterior Cingulate Cortex; pgACC: pregenual anterior cingulate cortex; R: right; sgACC: subgenual anterior cingulate cortex; vMPFC: ventral medial Prefrontal Cortex; vStriatum: ventral Striatum. P= P value at an uncorrected threshold of .05 prior to adjustment for FDR; <math>P_{adj.} = P$ value adjusted for FDR within neural target family (see eAppendix 5).

2. Sample Size Calculation

The focus of this mechanistic pilot trial was on the magnitude and precision (95% CI) of estimates for changes in neural targets in relation to clinical outcomes, with the goal of generating strong hypotheses about specific neural targets as causal effect mediators. Accordingly, the sample size was determined to focus on medium or larger effects given the likely limited clinical relevance of small effects. When considering all combinations of treatment-to-mediator and mediator-to-outcome effects in a suitable effect size metric by Fritz and MacKinnon (13), S=0.14 is small (akin to Cohen's d=0.20), H=0.26 is halfway between small and medium (d=0.35), M=0.39 is medium (d=0.50), and L=0.59 is large (d=0.80). Thus, effect size combinations of MM, ML, and LL for the joint mediation were in the medium to large range, which we considered reasonable given our prior findings (14, 15). Accordingly, assuming ≥85% retention over 6 months, a sample size of 105 (70 intervention, 35 control) was chosen as it would bound the 95% CI with a 2-sided standardized half-width of 0.50 (16, 17).

3. Changes in Response to the COVID-19 Pandemic

Recruitment and baseline data collection were not impacted by the pandemic. In-person visits at follow-up were suspended on 3/16/2020 and restarted on 7/10/2020; final data collection ended on 8/31/2020 (Figure S2). After 3/16/2020, delivery of the intervention sessions was changed from in-person to phone or Zoom videoconference.

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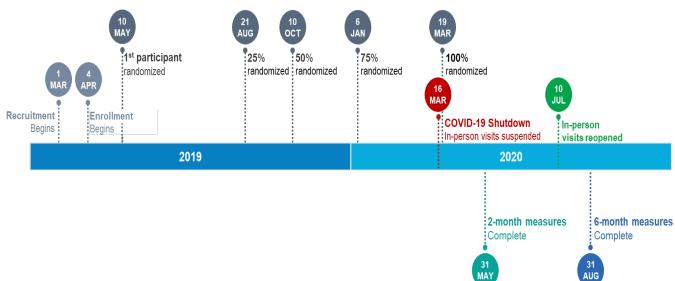
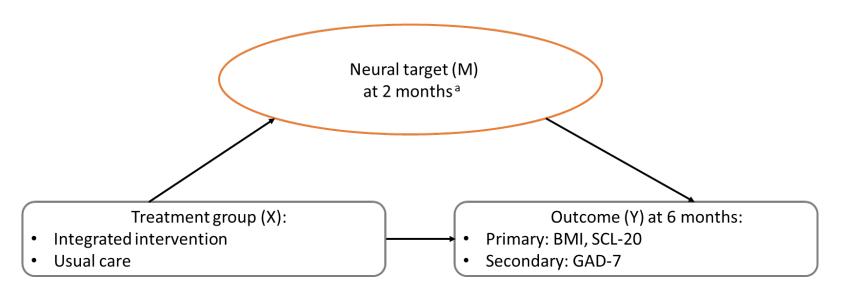


Figure S1. Study Timeline

		SCL-20 (change	from baseline				BMI cl	nange	from baseline				GAD-7 c	hange	from baseline		
	At 2	months		At 6	5 months		At 2	2 months		At	6 months		At	2 months		At 6	5 months	
	Before 3/16	After 3/16	Pa	Before 3/16	After 3/16	Pª	Before 3/16	After 3/16	Pa	Before 3/16	After 3/16	Pa	Before 3/16	After 3/16	Pª	Before 3/16	After 3/16	Pª
Overall mean ±	n=80	n=19		n=40	n=52		n=82	n=17		n=45	n=53		n=77	n=12		n=38	n=44	
SD	-0.1 ± 0.5	-0.4 ± 0.6	.054	-0.2 ± 0.7	-0.4 ± 0.6	.053	0.1 ± 0.7	-0.4 ± 1.3	.21	-0.4 ± 1.6	-0.2 ± 1.6	.47	-1.1 ± 4.0	-0.5 ± 6.6	.78	-2.8 ± 5.1	-1.3 ± 4.5	.15
Inter- vention mean ±	n=53	n=13		n=27	n=33		n=53	n=13		n=30	n=35		n=51	n=8		n=25	n=29	
SD	-0.2 ± 0.5	-0.5 ± 0.5	.04	-0.3 ± 0.7	-0.5 ± 0.6	.15	0.1 ± 0.7	-0.2 ± 1.3	.51	-0.5 ± 1.9	-0.2 ± 1.7	.52	-2.0 ± 4.0	-3.4 ± 5.8	.41	-3.7 ± 4.0	-2.6 ± 4.6	.36
Usual care mean ±	n=27	n=6		n=13	n=19		n=29	n=4		n=15	n=18		n=26	n=4		n=13	n=15	
SD	-0.0 ± 0.6	-0.2 ± 0.8	.62	0.1 ± 0.5	-0.2 ± 0.5	.09	0.0 ± 0.7	-1.0 ± 1.3	.22	-0.2 ± 0.8	-0.0 ± 1.5	.75	0.8 ± 3.2	5.3 ± 4.0	.02	-1.2 ± 6.6	1.2 ± 3.2	.26
Adjusted between- group difference [95% CI]	-0.2 [-0.4, 0.0]	-0.1 [-0.6, 0.3] .03	-0.3 [-0.6, -0.0]	-0.4 [-0.6, -0.1] .001	0.0 [-0.4, 0.4]	0.6 [-0.3, 1.4]	.07	-0.4 [-1.4, 0.6]	-0.1 [-1.0, 0.8]] .85	-2.4 [-4.0, -0.8]	-7.4 [-11.2, -3.6	•] <.00:	L -2.4 [-4.9, 0.1]	-3.4 [-5.7, -1.0)] .01

^a Student's t test was conducted to compare changes in clinical outcomes before and after 3/16 for overall sample, intervention, and usual care group separately. Linear mixed models were conducted to compare treatment effects before and after 3/16. The fixed effects of each model included baseline value of the outcome, randomization covariates, group (intervention or control), time point (2 or 6 months), group-by-time interaction, COVID indicator (an indicator of whether a participant's outcome was assessed before or after the 3/16 lockdown), and group-by-time-by COVID indicator interaction. The random effects accounted for repeated measures with an unstructured covariance matrix.

Figure S2. Conceptual Framework



^a Please refer to Table S3 below for the specification of primary and secondary neural targets.

Family	Circuit	Target Type	Neural Target	Hemi.ª	m value per model of association of neural targets with clinical outcomes	m value per model of treatment effect on neural targets
	Negative Affect -	Activation	Amygdala	L		
	engaged by Threat	Activation	Amygdala	R		
	(non- conscious)	Activation	sgACC	М		
Primary		Activation	Amygdala	L	16	8
	Negative Affect -	Activation	Amygdala	R		
	engaged by Sad	Activation	Anterior Insula	L		
	(conscious)	Activation	Anterior Insula	R		
		Activation	pgACC	М		
	Negative Affect -	Connectivity	sgACC to Amygdala	M – L		
	engaged by Threat	Connectivity	sgACC to Amygdala	M – R		
	(non- conscious)	Composite	Circuit ^ь	-		
		Connectivity	pgACC to Anterior Insula	M – L		
Secondary	Negative Affect -	Connectivity	pgACC to Anterior Insula	M – R	60	30
	engaged by Sad	Connectivity	pgACC to Amygdala	M – L		
	(conscious)	Connectivity	pgACC to Amygdala	M – R		
		Composite	Circuit ^b	-		
		Activation	dIPFC	L		

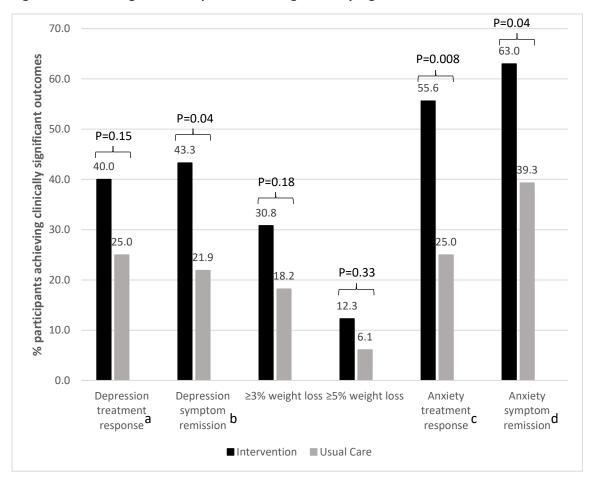
Table S3. Families of tests used to determine 'm' value and control false discovery rate

	Activation	dIPFC	R	
	Activation	dACC	M	
Cognitive Control	Connectivity	dACC to dlPFC	M-L	
	Connectivity	dACC to dIPFC	M-R	
	Composite	Circuit ^b	-	
	Connectivity	amPFC to AG	M-L	
	Connectivity	amPFC to AG	M-R	
Default	Connectivity	PCC to amPFC	M-M	
Mode	Connectivity	PCC to AG	M-L	
	Connectivity	PCC to AG	M-R	
	Composite	Circuit ^b	-	
	Activation	Amygdala	L	
Negative	Activation	Amygdala	R	
Affect – engaged	Activation	dACC	М	
by Threat (conscious)	Connectivity	dACC to Amygdala	M-L	
(,	Connectivity	dACC to Amygdala	M-R	
	Composite	Circuit ^b	-	
Positive	Activation	vMPFC	М	
Affect – engaged	Activation	vStriatum	L	
by Happy (conscious)	Activation	vStriatum	R	
,,	Composite	Circuit ^b	-	

^a Single letter indicates task activation; paired letters indicate task-related connectivity

^b Circuit dysfunction score (9)

Abbreviations: AG: Angular Gyrus; amPFC: anterior Medial Prefrontal Cortex; dACC: Dorsal Anterior Cingulate Cortex; dIPFC: Dorsal Lateral Prefrontal Cortex; Hemi.: hemisphere; L: left; M: medial; PCC: Posterior Cingulate Cortex; pgACC: pregenual anterior cingulate cortex; R: right; sgACC: subgenual anterior cingulate cortex; vMPFC: ventral medial Prefrontal Cortex; vStriatum: ventral Striatum.





^a Depression treatment response is defined as ≥50% decrease in SCL-20 scores from baseline.

^b Depression remission is defined as SCL-20 scores<0.5.

^c Anxiety treatment response is defined as \geq 50% decrease in GAD-7 scores from baseline.

^d Anxiety remission is defined as GAD-7 scores<5.

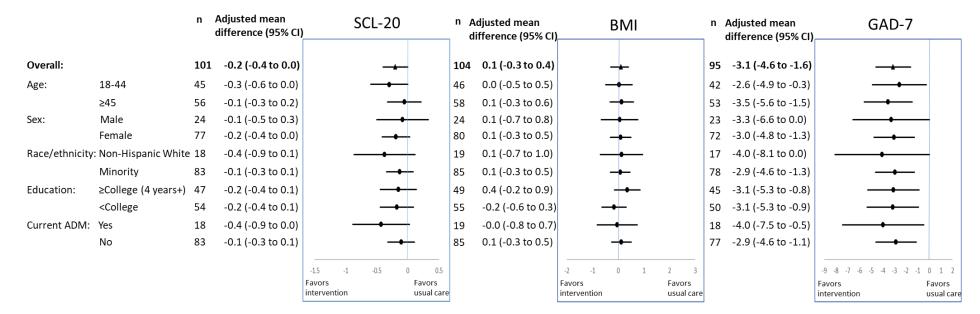


Figure S4. Intervention Effects on Outcomes at 2 Months, Overall and by Subgroup.

	Usual care ^a Interaction ^a				Usual care ^a Interaction ^a			Usual care ^a			Interaction ^a								
Neural target	Hemi.⁵	mean (95% CI)	Р	\mathbf{P}_{adj}	mean (95% CI)	Р	\mathbf{P}_{adj}	mean (95% CI)	Ρ	\mathbf{P}_{adj}	mean (95% CI)	Р	\mathbf{P}_{adj}	mean (95% CI)	Р	P adj	mean (95% CI)	Р	\mathbf{P}_{adj}
		SCL-20						вмі						GAD-7					
Primary Neur	al Targets																		
Negative Affe	ct Circuit	- engaged by Threa	t (non	-consc	ious)														
Amygdala	L	0.03 [-0.25, 0.31]	.82	.87	0.03 [-0.30, 0.35]	.87	.87	-0.01 [-0.06, 0.03] .62	.62	0.02 [-0.04, 0.07]	.58	.62	-0.10 [-0.33, 0.13]	.39	.39	0.15 [-0.13, 0.42]	.29	.34
	R	0.15 [-0.13, 0.43]	.30	.61	-0.13 [-0.47, 0.22]	.46	.69	-0.02 [-0.07, 0.02] .33	.57	0.02 [-0.03, 0.08]	.38	.57	-0.17 [-0.40, 0.06]	.15	.27	0.20 [-0.10, 0.49]	.18	.27
sgACC	М	0.11 [-0.04, 0.26]	.13	.61	-0.10 [-0.27, 0.08]	.27	.61	-0.02 [-0.04, 0.01].11	.41	0.02 [-0.01, 0.05]	.14	.41	0.13 [0.00, 0.25]	.047	.24	-0.13 [-0.27, 0.02]	.08	.24
Negative Affe	ct Circuit	- engaged by Sad (c	consci	ous)															
Amygdala	L	0.31 [-0.01, 0.64]	.06	.30	-0.36 [-0.72, 0.01]	.053	.30	0.01 [-0.04, 0.06]	.71	.77	-0.01 [-0.07, 0.05]	.77	.77	0.33 [0.07, 0.59]	.01	.07	-0.46 [-0.75, -0.17]	.002	.02
	R	0.14 [-0.27, 0.56]	.49	.70	-0.16 [-0.63, 0.31]	.50	.70	-0.03 [-0.10, 0.03].31	.52	0.04 [-0.03, 0.11]	.29	.52	0.14 [-0.21, 0.49]	.44	.49	-0.21 [-0.62, 0.19]	.29	.37
Anterior	L	0.17 [-0.09, 0.43]	.20	.57	-0.05 [-0.37, 0.27]	.75	.77	-0.02 [-0.06, 0.03].47	.59	0.03 [-0.02, 0.08]	.24	.52	0.24 [0.02, 0.45]	.03	.11	-0.19 [-0.46, 0.07]	.15	.21
Insula	R	0.09 [-0.22, 0.40]	.56	.70	0.05 [-0.31, 0.42]	.77	.77	-0.03 [-0.08, 0.02].22	.52	0.05 [-0.01, 0.10]	.10	.52	0.19 [-0.06, 0.44]	.13	.21	-0.10 [-0.40, 0.20]	.50	.50
pgACC	м	0.14 [-0.12, 0.39]	.29	.57	-0.18 [-0.47, 0.12]	.23	.57	-0.02 [-0.06, 0.02].37	.53	0.03 [-0.02, 0.07]	.22	.52	0.21 [0.01, 0.41]	.045	.11	-0.18 [-0.42, 0.06]	.14	.21
Secondary Ne	ural Targ	ets																	
Negative Affe	ct Circuit	- engaged by Threa	t (non	-consc	ious)														
sgACC to	M-L	-0.30 [-0.71, 0.11]	.15	.85	0.28 [-0.16, 0.71]	.21	.86	-0.06 [-0.13, 0.00].054	.78	0.06 [-0.01, 0.12]	.10	.78	-0.24 [-0.57, 0.10]	.17	.59	0.18 [-0.18, 0.54]	.32	.63
Amygdala	M-R	-0.34 [-0.73, 0.05]	.09	.80	0.30 [-0.12, 0.71]	.16	.85	-0.01 [-0.07, 0.06] .85	.98	0.01 [-0.06, 0.07]	.86	.98	-0.33 [-0.64, -0.02]	.04	.59	0.26 [-0.07, 0.58]	.12	.59
Circuit ^c	-	0.06 [-0.44, 0.56]	.81	.95	-0.01 [-0.57, 0.55]	.97	.98	0.04 [-0.04, 0.12]	.32	.80	-0.04 [-0.13, 0.05]	.41	.88	-0.26 [-0.67, 0.15]	.21	.59	0.38 [-0.09, 0.84]	.11	.59
Negative Affe	ct Circuit	- engaged by Sad (c	consci	ous)															
pgACC to Ant.	M-L	0.29 [-0.06, 0.64]	.11	.80	-0.18 [-0.60, 0.24]	.39	.90	0.04 [-0.02, 0.09]	.18	.78	-0.02 [-0.08, 0.05]	.64	.98	0.13 [-0.17, 0.43]	.38	.68	-0.13 [-0.48, 0.23]	.47	.78
Insula	M-R	0.22 [-0.17, 0.60]	.27	.86	-0.13 [-0.56, 0.30]	.54	.95	0.04 [-0.02, 0.10]	.22	.78	-0.03 [-0.10, 0.04]	.39	.88	0.23 [-0.08, 0.55]	.15	.59	-0.24 [-0.59, 0.12]	.19	.59
	M-L	0.15 [-0.19, 0.49]	.39	.90	-0.24 [-0.65, 0.16]	.24	.86	0.02 [-0.03, 0.07]	.44	.88	-0.03 [-0.09, 0.04]	.42	.88	-0.12 [-0.41, 0.16]	.40	.68	0.17 [-0.17, 0.50]	.33	.64

Table S4. Association of changes in neural targets at 2 months and changes in outcomes at 2 months

pgACC to Amygdala	M-R	0.04 [-0.26, 0.33]	.81	.95	-0.07 [-0.43, 0.29] .6	9.95	0.02 [-0.03, 0.07] .39	.88	-0.02 [-0.07, 0.04] .58 .98	-0.13 [-0.37, 0.11]	.29	.59	0.08 [-0.22, 0.37]	.60	.84
Circuit ^c	-	0.38 [-0.31, 1.08]	.28	.86	-0.50 [-1.34, 0.34] .2	4 .86	-0.06 [-0.17, 0.05] .29	.78	0.07 [-0.06, 0.20] .26 .78	0.39 [-0.20, 0.98]	.19	.59	-0.45 [-1.16, 0.26]	.21	.59
Cognitive Con	trol Circu	it													
dIPFC	L	-0.22 [-0.60, 0.15]	.24	.86	0.17 [-0.24, 0.58] .4	1 .90	-0.01 [-0.07, 0.05] .77	.98	0.02 [-0.04, 0.09] .47 .89	-0.34 [-0.66, -0.01]	.04	.59	0.32 [-0.04, 0.67]	.08	.59
	R	-0.14 [-0.54, 0.27]	.51	.95	0.12 [-0.35, 0.59] .6	2.95	-0.04 [-0.1, 0.03] .27	.78	0.06 [-0.02, 0.13] .13 .78	-0.01 [-0.36, 0.35]	.98	.98	0.18 [-0.24, 0.60]	.39	.68
dACC	М	-0.09 [-0.44, 0.27]	.64	.95	0.10 [-0.29, 0.49] .6	2.95	-0.01 [-0.07, 0.04] .68	.98	0.04 [-0.02, 0.10] .23 .78	-0.17 [-0.48, 0.14]	.28	.59	0.24 [-0.11, 0.58]	.17	.59
dACC to dIPFC	M-L	-0.05 [-0.43, 0.33]	.78	.95	-0.05 [-0.49, 0.39] .8	3.96	0.04 [-0.02, 0.10] .15	.78	-0.06 [-0.13, 0.01] .09 .78	-0.04 [-0.38, 0.30]	.81	.98	-0.02 [-0.42, 0.37]	.91	.98
	M-R	-0.06 [-0.46, 0.34]	.76	.95	0.06 [-0.40, 0.53] .7	9.95	0.02 [-0.04, 0.09] .45	.88	0.00 [-0.07, 0.07] >.99 >.99	-0.04 [-0.40, 0.32]	.83	.98	0.12 [-0.30, 0.53]	.57	.84
Circuit ^c	-	0.34 [-0.33, 1.00]	.32	.90	-0.27 [-0.99, 0.45] .4	6 .94	-0.01 [-0.11, 0.10] .90	.98	-0.03 [-0.14, 0.09] .62 .98	0.37 [-0.21, 0.95]	.20	.59	-0.47 [-1.11, 0.17]	.15	.59
Default Mode	Circuit														
amPFC to AG	M-L	-0.09 [-0.42, 0.24]	.58	.95	0.13 [-0.30, 0.56] .5	5.95	-0.04 [-0.10, 0.01] .14	.78	0.06 [-0.01, 0.13] .08 .78	0.07 [-0.21, 0.34]	.64	.84	-0.22 [-0.58, 0.14]	.22	.59
	M-R	-0.01 [-0.51, 0.50]	.97	.98	0.15 [-0.44, 0.74] .6	0.95	-0.06 [-0.14, 0.02] .16	.78	0.11 [0.02, 0.20] .02 .64	0.03 [-0.40, 0.47]	.88	.98	-0.05 [-0.56, 0.46]	.84	.98
PCC to amPFC	M-M	-0.05 [-0.42, 0.32]	.79	.95	0.10 [-0.36, 0.55] .6	7.95	-0.04 [-0.09, 0.01] .13	.78	0.11 [0.05, 0.18] .001 .06	0.01 [-0.30, 0.33]	.94	.98	-0.05 [-0.44, 0.34]	.80	.98
PCC to AG	M-L	-0.01 [-0.57, 0.55]	.97	.98	0.01 [-0.62, 0.64] .9	8 .98	0.01 [-0.09, 0.10] .92	.98	0.01 [-0.10, 0.11] .91 .98	-0.13 [-0.60, 0.34]	.58	.84	-0.02 [-0.56, 0.51]	.93	.98
	M-R	0.32 [-0.28, 0.91]	.29	.86	-0.29 [-0.93, 0.36] .3	7.90	0.01 [-0.09, 0.11] .81	.98	0.00 [-0.11, 0.11] .98 >.99	-0.12 [-0.63, 0.39]	.65	.84	0.05 [-0.50, 0.61]	.85	.98
Circuit ^c	-	-0.05 [-0.68, 0.57]	.86	.96	0.15 [-0.58, 0.89] .6	8 .95	-0.06 [-0.16, 0.04] .21	.78	0.13 [0.01, 0.24] .03 .64	-0.03 [-0.56, 0.50]	.90	.98	-0.14 [-0.76, 0.48]	.66	.84
Negative Affe	ct Circuit	- engaged by Threa	at (con	scious)										
Amygdala	L	0.11 [-0.17, 0.38]	.44	.94	-0.15 [-0.49, 0.18] .3	6 .90	0.01 [-0.03, 0.05] .58	.98	-0.01 [-0.07, 0.04] .63 .98	0.07 [-0.16, 0.30]	.55	.84	-0.08 [-0.36, 0.20]	.57	.84
	R	0.05 [-0.24, 0.35]	.71	.95	-0.01 [-0.41, 0.39] .9	5.98	-0.00 [-0.05, 0.04] .86	.98	0.01 [-0.05, 0.07] .79 .98	0.07 [-0.18, 0.32]	.57	.84	-0.08 [-0.42, 0.26]	.65	.84
dACC	М	0.2 [0.00, 0.58]	.0499	9 .80	-0.25 [-0.58, 0.08] .1	4 .85	0.01 [-0.03, 0.06] .63	.98	0.00 [-0.05, 0.06] .87 .98	0.26 [0.01, 0.50]	.04	.59	-0.25 [-0.53, 0.02]	.07	.59
dACC to	M-L	-0.11 [-0.50, 0.28]	.56	.95	0.07 [-0.41, 0.54] .7	8 .95	-0.01 [-0.07, 0.05] .67	.98	0.04 [-0.03, 0.11] .28 .78	-0.18 [-0.49, 0.13]	.26	.59	0.01 [-0.37, 0.39]	.95	.98
Amygdala	M-R	-0.17 [-0.71, 0.37]	.52	.95	0.16 [-0.44, 0.75] .6	0.95	-0.00 [-0.08, 0.08] .99	>.99	0.02 [-0.07, 0.11] .69 .98	-0.38 [-0.80, 0.03]	.07	.59	0.21 [-0.25, 0.68]	.36	.68
Circuit ^c	-	0.02 [-0.72, 0.77]	.95	.98	-0.08 [-0.95, 0.79] .8	6 .96	0.01 [-0.11, 0.12] .89	.98	-0.05 [-0.18, 0.08] .46 .88	0.17 [-0.44, 0.78]	.59	.84	0.02 [-0.70, 0.73]	.97	.98
I							I			I					

Positive Affe	ect Circuit	- engaged by Happy (con	scious)											
vMPFC	М	0.23 [-0.18, 0.63] .27	.86	-0.19 [-0.63, 0.24]	38 .90	-0.03 [-0.09, 0.03] .31	.80	0.04 [-0.03, 0.11] .21	.78	0.20 [-0.15, 0.55]	.26	.59 -0.20 [-0.57, 0.17]	.29	.59
vStriatum	L	0.27 [-0.04, 0.58] .09	.80	-0.20 [-0.53, 0.14]	24 .86	-0.00 [-0.05, 0.05] .97	>.99	0.01 [-0.04, 0.06] .71	.98	0.16 [-0.11, 0.42]	.25	.59 -0.17 [-0.45, 0.12]	.25	.59
	R	0.38 [0.10, 0.67] .01	.60	-0.30 [-0.61, 0.01] .	06 .80	0.03 [-0.02, 0.07] .24	.78	-0.02 [-0.07, 0.04] .56	.98	0.19 [-0.07, 0.45]	.14	.59 -0.18 [-0.46, 0.09]	.19	.59
Circuit ^c	_	-0.43 [-0.81, -0.05] .03	.80	0.34 [-0.06, 0.75]	10 .80	-0.01 [-0.07, 0.06] .88	.98	-0.01 [-0.07, 0.06] .80	.98	-0.25 [-0.59, 0.08]	.14	.59 0.25 [-0.10, 0.61]	.16	.59

Abbreviations: AG: Angular Gyrus; amPFC: anterior Medial Prefrontal Cortex; BMI, body mass index; dACC: Dorsal Anterior Cingulate Cortex; dIPFC: Dorsal Lateral Prefrontal Cortex; GAD-7, 7-item Generalized Anxiety Disorder Scale; Hemi.: hemisphere; L: left; M: medial; PCC: Posterior Cingulate Cortex; pgACC: pregenual anterior cingulate cortex; R: right; SCL-20, Depression Symptom Checklist-20; sgACC: subgenual anterior cingulate cortex; vMPFC: ventral medial Prefrontal Cortex; vStriatum: ventral Striatum.

^a Ordinary least square regression model including baseline of outcome, indicator of the outcome data collected before or after COVID-19 shut down at study site (3/16/2020), biotype, treatment, and interaction of biotype*treatment.

^b Single letter indicates task activation; paired letters indicate task-related connectivity.

^c Global circuit dysfunction score, composite of primary and secondary neural targets.

Note: Bolded results indicate that 95% CIs do not include null.

		ENGAGE	ENGAGE-2	Р
		n=108	n=106	P value
Demographic				
Age, years, mean±SD*		52.0 ± 11.7	47.0 ± 11.9	.002
Female, %*		67.6	76.4	.15
Race/ethnicity, %*				<.00
Non-Hispanic White		75	17.9	
African American		0.9	54.7	
Asian/Pacific Islander		7.4	1.9	
Hispanic		10.2	19.8	
Other (e.g., multi-race,		6.5	5.7	
Education, %*				.002
High school/GED or less		5.6	13.2	
Some college		22.2	40.6	
College graduate		39.8	27.4	
Post college		32.4	18.9	
Taking Anti-depressant medication*		39.8	17.9	<.00
Annual family income, %, n=147, 58				<.00
< \$35,000		9.1	32.1	
\$35,000- <\$55,000		6.1	24.5	
\$55,000- <\$75,000		8.1	14.2	
≥\$75,000		76.8	29.3	
Clinical				
SCL-20 score		1.5 ± 0.5	1.2 ± 0.7	<.00
BMI,kg/m ²		35.5 ± 5.1	37.1 ± 6.0	.04
GAD-7 score, n=107, 106		7.9 ± 4.6	6.9 ± 4.8	.14
Neural				
Primary Neural Targets				
Negative Affect Circuit - engaged by Threat (non-conscious)				
(n=88, 97)				
Amygdala	L	0.2 ± 1.0	0.1 ± 1.0	.69
	R	0.1 ± 0.8	0.3 ± 0.9	.25
sgACC	Μ	0.1 ± 1.0	0.4 ± 1.8	.10
Negative Affect Circuit - engaged by Sad (conscious) (n=89, 92)				
Amygdala	L	-0.2 ± 0.9	-0.1 ± 1.0	.52
	R	-0.1 ± 0.8	0.0 ± 0.8	.56
Anterior Insula	L	0.0 ± 0.7	0.1 ± 0.9	.55
	R	0.0 ± 0.7	0.1 ± 0.8	.25
pgACC	Μ	-0.2 ± 0.9	-0.4 ± 1.3	.11
Secondary Neural Targets				
Negative Affect Circuit - engaged by Threat (non-conscious) (n=88, 97)				
(11-00, 57)				

Table S5. Comparison of baseline characteristics between ENGAGE and ENGAGE-2 sample

sgACC to Amygdala	M-L	-0.1 ± 0.9	-0.2 ± 0.9	.44
	M-R	-0.0 ± 0.9	-0.1 ± 0.9	.65
Circuit ^b	-	0.1 ± 0.5	0.1 ± 0.6	.80
Negative Affect Circuit - engaged by Sad (conscious) (n=89, 92)				
pgACC to Ant. Insula	M-L	-0.2 ± 0.7	0.0 ± 1.0	.09
	M-R	-0.3 ± 0.8	-0.2 ± 0.9	.39
pgACC to Amygdala	M-L	-0.2 ± 0.9	0.0 ± 0.9	.12
	M-R	-0.0 ± 0.9	0.1 ± 0.8	.30
Circuit ^b	-	-0.0 ± 0.3	0.0 ± 0.4	.86
Cognitive Control Circuit (n=93, 94)				
dIPFC	L	-0.2 ± 1.0	0.3 ± 1.0	.002
	R	-0.4 ± 0.6	-0.2 ± 0.8	.08
dACC	Μ	-0.1 ± 0.8	0.5 ± 1.2	.001
dACC to dIPFC	M-L	0.2 ± 0.8	0.1 ± 0.9	.47
	M-R	0.2 ± 1.0	0.1 ± 0.9	.46
Circuit ^b	_	0.0 ± 0.5	-0.2 ± 0.5	.02
Default Mode Circuit (n=79, 85)				
amPFC to AG	M-L	-0.3 ± 1.0	-0.4 ± 1.0	.47
	M-R	-0.4 ± 1.0	-0.5 ± 1.0	.50
PCC to amPFC	M-M	-0.5 ± 1.0	-1.0 ± 1.1	.004
PCC to AG	M-L	-0.1 ± 1.0	-0.2 ± 1.0	.24
	M-R	-0.4 ± 1.1	-0.2 ± 1.2	.32
Circuit ^b	-	-0.3 ± 0.7	-0.5 ± 0.8	.24
Negative Affect Circuit - engaged by Threat (conscious) (n=89, 92)				
Amygdala	L	-0.3 ± 1.1	-0.1 ± 1.0	.12
	R	-0.0 ± 0.9	0.1 ± 0.8	.20
dACC	Μ	0.1 ± 0.9	0.3 ± 1.1	.18
dACC to Amygdala	M-L	-0.3 ± 0.7	-0.3 ± 0.7	.76
	M-R	-0.3 ± 0.6	-0.3 ± 0.7	.91
Circuit ^b	_	0.0 ± 0.4	0.1 ± 0.4	.62
Positive Affect Circuit - engaged by Happy (conscious) (n=89, 9				
vMPFC	M	-0.0 ± 0.7	0.1 ± 1.0	.56
vStriatum	L	-0.3 ± 0.9	-0.2 ± 1.2	.46
	R	-0.2 ± 0.9	-0.1 ± 1.2	.30
Circuit ^b	_	0.2 ± 0.7	0.1 ± 1.0	.34

^a Single letter indicates task activation; paired letters indicate task-related connectivity.

^b Global circuit dysfunction score, composite of primary and secondary neural targets.