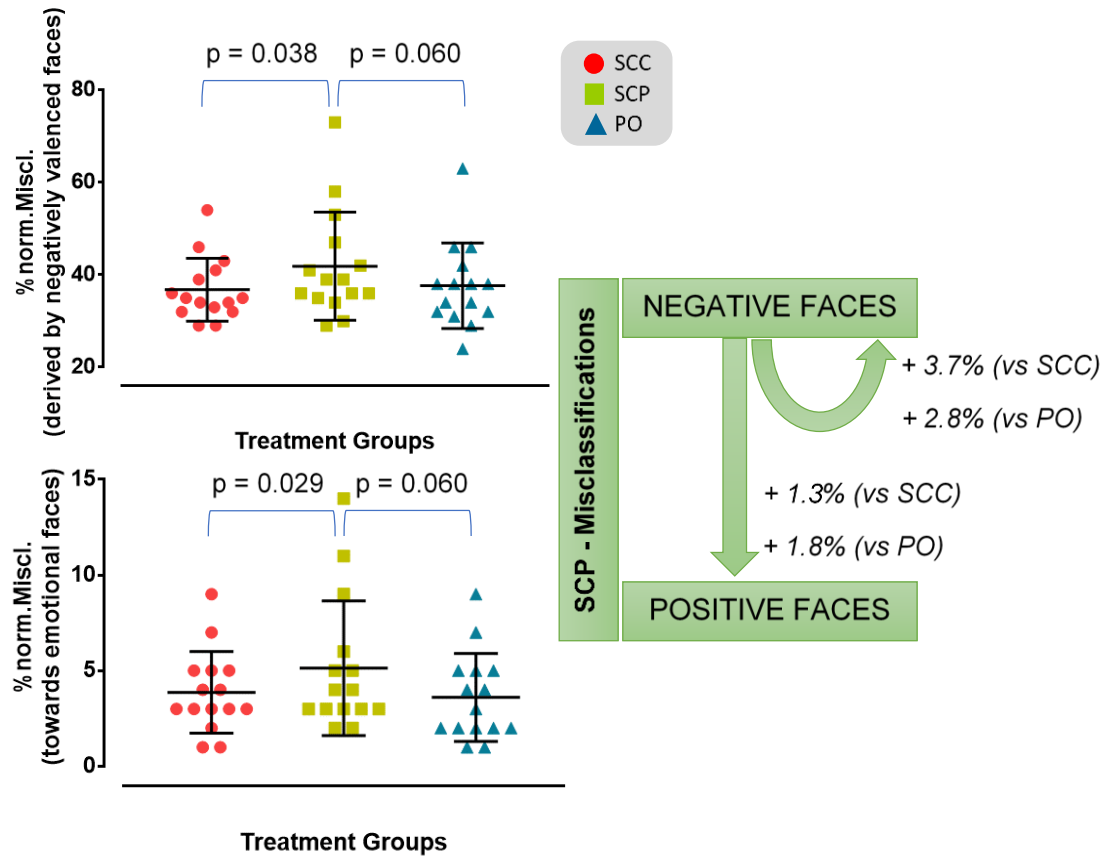


### **Fig. S1**

Self-perceived sleep behaviour. Deviations from the self-perceived normality of night sleep, as assessed by the Leeds sleep evaluation questionnaire (LSEQ), across the three treatment groups. LSEQ evaluates 4 domains of sleep behaviour; easiness for getting to sleep, quality of sleep, easiness of awakening and behaviour after awakening. The sleep that participants were asked to evaluate was the one they experienced during the night of the fourth day / early morning of the fifth (last) day after starting each pharmacological intervention. The scatter plot depicts the raw (untransformed) values; improvements in the sleep behavior take values < 50 and deteriorations > 50, as each subject was instructed to consider the middle of the visual analogue scale (50) his subjective “normal” or “usual”. A notable interaction between cortisol dynamics and quality of sleep was observed ( $p < 0.05$ ).

PO: per os hydrocortisone treatment group, SCC: subcutaneous-continuous hydrocortisone infusion group, SCP: subcutaneous-pulsatile hydrocortisone infusion group



### **Fig. S2**

Post-hoc behavioural data on emotional face recognition task (FERT). The upper scatter plot shows each treatment group's %normalized number of misclassifications deriving from negatively valenced faces (with the corresponding mean and standard deviation). Normalization was performed by dividing the actual number of misclassifications by the maximum possible number that could have been derived from. Subject undergoing the SCP are more likely [ $F(1.478, 20.698) = 6.633, p = 0.010$ ] to misclassify negative emotional faces compared to when undergoing the other 2 modes of hydrocortisone replacement (the mean difference with the SCC group is 5.1% with 95% CI 0.3-9.9%,  $p = 0.038$  and the mean difference with the PO group is 4.2% with 95% CI -0.2% to 8.6%,  $p = 0.060$ ). The lower scatter plot shows each treatment group's %normalized number of misclassifications directed towards emotional faces (with the corresponding mean and standard deviation). Normalization was performed by dividing the actual number of misclassifications by the maximum number of emotional faces. Subject undergoing the SCP tend, on average, to misclassify towards emotional faces with a higher frequency [ $F(1.665, 23.312) = 6.522, p = 0.008$ ] compared to the other groups (the mean difference with the PO group is 1.4% with 95% CI 0.1-2.7%,  $p = 0.029$  and the mean difference with the SCC group is 1.3% with 95% CI 0-2.6%,  $p = 0.060$ ). Overall, subjects on the SCP show a greater number of misclassifications compared to the other groups, deriving from negatively-valenced faces being misclassified towards other negative or positive faces. More details on the categorization of the various kinds of misclassifications can be found in Figure S18.

PO: per os hydrocortisone treatment group, SCC: subcutaneous-continuous hydrocortisone infusion group, SCP: subcutaneous-pulsatile hydrocortisone infusion group



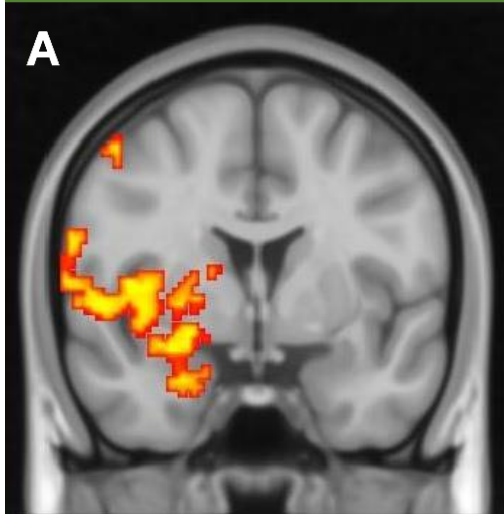
<b>Left Nucleus Accumbens</b>	FEAR							0.11	
	HAPPY							0.01	
	SAD							0.06	
<b>Left Orbitofrontal Cortex</b>	FEAR	21.64	7.78	3.91	6.01	42.72	0.20	0.07	0.20
	HAPPY	16.01	3.97	3.25	8.51	25.83	0.14	0.04	0.08
	SAD	13.72	5.10	2.78	3.86	25.83	0.12	0.05	0.11
<b>Left Dorsal Striatum</b>	FEAR	18.73	5.97	4.76	6.00	45.57	0.18	0.06	0.96
	HAPPY	13.72	3.98	3.67	6.05	27.41	0.13	0.04	0.82
	SAD	13.26	4.26	3.56	4.02	27.41	0.13	0.04	0.88
<b>Left Insula</b>	FEAR	20.81	9.30	4.20	7.06	42.19	0.17	0.08	0.36
	HAPPY	17.39	4.19	3.52	9.70	24.35	0.15	0.04	0.15
	SAD	15.16	5.35	4.01	5.25	25.76	0.13	0.05	0.20
<b>Left Amygdala</b>	FEAR	19.74	9.28	3.78	5.68	46.81	0.18	0.09	0.45
	HAPPY	20.04	5.21	2.64	12.52	29.82	0.19	0.06	0.06
	SAD	11.09	6.74	1.75	1.09	29.81	0.10	0.07	0.23

**Table S3**

The table shows the responsiveness of this study's predefined regions of interest (ROIs) to viewing fearful, happy and sad faces. For each ROI and valence of facial expression the following data are provided; the mean and standard deviation (SD) of the contrast of parameter estimate (COPE, arbitrary values), its 99.9% confidence intervals (CI), the corresponding Z-statistic and two effect sizes (the mean and SD of the %BOLD signal change contrasting baseline, and the %extent of the ROI, which elicited a stimulus-driven response). We can group the ROIs to four categories: (i) ROIs which are widely (> 15%) and consistently activated by all emotional valences (right amygdala, right dorsal striatum, right insula, right orbitofrontal cortex, left dorsal striatum, left insula), (ii) ROIs which are mainly responsive to fearful faces (anterior cingulate cortex, left orbitofrontal cortex, left amygdala), (iii) ROIs which are weakly responsive to emotional faces (right hippocampus, posterior cingulate cortex), and (iv) ROIs which are irresponsive to our experimental setting (nucleus accumbens bilaterally and the left hippocampus). In these areas, either no voxel or a very small number of voxels (0-10) was engaged to the emotional face presentation, thus no group statistics are shown.

BOLD: blood oxygen-level dependent

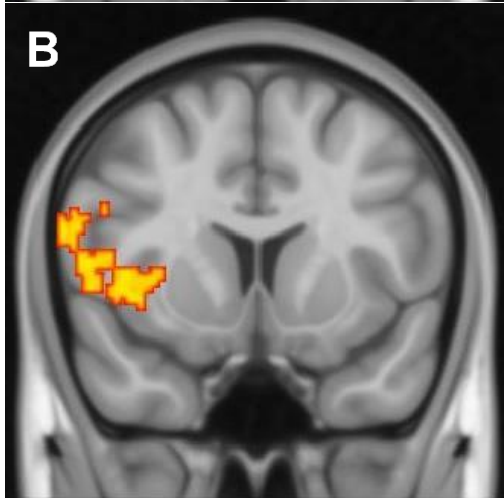
# Subcutaneous-continuous VS subcutaneous-pulsatile infusion



## Happy > Sad

*Pairwise comparisons for the specified contrast  
(whole-brain analysis,  $Z > 2.3$ ,  $p < 0.05$ , cluster-corrected)*

Brain Regions	p-value	Cluster size (No voxels)	Z-value	Coordinates of local maxima		
				X	Y	Z
<b>Right IFG (p. operc.) / Precentral gyrus</b>	< 0.001	2191	<b>3.48</b>	<b>50</b>	<b>8</b>	<b>12</b>
Right amygdala			3.42	28	2	-14
Right Precentral Gyrus			3.41	66	4	12
Right Insular Cortex			3.41	36	10	-14
Right Postcentral Gyrus / COC			3.37	64	-16	18
<b>Right Superior Parietal Lobule</b>	= 0.0032	789	<b>3.22</b>	<b>32</b>	<b>-54</b>	<b>42</b>
Right Postcentral Gyrus			3.06	60	-6	40
Right Angular Gyrus			3.04	36	-54	42
Right Supramarginal Gyrus (p)			3.01	44	-44	54



## Fear > Sad

*Pairwise comparisons for the specified contrast  
(whole-brain analysis,  $Z > 2.3$ ,  $p < 0.05$ , cluster-corrected)*

Brain Regions	p-value	Cluster size (No voxels)	Z-value	Coordinates of local maxima		
				X	Y	Z
<b>Right Postcentral gyrus / COC</b>	< 0.0001	2180	<b>3.75</b>	<b>60</b>	<b>-8</b>	<b>16</b>
Right Postcentral / Precentral gyrus			3.69	64	-4	34
Right COC			3.47	52	-6	10
Right Insular Cortex			3.47	42	6	-2
Right COC / Insular Cortex			3.47	44	-8	10

#### **Fig. S4**

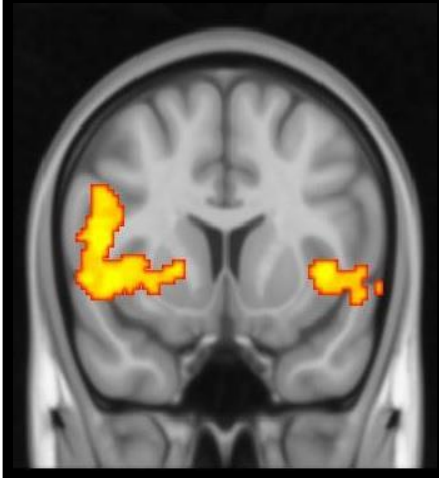
(A) Whole-brain statistical map (family wise error-corrected, Z-threshold  $> 2.3$ ,  $p < 0.05$ ), depicting two clusters of brain regions where emotional discrimination between happy and sad faces shows significant differences in the pairwise comparison between the subcutaneous-continuous and -pulsatile hydrocortisone infusion groups. The statistical map has been rendered onto the standard MNI152 brain. The brain regions presented in the Table (and their coordinates in the MNI152 space) correspond to each cluster's local maxima (Z-value), based on the Harvard-Oxford Cortical Atlas. (B) Whole-brain statistical map (family wise error-corrected, Z-threshold  $> 2.3$ ,  $p < 0.05$ ), depicting one cluster of brain regions where emotional discrimination between fearful and sad faces shows significant differences in the pairwise comparison between the subcutaneous-continuous and -pulsatile hydrocortisone infusion groups. The statistical map has been rendered onto the standard MNI152 brain. The brain regions presented in the Table (and their coordinates in the MNI152 space) correspond to the cluster's local maxima (Z-value), based on the Harvard-Oxford Cortical Atlas.

COC: central opercular cortex, IFG (p. operc.): inferior frontal gyrus, pars opercularis



## Subcutaneous-continuous infusion VS oral treatment

Happy > Sad



*Pairwise comparisons for the specified contrast  
(whole-brain analysis,  $Z > 2.3$ ,  $p < 0.05$ , cluster-corrected)*

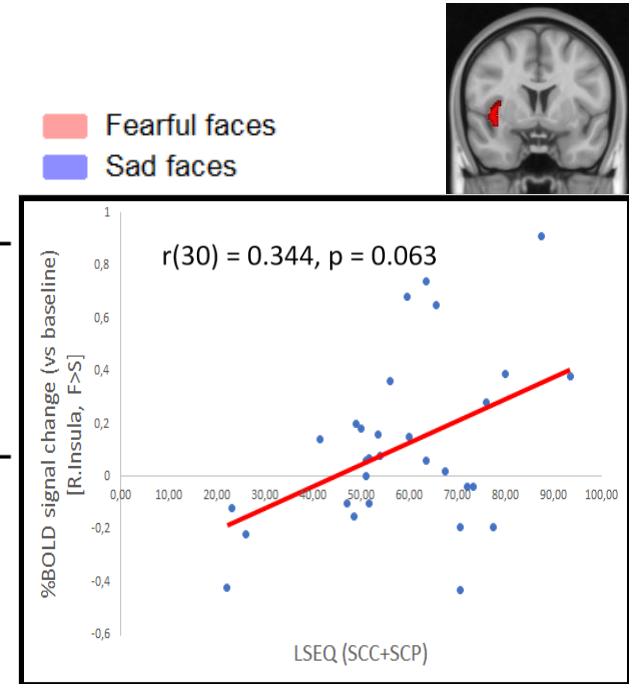
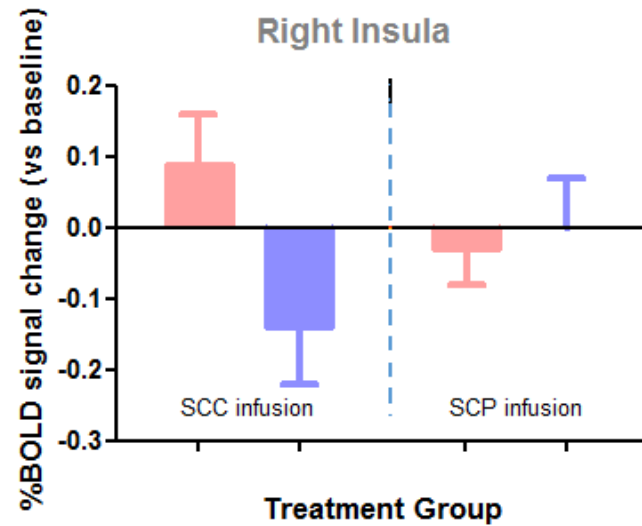
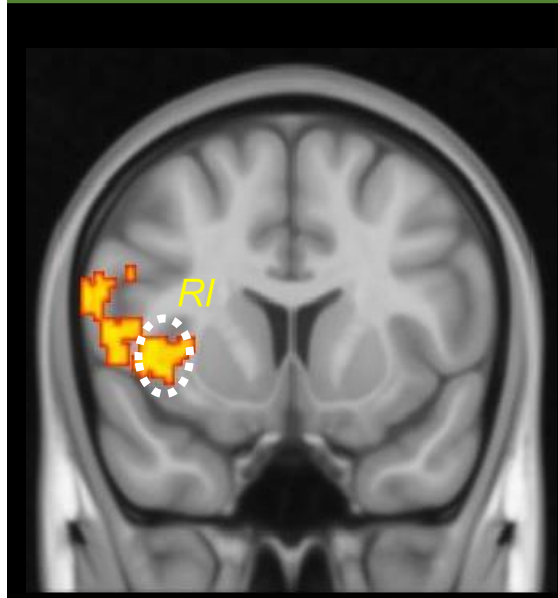
Brain Regions	p-value	Cluster size (No voxels)	Z-value	Coordinates of local maxima		
				X	Y	Z
<b>Right Insular Cortex</b>	< 0.0001	2076	<b>3.92</b>	<b>42</b>	<b>6</b>	<b>-2</b>
Right IFG (p. operc.)			3.89	50	14	14
Right Frontal Pole / OFC			3.74	26	36	-12
Right Insular Cortex			3.65	40	-6	-10
Right IFG (p. operc.)			3.53	56	16	2
Right OFC			3.52	50	26	-8
<b>Left LOC (i)</b>	< 0.0001	1314	<b>3.44</b>	<b>-44</b>	<b>-76</b>	<b>-6</b>
Left LOC (s) / Occipital Pole			3.33	-28	-88	16
Left LOC (i)			3.31	-42	-74	2
Left LOC (s) / (i) / Occipital Pole			3.29	-32	-88	10
Left TOFC / OFG			3.20	-32	-62	-14
Left Lingual Gyrus / OFG			3.19	-16	-74	-10
<b>Right LOC (i) / (s)</b>	= 0.0007	980	<b>3.57</b>	<b>38</b>	<b>-78</b>	<b>8</b>
Right LOC (s)			3.43	44	-76	24
Right LOC (s)			3.31	40	-80	24
Right LOC (i)			3.28	54	-66	-6
Right LOC (s) / (i)			3.23	48	-78	14
Right LOC (s) / (i)			3.03	46	-70	18
<b>Left COC / Insular Cortex</b>	= 0.0047	746	<b>3.65</b>	<b>-40</b>	<b>12</b>	<b>2</b>
Left Insular Cortex			3.31	-40	-6	-4
Left Insular Cortex			3.30	-38	4	2
Left Planum Polare			3.13	-44	-10	-6
Left Insular Cortex / COC			3.02	-44	6	-2
Left IFG (p. operc.) / (p. triang)			3.01	-52	18	-4

**Fig. S5**

Whole-brain statistical map (family wise error-corrected, Z-threshold  $> 2.3$ ,  $p < 0.05$ ), depicting two (of the total 4) clusters of brain regions where emotional discrimination between happy and sad faces shows significant differences in the pairwise comparison between the subcutaneous-continuous infusion and oral hydrocortisone administration groups. The statistical map has been rendered onto the standard MNI152 brain. The brain regions presented in the Table (and their coordinates in the MNI152 space) correspond to each cluster's local maxima (Z-value), based on the Harvard-Oxford Cortical Atlas.

COC: central opercular cortex, (i): inferior, IFG: inferior frontal gyrus, LOC: lateral occipital cortex, OFC: orbitofrontal cortex, OFG: occipital fusiform gyrus, (p. operc.): pars opercularis, (p. triang): pars triangularis, (s): superior, TOFC: temporal occipital fusiform cortex

## Subcutaneous-continuous VS subcutaneous-pulsatile infusion



### Resting Perfusion

ROI	M.	S.D.	DIFF.	S.D. DIFF.	Post-hoc paired-samples t-test	
RIns <sup>1</sup>	65.9	12.1	-2	13.1	t(14) = -0.592	p = 0.563
	67.9	11.8			z = 0.227	p = 0.820

### **Fig. S6**

Whole-brain statistical map (FWE-corrected, Z-threshold = 2.3,  $p < 0.05$ ), depicting one cluster of brain regions where emotional discrimination between fearful and sad faces shows significant differences in the pairwise comparison between the subcutaneous-continuous and -pulsatile hydrocortisone infusion. The statistical map has been rendered onto the standard MNI152 brain. One region of interest (ROI) was included in this cluster; right insula (RI). ROI analysis of the %BOLD signal changes to presentations of fearful (pink bars) and sad (blue bars) facial expressions (versus resting condition) per treatment group is presented for this brain region. These %BOLD signal changes are not confounded by non-specific differences in the neural reactivity, neural coupling or resting perfusion in this ROI. Graph bar represents mean  $\pm$  standard deviation (S.D.).

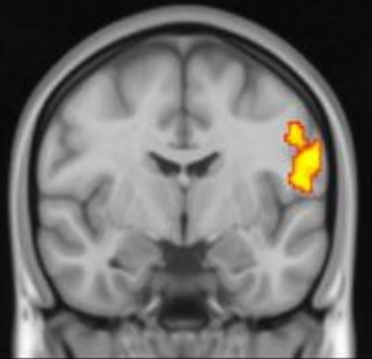
It is worth noting that the difference in the %BOLD signal change from baseline of the right insula between viewing fearful and sad faces among the SCC and SCP shows a moderate positive correlation (Spearman's rank order test) with the self-perceived quality of sleep, as assessed by the Sleep Leeds Evaluation Questionnaire (SLEQ). The poorer the quality of sleep, the greater the difference in the insular %BOLD signal changes between fearful and sad face presentation.

One (1) unusual value was detected in the ASL dataset referring to the right insula perfusion (values higher or lower than 3 x studentized residuals); this value was retained in the dataset, but a post-hoc Wilcoxon signed-rank test was performed in addition to the corresponding paired-samples t-test, and both results are presented in the Table.

BOLD: blood oxygen level dependent, DIFF.: difference, FWE: family-wise error, M.: mean, MNI: Montreal Neurological Institute, SCC: subcutaneous-continuous hydrocortisone, SCP: subcutaneous pulsatile hydrocortisone

## Subcutaneous-continuous VS subcutaneous-pulsatile infusion

**Non-emotional  
visual processing**



<i>Pairwise comparisons for the specified contrast (whole-brain analysis, <math>Z &gt; 2.3</math>, <math>p &lt; 0.05</math>, cluster-corrected)</i>						
Brain Regions	p-value	Cluster size (No voxels)	Z-value	Coordinates of local maxima		
				X	Y	Z
<b>Left Postcentral gyrus</b>	= 0.0301	436	<b>3.48</b>	<b>-58</b>	<b>-6</b>	<b>24</b>
Left Postcentral gyrus			3.37	-54	-6	16
Left Precentral gyrus			3.31	-60	2	38
Left Precentral gyrus			3.27	-58	0	34
Left Precentral gyrus			3.12	-50	-6	36
Left COC			3.05	-58	-6	12

**Fig. S7**

Whole-brain, between-group analysis (family wise error-corrected,  $Z > 2.3$ ,  $P < 0.05$ ) using the contrast VISUAL STIMULATION (vs baseline) didn't show any significant BOLD signal variations between the different modes of hydrocortisone replacement in any areas implicated in visual processing (occipital and temporal lobes) or any of our predefined regions of interest (see main body of text). Nevertheless, there is one cluster of cortical brain regions around the left central sulcus (frontoparietal region) showing significant variation in the BOLD signal responses underlying non-emotional visual processing between the subcutaneous-continuous and -pulsatile hydrocortisone infusion groups. The brain regions presented in the Table (and their coordinates in the MNI152 space) are based on the Harvard-Oxford Cortical Atlas and correspond to the cluster's local maxima with the highest Z-values.

BOLD: blood oxygenated-level dependent

	ROIs	MEAN	SD	MEAN.DIFF	SD.DIFF	Paired-samples t-test	
SCC vs SCP	R. Amygdala	31.7	15	-4.5	19.8	t(14) = -0.889	p = 0.389
		36.2	19.9				
	R. Striatum	61.3	7,9	-2.8	7.4	t(14) = -1.468	p = 0.164
SCC vs PO	R. Insula <sup>1</sup>	66.7	13.4	-0.7	10.9	t(14) = -0.236	p = 0.817
		67.4	11.8			z = 0.398	p = 0.691
	R. Insula <sup>2</sup>	71	15.7	-3.9	10.8	t(14) = -1.414	p = 0.179
		74.9	16.6			z = 1.478	p = 0.139
	R. Striatum <sup>1</sup>	56.3	12.5	-3.8	10	t(14) = -1.472	p = 0.163
		60.1	10.3			z = 1.708	p = 0.088
	R. Orbitofrontal cortex <sup>2</sup>	67.8	12.4	-2.4	15	t(14) = -0.619	p = 0.546
	70.2	11.9			z = 0.739	p = 0.460	
	L. Insula	63.2	12.6	-5.7	11.6	t(14) = -1.921	p = 0.075
		68.9	12.9				

**Table S8**

Regional resting perfusion of brain regions of interest, which showed a treatment-dependent, differential %BOLD signal response during the emotional stimulation fMRI experiment (see Fig. 5, 6 and S6). The mean scores (MEAN) and the mean difference values (MEAN.DIFF) are expressed in mL/100 g tissue/min. One (1) or two (2) unusual values were detected in some arterial spin labelling datasets (values of studentized residuals higher or lower than 3); they were retained in the datasets, but a Wilcoxon signed-rank test was performed in addition to the corresponding paired-samples t-test, and both results are presented in the Table.

PO: per os treatment group, ROIs: regions of interest, SCC: subcutaneous-continuous hydrocortisone infusion group, SCP: subcutaneous pulsatile hydrocortisone infusion group, SD: standard deviation, SD.DIFF: standard deviation of the difference



Given  
emotional valence  
(eg. sadness)



The subject identifies correctly the  
given emotional valence shown on the  
screen (A).



The subject misidentifies the given  
emotional valence shown on the  
screen as anything else (B).



Any other  
emotional valence  
or neutral face



The subject misclassifies any other  
emotional valence or non-emotional  
faces shown on the screen as the given  
emotional valence (C).

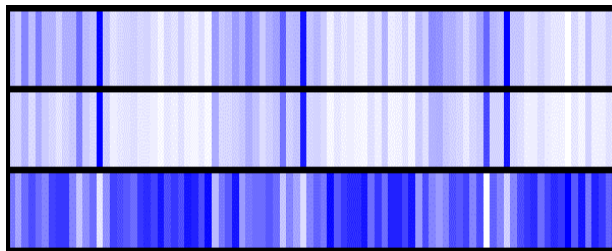
$$\text{INDEX}_{R,A(E)} = \frac{B + C}{A}$$

- The numerator of the index shows the frequency of the perceptual bias of the individual involving the given emotion.
- The frequency of the perceptual bias is normalized by the number of correct identifications of the given emotion by the subject.
- The higher the index, the stronger the perceptual bias (ambiguity) related to the given emotion.

MIS(E<>R)

INDEX<sub>R,A(E)</sub>

%Acc(E)



$r(90) = 0.983, p < 0.001$

$r(90) = -0.872, p < 0.001$

### **Fig. S9**

In order to define the ambiguity in recognizing emotional faces we created an index derived from the data of the FERT. For this index, we divided the number of misclassifications from or towards each valence (sadness and happiness) of emotional faces (i.e. the sum of the number of non-emotional faces and emotional faces not expressing each given valence, which were wrongly recognized as that given valence, and the number of faces expressing that given valence which were wrongly recognized as something else) by the number of emotional faces of that valence correctly recognized as such. The higher the index, the higher the degree of the perceptual bias related to each emotional valence. This index was chosen, because of its concurrent very high (absolute) correlation coefficient with both, the %accuracy scores (for correctly identifying) and the number of misclassifications involving the corresponding emotional valence, two pieces of information not necessarily reflecting the same underlying neural processes, although strongly reciprocally correlated. In other words, the neural mechanisms, related to the sensitivity of the brain to identify a given emotion from all faces expressing it in different intensities, do not necessarily completely overlap with those resolving the perceptual ambiguity between that given emotion and other relevant cues. The index we've constructed takes into account both processes (in the denominator and numerator respectively). More details on the categorization of the various kinds of misclassifications, their origin and direction, can be found in Figure S18.

%Acc(E): percentage accuracy for recognizing a given emotion E (these data are presented in Fig. 4), FERT: face emotion recognition task, INDEX<sub>R.A(E)</sub>: index of the recognition ambiguity (of a given emotion E), MIS(E<->R): misclassifications involving a given emotion E (either from anything else -R- to the given emotion E or *vice versa*)



Quality of Sleep (assessed by the LSEQ)	<b>FERT – Accuracy in recognizing emotional faces<sup>1</sup></b>			
	%Accuracy (positive valence)		%Accuracy (negative valence)	
	-0.232 [-0.059]		-0.209 [0.024]	
	<b>FERT – Misclassifications of emotional faces<sup>1</sup></b>			
	%Norm. Origin (positive valence)	%Norm. Origin (negative valence)	%Norm. Destination (positive valence)	%Norm. Destination (negative valence)
	-0.038 [0.066]	<b>-0.465**</b> [-0.366]*	0.253 [0.261]	0.256 [0.090]
	<b>FDOT – Vigilance scores<sup>1</sup></b>			
	Masked-Fearful	Unmasked-Fearful	Masked-Happy	Unmasked-Happy
	0.009	0.031	0.193	0.140
	<b>IFEPT/fMRI – Valence-related DIFF. %BOLD signal change of ROIs in SCC and SCP<sup>2</sup></b>			
	Right Amygdala (H-S)	Right Striatum (H-S)	Right Insula (H-S)	Right Insula (F-S)
	[0.118]	[0.281]	[0.294]	[0.344]
<b>IFEPT/fMRI – Valence-related DIFF. %BOLD signal change of ROIs in SCC and PO<sup>2</sup></b>				
Right Striatum (H-S)	Right OFC (H-S)	Right Insula (H-S)	Left Insula (H-S)	
[0.068]	[0.224]	[0.082]	[0.160]	
<b>N-back<sup>3</sup></b>				
%Accuracy (2back)	%Accuracy (3back)	DIFF. %Accuracy (3back-2back)		
0.049	-0.177	-0.198		

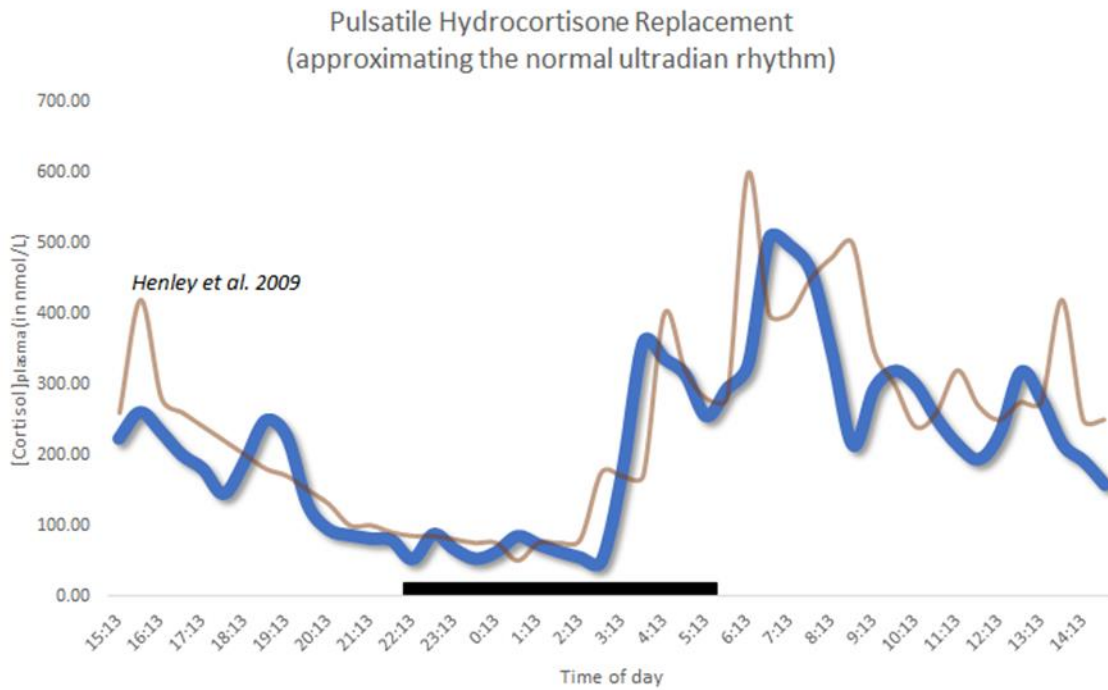
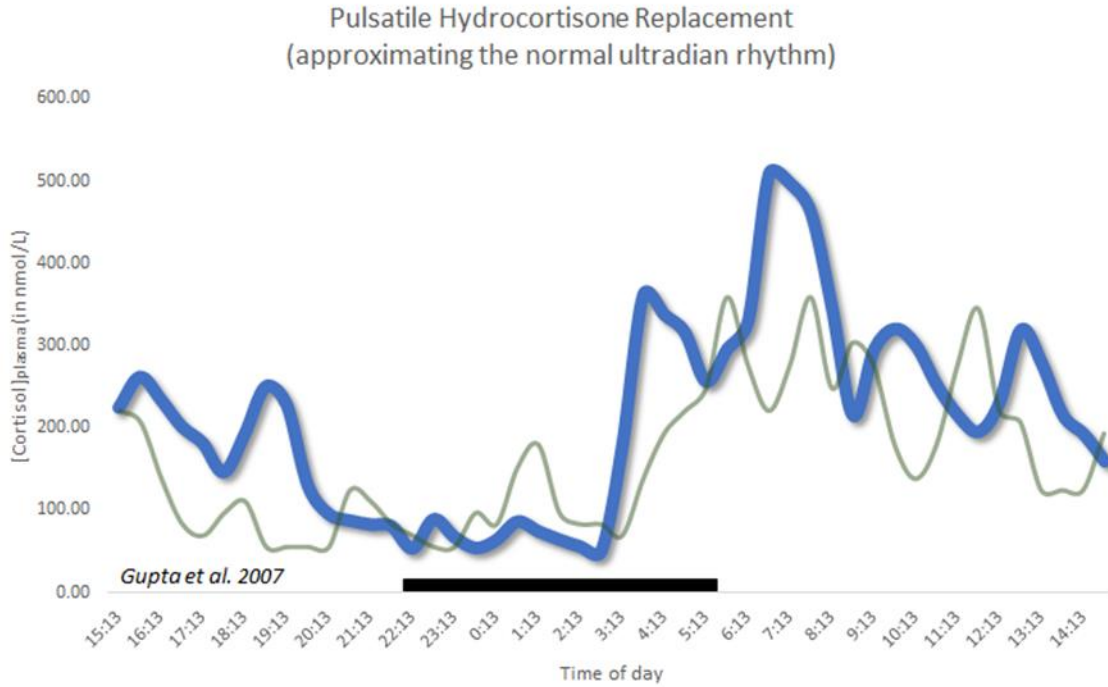
**Table S10**

Correlations between the self-perceived quality of sleep (as assessed by LSEQ) and the rest of the neurobehavioural outcome measures; neural responses to emotional stimulation, cognitive and behavioural tasks. Pearson's product-moment correlation test (correlation coefficient values outside brackets, df=N-2) and/or Spearman's rank-order correlation test (correlation coefficient values inside brackets, df=N) was used.

<sup>1</sup> N=45, <sup>2</sup> N=30, <sup>3</sup> N=39

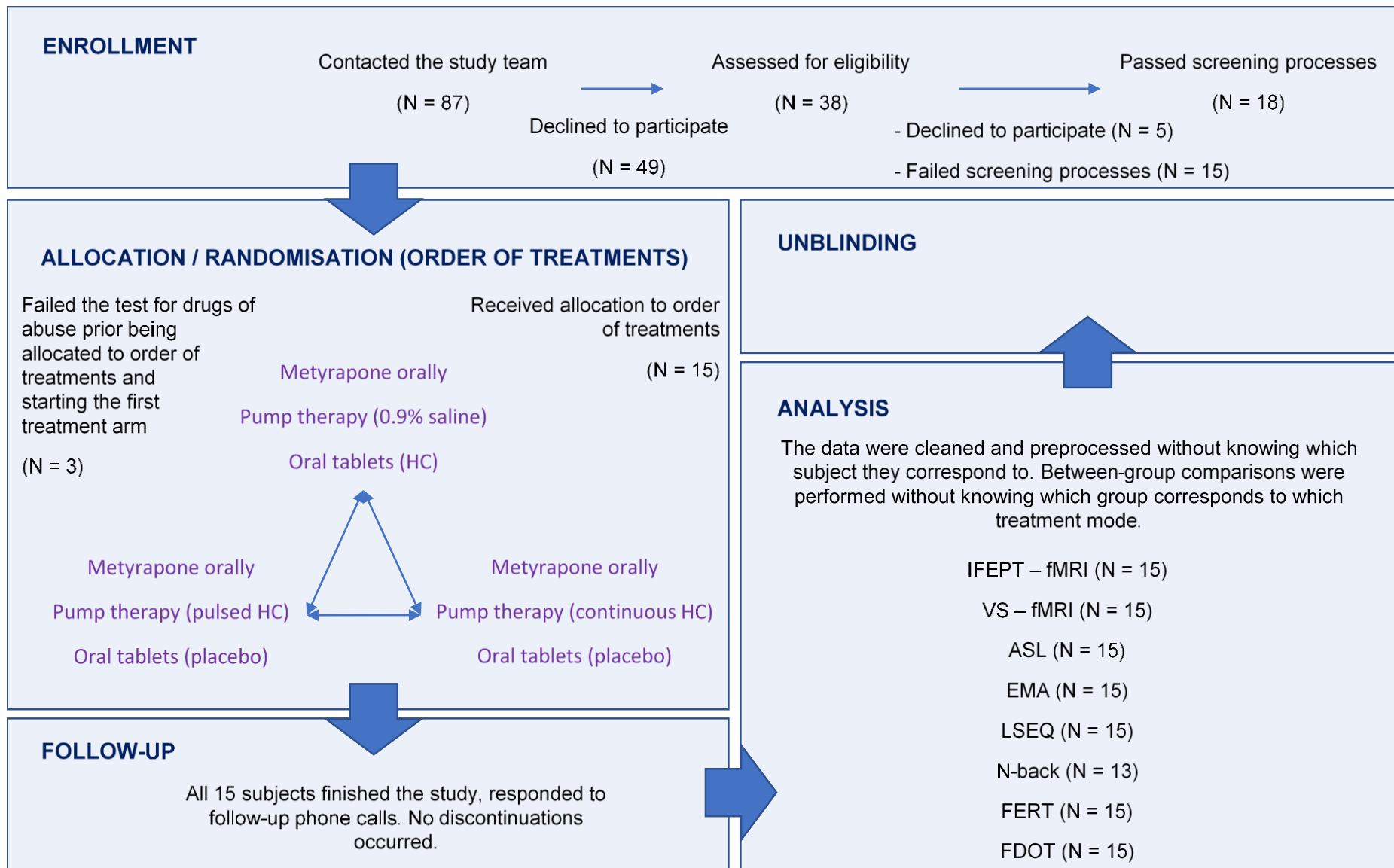
\* p < 0.05, \*\* p < 0.01

BOLD: blood oxygen-level dependent, df: degrees of freedom, DIFF.: difference in, (F-S): contrast referring to the differential neural processing of fearful and happy faces, FDOT: emotional face-related attentional bias task, FERT: face emotion recognition task, fMRI: functional magnetic resonance imaging, (H-S): contrast referring to the differential neural processing of happy and sad faces, IFEPT: implicit facial expression processing task, LSEQ: Leeds Sleep Evaluation Questionnaire, N: number of subjects in a given group, OFC: orbitofrontal cortex, PO: per os treatment group, ROIs: regions of interest, SCC: subcutaneous-continuous infusion group, SCP: subcutaneous-pulsatile infusion group



**Fig. S11**

24-hour biochemical profile of plasma cortisol in a subject receiving metyrapone treatment and subcutaneous-pulsatile hydrocortisone replacement (60). This mode of metyrapone-induced block of cortisol biosynthesis and concurrent hydrocortisone replacement tries to approximate the physiological (normal circadian and underlying ultradian) profile of endogenous cortisol secretion (blue line). The profile is replicated twice in this figure to be overlain by the 24-hour biochemical profiles of plasma cortisol of male individuals, as created by the uninterrupted, endogenous activity of the hypothalamic-pituitary-adrenal axis, reproduced by the data of Gupta S et al. (38) (green line, top) and Henley DE et al. (34) (brown line, bottom). The thick black line signifies the period of the day during the night sleep.



**Fig. S12**

CONSORT flow diagram containing all data according to latest suggestions (<http://www.consort-statement.org/consort-statement/flow-diagram>).

ASL: arterial spin labelling, EMA: ecological momentary assessment, FDOT: emotional face-related attentional bias task, FERT: face emotion recognition task, fMRI: functional magnetic resonance imaging, HC: hydrocortisone, IFEPT: implicit facial expression processing task, LSEQ: Leeds sleep evaluation questionnaire, N: number of subjects, VS: visual stimulation (flashing checkerboard)

PARTICIPANTS	AGE	ETHNICITY	DEGREE OF RIGHT-HANDEDNESS <sup>1</sup>	SMOKING HABBITS <sup>2</sup>	ALCOHOL CONSUMPTION HABBITS <sup>3</sup>	CAFFEINE CONSUMPTION HABBITS <sup>4</sup>	WEIGHT	HEIGHT	BMI
1	33	Greece	+1.0	0	0	0	65	165	23.9
2	29	Nigeria	+1.0	0	0	0	68	177	21.7
3	25	Canada	+0.7	0	0	0	87	183	26.0
4	26	United Kingdom	+0.9	0	0	0	105	183	31.4
5	28	India	+0.4	0	3	0	88	187	25.2
6	22	United Kingdom	+0.9	0	10	1	67	184	19.8
7	30	United Kingdom	+0.6	0	3	2	86	189	24.1
8	31	Chile	+0.8	0	8	2	73	177	23.3
9	29	United Kingdom	+0.9	0	0	0	81	192	22.0
10	25	United Kingdom	+0.7	0	14	1	100	188	28.3
11	32	United Kingdom	+0.4	0	4	1	83	183	24.8
12	20	United Kingdom	+0.5	0	16	2	76	190	21.1
13	23	United Kingdom	+0.6	0	10	0	77	185	22.5
14	21	United Kingdom	+0.7	0	9	3	81	176	26.1
15	21	Australia	+0.3	0	10	2	66	179	20.6
<b>MEAN</b>	<b>26.3</b>	<b>-</b>	<b>+0.7</b>	<b>0</b>	<b>6</b>	<b>1</b>	<b>80.2</b>	<b>182.5</b>	<b>24.1</b>
<b>SD</b>	<b>4.2</b>	<b>-</b>	<b>0.2</b>	<b>0</b>	<b>5</b>	<b>1</b>	<b>11.5</b>	<b>6.7</b>	<b>3</b>

**Table S13**

<sup>1</sup> the degree of handedness was assessed by the Edinburgh Handedness Inventory,

<sup>2</sup> cigarettes per day

<sup>3</sup> units per week

<sup>4</sup> cups per day

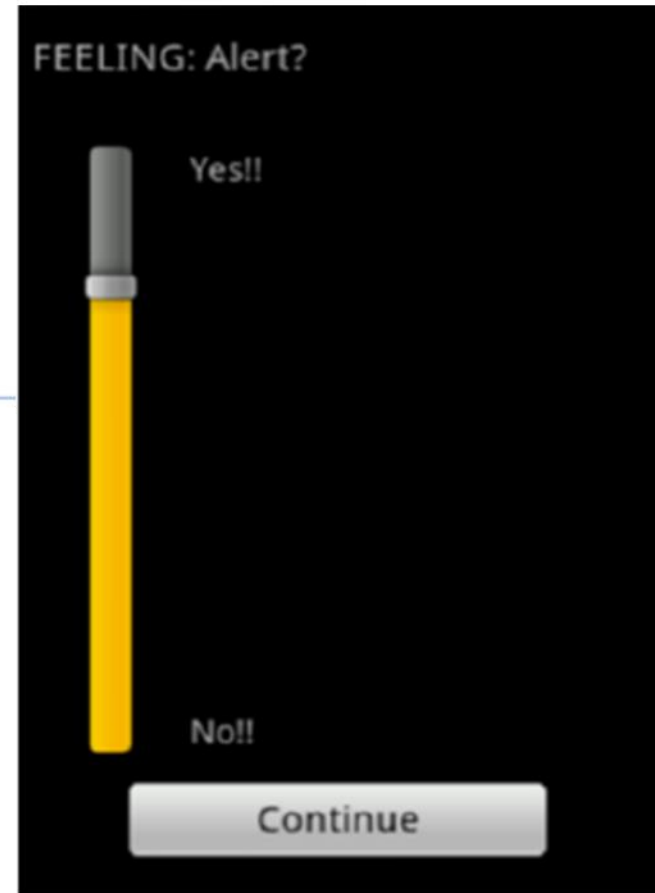
BMI: body mass index

## Questions about self-perceived reactivity and feelings of well-being

- VAS\_Mood\_1: Feeling right now... Alert?
- VAS\_Mood\_2: Feeling right now... Energetic?
- VAS\_Mood\_3: Feeling right now... Happy?
- VAS\_Mood\_4: Feeling right now... Enthusiastic?
- VAS\_Mood\_5: Feeling right now... Sad?
- VAS\_Mood\_6: Feeling right now... Upset?
- VAS\_Mood\_7: Feeling right now... Irritable?
- VAS\_Mood\_8: Feeling right now... Stressed?
- VAS\_Mood\_9: Feeling right now... Unmotivated?

Item	Factor 1	Factor 2	Communality
Energetic	0.92 <sup>a</sup>	- 0.15	0.87
Enthusiastic	0.85 <sup>a</sup>	- 0.27	0.79
Happy	0.69 <sup>a</sup>	- 0.46 <sup>a</sup>	0.69
Alert	0.85 <sup>a</sup>	- 0.16	0.75
Irritable	- 0.43 <sup>a</sup>	0.63 <sup>a</sup>	0.58
Sad	- 0.17	0.86 <sup>a</sup>	0.74
Stressed	- 0.39	0.68 <sup>a</sup>	0.63
Unmotivated	- 0.72 <sup>a</sup>	0.25	0.58
Upset	- 0.15	0.89 <sup>a</sup>	0.81

<sup>a</sup> factor loadings retained



#### **Fig. S14**

A series of 9 questions about self-perceived reactivity and feelings of well-being (top left part of the figure) appear at multiple, random time-points throughout each day (of each treatment arm) in the form of a visual analogue scale on the screen of the android phones given to each subject (right part of the figure). Participants need to move the slider up or down, to the appropriate level (0-100, with 0 being the absolute negative response and 100 the absolute positive). Principal component analysis was used to reduce the 9 self-perceived reactivity and wellbeing items to a lower number of variables and to identify empirically related groups of variables. Two factors, positive mood and motivation (factor 1) and negative mood (factor 2), were extracted based on the examination of the eigenvalues, the scree plot and the interpretability of the factors. A varimax rotation to the factor loading matrix was applied to achieve a simpler loading pattern. Only rotated factor loadings with a magnitude of 0.4 or greater were retained for the computation of the factor scores (bottom left part of the figure). The factor scores are a weighted sum of the loaded factors for each participant. The mean scores from all factor values, corresponding to the positive and negative affect, collected per subject per treatment mode were calculated.

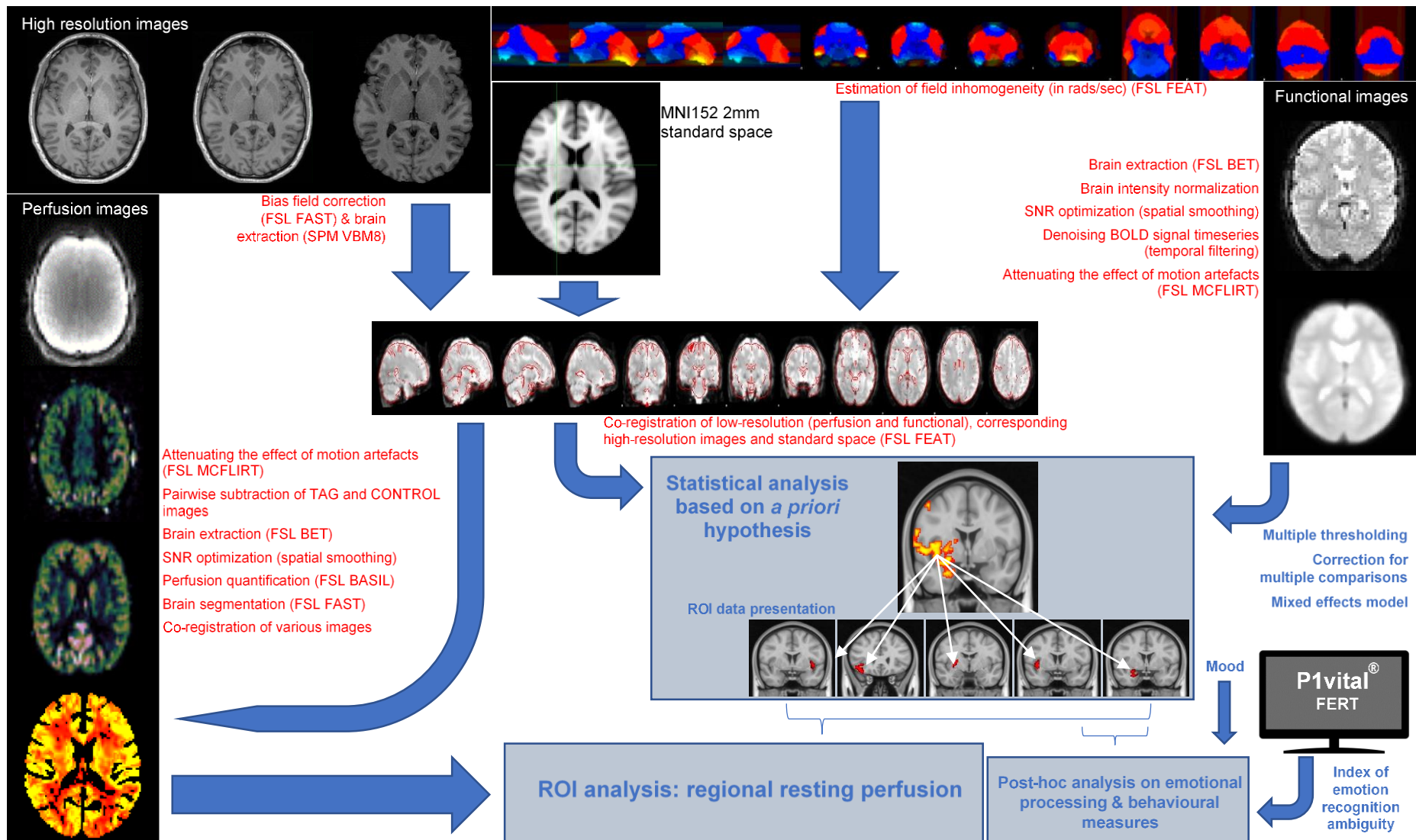
TECHNICALITIES OF SUPPORTING fMRI SCANS	ANATOMICAL MRI SCAN	Z-SHIMMING SCAN	FIELD MAPPING SCAN
<b>Volumes</b>	1	7	1
<b>Pulses sequence type</b>	3D gradient echo	Echo planar	Gradient echo
<b>Field of view (mm)</b>	240	192	224
<b>Matrix size (mm<sup>2</sup>)</b>	256 x 256	64 x 64	64 x 64
<b>Slice thickness (mm)</b>	0.9	3	3
<b>Acquisition orientation</b>	S > C1.6 > T-0.4	T > C-30.0 > S2.3	T > C-30.0 > S2.3
<b>Whole brain?</b>	YES	YES	YES
<b>Bandwidth (Hz/Px)</b>	210	2298	521
<b>Order of acquisitions</b>	Single shot	Interleaved	Interleaved
<b>Echo time (TE, in ms)</b>	2.25	30	5.19 / 2.73
<b>Repetition time (TR, in ms)</b>	1800	3000	488
<b>Flip angle (degrees)</b>	9°	87°	60°

**Table S15**

Technical image properties of the supporting MR sequences used for improving the accuracy of data acquisition, and the analysis pre- and post-processing steps (like for instance the registration of the images to standard space). These pieces of information are provided following the guidelines for good practices in reporting fMRI studies, as proposed by Poldrack et al. (78). The technical image properties of the functional MR sequences used for data acquisition can be found in Kalafatakis et al. (60).

C: coronal, D: dimensional, MR: magnetic resonance (imaging), S: sagittal, T: transverse (axial)





## **Fig. S16**

Outline of the pipeline of the neuroimaging analysis. More details on the functional neuroimaging data analysis in relation to the scientific questions under investigation can be viewed in Fig. S17.

The high-resolution, anatomical, T1-weighted images were used for spatially normalizing the low-resolution functional and perfusion images, and for anatomical localization. They were pre-processed to fit into the co-registration process with the functional and perfusion images, and standard space. Bias field correction has been applied, before removing the non-brain tissue.

The functional image pre-processing steps consisted of (i) brain intensity normalization, (ii) 3D motion correction, (iii) B0 unwarping with assistance from the B0 fieldmap images, (iv) brain extraction, (v) spatial smoothing, (vi) temporal high pass filtering, and (vii) co-registration of functional images with corresponding high-resolution anatomical images and with MNI152 standard space.

For each individual/session fMRI dataset, a regression analysis was performed using a general linear model fitting the temporal evolution corresponding to the paradigm (IFEPT or visual stimulation). A fraction of the temporal derivative of the blurred original waveform was added to the model. Temporal filtering was also applied. The form of the hemodynamic response function convolution method to be applied to the basic waveform was the Gamma variate. In the case of the IFEPT three different effects were modelled (original exploratory variables); visual exposure to (i) fearful human faces, (ii) happy human faces and (iii) sad human faces. In the case of the visual stimulation task, one effect was modelled; the visual exposure to the flashing checkerboard.

For the resting state perfusion images, pre-quantification processing involved (i) construction of a pseudo-4D dataset by stacking up the different ASL flow images along the existing time axis in order of their T1 values, (ii) motion correction, (iii) pairwise subtraction of TAG and CONTROL volumes to generate time-averaged perfusion-weighted images, (iv) brain extraction, (v) generation of transformation matrices between the brain-extracted high-resolution brain image and the M0 calibration image, and (vi) spatial normalisation to reduce arterial contamination.

For the session-level quantification of brain perfusion, the head coil image was divided by a pre-scan normalized version to give an estimate of the receive coil sensitivity map. This map was used to correct the perfusion and head coil calibration images to prevent bias in the final quantitative parameter maps. The explicit expected bolus arrival time was set to 1.3 seconds. Signal calibration was performed using CSF as a reference. The mean CSF signal within the ventricles was calculated and corrected for the T1 and T2\* of CSF (4.3 seconds and 400 ms respectively), to determine its equilibrium magnetization,  $M_{0,CSF}$ . This value was corrected for the T2\* (50 ms) and relative proton density of blood, the density of brain tissue, and the inversion efficiency of the ASL pulse train ( $a = 85\%$ ), to obtain an estimate of the effective equilibrium magnetization of blood,  $M_{0,b}$ . Absolute values of brain perfusion in mL/100g tissue/min were eventually created. In that process, it was taken into consideration that the T2\* of blood depends on whether the labelled water still resides in the vascular compartment, or whether it has exchanged into tissue, a feature proportional to the permeability-surface area for water, which is smaller in white matter than in grey matter. Post-quantification processing involved B0 unwarping with assistance from the B0 fieldmap images for subsequent co-registration of perfusion images with corresponding high-resolution anatomical images and the latter with MNI152 standard space.

ASL: arterial spin labelling, BOLD: blood oxygen-level dependent, CSF: cerebrospinal fluid, FERT: face emotion recognition task, FSL: Software Library for Neuroimaging Analysis developed by the University of Oxford, IFEPT: implicit facial expression processing task, ROI: regions of interest, SPM: Statistical Parametric Mapping (University College London)

fMRI experiment involving the presentation of emotional faces

Which of the ROIs are sensitive to that particular fMRI experiment?

*Single-group average*

Does the pattern of any of these ROIs' activation change significantly between the different modes of hydrocortisone replacement?

*1x3 repeated measures ANOVA*

Could such notable variations in the ROIs' activation patterns be related to neural activity irrelevant to emotional processing?

fMRI experiment involving non-emotional visual stimulation

*1x3 repeated measures ANOVA*

Could such notable variations in the ROIs' activation patterns be related to differences in their resting perfusion?

Resting pcASL

*1x3 repeated measures ANOVA*

*Post-hoc correlation analysis between the fMRI data on emotional face presentation and behavioural measures on recognition of emotional faces & the affective state of individuals*

Are any of these cortisol rhythm-dependent changes in the ROIs' activation pattern related to behavioural measures of perceiving emotional cues or the affective state of the individuals?

### **Fig. S17**

Functional and perfusion neuroimaging-related scientific questions asked in the context of this study on different glucocorticoid daily rhythms. The different neuroimaging methods recruited to answer these questions are evident in the colored boxes, and the corresponding statistical approaches are mentioned in italics, inside black boxes.

For the statistical analysis of the fMRI data acquired during the presentation of emotional faces we produced individual session/subject level maps of activity indicating which brain regions were responding to the emotional face recognition (contrasting the baseline, resting state condition). Various contrasts were used representing either each separate emotional valence processing (fear, happy, sad), or emotion discrimination processing (fear > happy, fear > sad, happy > sad, and vice versa).

To test whether the task of the emotional face presentation was inducing the (expected) activation of the ROIs, we've performed a whole-brain single group average, carried out by using a mixed effects model, by inputting all 45 individually-analyzed fMRI datasets. This type of analysis produced thresholded z-score maps showing whose brain regions' mean activation in response to each valence of emotional faces was significantly different from resting condition.

For the between-group comparisons, whole-brain group level analyses (separately for the emotional and the visual stimulation experiments) were carried out using a mixed effects model. Each group-level analysis produced thresholded z-score brain region clusters highlighting between-treatment groups' statistically significant variations in the activation pattern per contrast used (1x3 repeated measures ANOVA, FEAT is fitting such a mixed effects model with ordinary least squares, requiring the assumption of compound symmetry). In all cases, corrections for multiple comparisons were performed at the cluster level using Gaussian random field theory (minimum  $z > 2.3$ , cluster  $p$  threshold  $< 0.05$ ). Only data from the predefined ROIs, if contained in contrasts that exhibit a cluster-corrected, between-treatment groups' statistically significant variance, are presented in full detail. Both, the contrast of parameter estimate (arbitrary values) and two measures of the effect size (%BOLD signal change values and extent of the ROIs' activation) with standard deviations are shown in the corresponding Graphs, according to latest guidelines for reporting fMRI data.

For the statistical analysis of the fMRI data acquired during the non-emotional visual stimulation we produced individual session/subject level maps of activity indicating which brain regions were responding to the visual stimulation (contrasting the baseline, resting state condition). In the context of these individual/session-level timeseries analyses, pre-whitening was applied.

Regional perfusion values were extracted from these ROIs, which were contained in the family wise error-corrected clusters, exhibiting statistically significant variance of their %BOLD signal responses in the emotional face fMRI experiment between the treatment groups. The influence of the different cortisol rhythms on the absolute perfusion of these ROIs was evaluated with a paired-samples t-test. Tests for detecting outliers and normality in the distribution of data have been used and taken into consideration. One or two genuinely unusual values were detected in some ASL datasets (values of studentized residuals higher or lower than 3); they were retained in the datasets, but a Wilcoxon signed-rank test was performed in addition to the corresponding paired-samples t-test (and the outcome of both tests is provided in Table S8). This test can be considered as the nonparametric equivalent to the paired-samples t-test. Two-tailed tests were performed for all analyses and  $p$  was set to 0.05.

ANOVA: analysis of variance, %BOLD: percent blood oxygen level-dependent, fMRI: functional neuroimaging, pcASL: pseudo-continuous arterial spin labelling, ROI(s): region(s) of interest

**A**

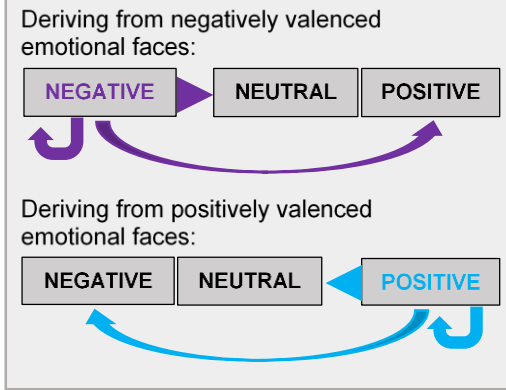
**Facial expression recognition**

Negative	Positive
Angry	Happy
Fearful	Surprise
Sad	
Disgusted	
Neutral	

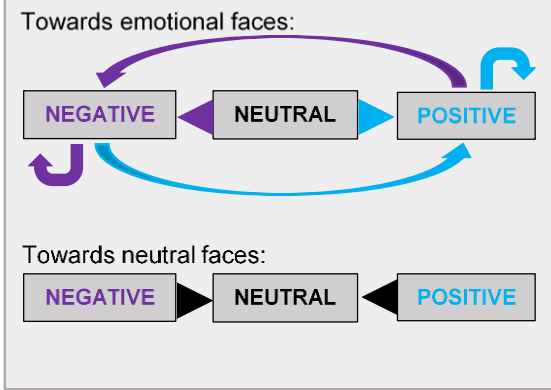
ACCURATE

INACCURATE (misclassification)

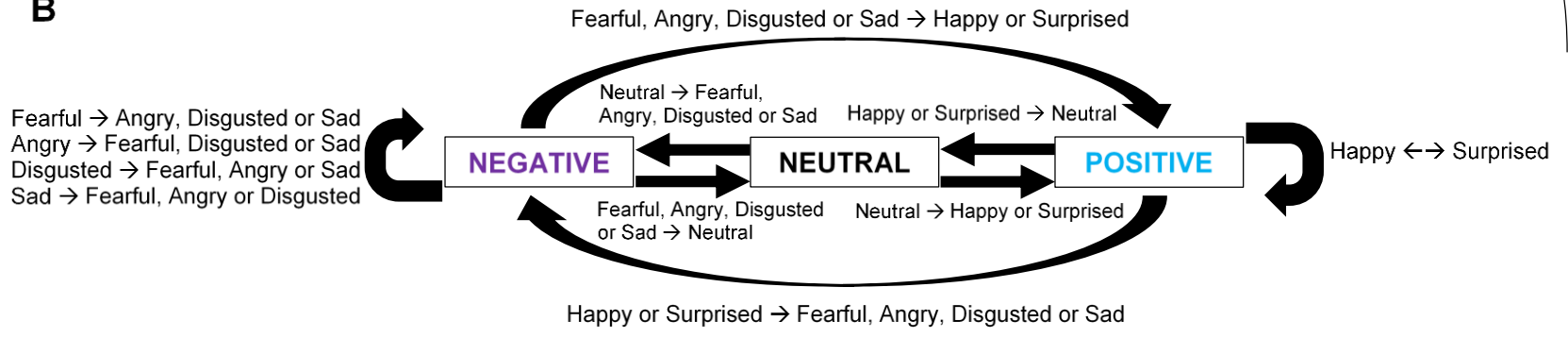
**C. Origin of misclassifications**



**D. Destination of misclassifications**



**B**



### **Fig. S18**

(A) During the face emotion recognition task (FERT), every participant was instructed to identify whether the various faces displayed on a computer screen express an emotion (and if yes, determine its valence by pressing the corresponding button from six different options; angry, fear, sad, disgust, happy, surprise) or not (by pressing another button labelled as neutral). According to the taxonomy followed in earlier studies using the same psychological techniques (see literature provided in the main paper), we've divided the different emotional valences to two main categories; negative emotions (angry, fear, sad, disgust) and positive emotions (happy, surprise). For each face displayed, participants could have either identified the emotional valence (if present) accurately or not. (B) In the latter case, participants would have misclassified the face displayed. In this part of the figure, all combinations of possible misclassifications are presented, where the reader can also follow the pathway between the origin (what would have been the accurate answer) and the destination (what was the actual answer) of each misclassification. (C) In this part of the figure, the reader can see the kind of groups, referring to the origin of misclassifications, that were formed, to conduct the analysis of variance between the treatment conditions. (D) In this part of the figure, the reader can see the kind of groups, referring to the destination of misclassifications, that were formed, to perform the conduct of variance between the treatment conditions.

Negative mood ratings (assessed via EMA)	<b>FERT – Accuracy in recognizing emotional faces<sup>1</sup></b>			
	%Accuracy (positive valence)		%Accuracy (negative valence)	
	-0.133		0.133	
	<b>FERT – Misclassifications of emotional faces<sup>1</sup></b>			
	%Norm. Origin (positive valence)	%Norm. Origin (negative valence)	%Norm. Destination (positive valence)	%Norm. Destination (negative valence)
	0.047	0.233	-0.033	0.265
	<b>FDOT – Vigilance scores<sup>1</sup></b>			
	Masked-Fearful	Unmasked-Fearful	Masked-Happy	Unmasked-Happy
	0.073	0.049	0.104	-0.101
	<b>LSEQ (quality of sleep)<sup>1</sup></b>			
0.127				
<b>N-back<sup>2</sup></b>				
%Accuracy (2back)	%Accuracy (3back)	DIFF. %Accuracy (3back-2back)		
-0.014	0.049	0.051		

**Table S19**

Correlations between the ratings on negative mood (as assessed via EMA techniques) and the rest of the neurobehavioural outcome measures; sleep quality, cognitive and behavioural tasks. Spearman's rank-order correlation test (correlation coefficient values shown, df=N) was used. No significant correlations have been specified.

<sup>1</sup> N=45, <sup>2</sup> N=39

df: degrees of freedom, DIFF.: difference in, EMA: ecological momentary assessment, FDOT: emotional face-related attentional bias task, FERT: face emotion recognition task, IFEPT: implicit facial expression processing task, LSEQ: Leeds Sleep Evaluation Questionnaire, N: number of subjects in a given group