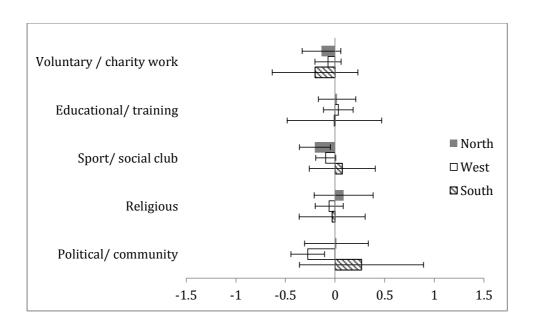
**Web Table 1.** Contemporary Associations Between Changes in Social Participation and Changes in Depressive Symptom Score Among Respondents Aged 50 Years and Older in the SHARE Longitudinal Sample

	N	lodel 1 <sup>a</sup>	Model 2 <sup>b</sup> (n = 12,372)			
	(n :	= 15,222)				
•	β	Robust 95% CI	β	Robust 95% CI		
Voluntary/charity work	-0.098	-0.181, -0.014	-0.097	-0.203, 0.008		
Educational/training	-0.023	-0.115, 0.069	0.035	-0.078, 0.149		
Sport/social club	-0.126	-0.195, -0.056	-0.102	-0.186, -0.019		
Religious	-0.039	-0.140, 0.062	-0.030	-0.152, 0.091		
Political/community	-0.124	-0.246, -0.003	-0.170	-0.319, -0.022		

<sup>&</sup>lt;sup>a</sup> Model 1: social participation (mutually adjusted), age, and time.

<sup>&</sup>lt;sup>b</sup> Model 2: social participation (mutually adjusted), age, time, household size, marital status, employment status, financial difficulties, self-rated health, long-term illness, limitations (GALI, ADL, IADL), diagnosed heart attack, high blood pressure or hypertension, stroke, diabetes or high blood sugar, and chronic lung disease.



Web Figure 1. Contemporary associations ( $\beta$  with robust 95% CIs) between changes in social participation and changes in depressive symptom score, by European region, among participants aged 50 years and older in the SHARE longitudinal sample (n = 12,372).

**Web Table 2.** Random-Effects Models: Contemporary and Lagged Associations Between Changes in Social Participation and Changes in Depressive Symptom Score Among Respondents Aged 50 Years and Older in the SHARE Longitudinal Sample

	Contemporaneous				Lagged			
	Model 1 <sup>a</sup> (n = 15,222)		Model 2 <sup>b</sup> (n = 12,372)		Model 1 <sup>a</sup> (n = 9,068)		Model 2 <sup>b</sup> (n = 7,385)	
	0	Robust β 95% CI	Robust 95% CI	0	Robust 95% CI	β	Robust	
	β			β			95% CI	
Voluntary/charity work	-0.206	-0.267, -0.146	-0.065	-0.131, 0.001	-0.094	-0.170, -0.017	-0.058	-0.145, 0.028
Educational/training	-0.135	-0.208, -0.061	0.014	-0.066, 0.093	-0.146	-0.239, -0.054	-0.047	-0.154, 0.059
Sport/social club	-0.355	-0.406, -0.304	-0.141	-0.196, -0.085	-0.248	-0.316, -0.181	-0.102	-0.181, -0.023
Religious	-0.042	-0.116, 0.032	0.004	-0.075, 0.084	-0.124	-0.221, -0.028	-0.103	-0.212, 0.007
Political/community	-0.258	-0.347, -0.168	-0.170	-0.265, -0.074	-0.100	-0.222, 0.023	0.014	-0.126, 0.153

<sup>&</sup>lt;sup>a</sup> Model 1: social participation (mutually adjusted), age, and time.

b Model 2: social participation (mutually adjusted), age, time, sex, country, educational level, household size, marital status, employment status, financial difficulties, self-rated health, long-term illness, limitations (GALI, ADL, IADL), diagnosed heart attack, high blood pressure or hypertension, stroke, diabetes or high blood sugar, and chronic lung disease.

**Web Table 3.** Weighted Fixed-Effects Models: Contemporary and Lagged Associations Between Changes in Social Participation and Changes in Depressive Symptom Score Among Respondents Aged 50 Years and Older in the SHARE Longitudinal Sample

	Contemporaneous				Lagged			
	Model 1 <sup>a</sup> (n = 15,222)		Model 2 <sup>b</sup> (n = 12,372)		Model 1 <sup>a</sup> (n = 9,068)		Model 2 <sup>b</sup> (n = 7,385)	
	0	Robust 95% CI	0	Robust 95% CI	β	Robust 95% CI	β	Robust
	β		р					95% CI
Voluntary/charity work	-0.071	-0.198, 0.057	-0.030	-0.200, 0.140	-0.004	-0.168, 0.160	-0.072	-0.289, 0.146
Educational/training	0.009	-0.135, 0.153	0.120	-0.047, 0.287	-0.031	-0.238, 0.176	-0.003	-0.252, 0.247
Sport/social club	-0.092	-0.204, 0.021	-0.071	-0.211, 0.069	0.018	-0.121, 0.156	0.006	-0.165, 0.177
Religious/church	-0.111	-0.276, 0.054	-0.107	-0.308, 0.093	-0.144	-0.348, 0.060	-0.120	-0.373, 0.133
Political/community	-0.027	-0.221, 0.167	-0.118	-0.377, 0.140	0.128	-0.135, 0.391	0.172	-0.172, 0.515

<sup>&</sup>lt;sup>a</sup> Model 1: social participation (mutually adjusted), age, and time.

b Model 2: social participation (mutually adjusted), age, time, household size, marital status, employment status, financial difficulties, self-rated health, long-term illness, limitations (GALI, ADL, IADL), diagnosed heart attack, high blood pressure or hypertension, stroke, diabetes or high blood sugar, and chronic lung disease.

Abbreviations: ADL, activities of daily living; CI, confidence interval; GALI, global activity limitation index; IADL, instrumental activities of daily living; SHARE, Survey of Health, Ageing and Retirement in Europe.