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**Supplementary Table 1.** Analysis of complete cases for associations of mutually-adjusted baseline physical activity energy expenditure (PAEE) and trajectories of physical activity ( $\Delta PAEE$ ) with mortality

	Exposures	Model 1: Adjustment for baseline covariates & diet	Model 2: Additional adjustments for changes in covariates & diet	<u>Model 3:</u> Additional adjustments for changes in body mass index	<u>Model 4:</u> Additional adjustments for changes in blood pressure and lipids
	<b>Baseline PAEE</b> (per 10 <i>kJ/kg/day</i> ) <b>Δ PAEE</b> (per 1 <i>kJ/kg/day/year</i> )	n=14,599 171,277 person-years	n= 9,222 108,751 person-years	n= 9,215 108,668 person-years	n= 8,163 96,342 person-years
All-cause Mortality		3,148 deaths	1,923 deaths	1,921 deaths	1,686 deaths
2	Baseline PAEE	0.70 (0.63 to 0.77)***	0.75 (0.67 to 0.85)***	0.76 (0.67 to 0.85)***	0.74 (0.65 to 0.85)***
	$\Delta$ PAEE	0.78 (0.73 to 0.84)***	0.81 (0.74 to 0.88)***	0.81 (0.74 to 0.88)***	0.79 (0.72 to 0.87)***
CVD Mortality		950 deaths	569 deaths	569 deaths	497 deaths
e e	Baseline PAEE	0.72 (0.60 to 0.86)***	0.77 (0.61 to 0.96)*	0.77 (0.62 to 0.97)*	0.70 (0.55 to 0.90)**
	$\Delta$ PAEE	0.75 (0.66 to 0.86)***	0.79 (0.67 to 0.93)**	0.79 (0.67 to 0.93)**	0.76 (0.63 to 0.90)**
Cancer Mortality		1,091 deaths	693 deaths	692 deaths	601 deaths
	Baseline PAEE Δ PAEE	0.80 (0.69 to 0.94)** 0.88 (0.79 to 0.98)*	0.87 (0.72 to 1.06) 0.93 (0.81 to 1.07)	0.87 (0.72 to 1.06) 0.92 (0.80 to 1.06)	0.91 (0.74 to 1.12) 0.93 (0.80 to 1.08)

All hazard ratios (HRs) and 95% confidence intervals (CIs) are for 10 kJ/kg/day differences in baseline PAEE; and for 1 kJ/kg/day per year increase in ΔPAEE.

 $\Delta PAEE =$  Trajectory of physical activity energy expenditure (PAEE) over time (annual rate of change), derived from within-individual regression of PAEE across all available physical activity assessments. CVD = cardiovascular disease.

**Model 1** is adjusted for age, sex, smoking status, education level, social class, self-rated health, alcohol intake, energy intake, overall diet quality (comprising fruit & vegetables, red & processed meat, fish, wholegrains, refined grains, sugar-sweetened snacks and beverages, ratio of unsaturated-to-saturated fat intake, and sodium) as well as for medical history at baseline (cardiovascular disease, cancer, diabetes, asthma, chronic obstructive pulmonary diseases, and bone fractures).

**Model 2** is adjusted for covariates in Model 1 + time-updated variables for smoking, alcohol intake, energy intake, diet quality and medical history at the  $2^{nd}$  clinic visit, as well as period-prevalent heart disease, stroke and cancer from hospital episode statistics up to the final physical activity assessment ( $3^{rd}$  follow-up).

Model 3 is adjusted for covariates in Model 2 + body mass index at baseline and at the final physical activity assessment

Model 4 is adjusted for covariates in Model 3 + systolic and diastolic blood pressure, serum triglycerides, LDL-cholesterol, and HDL-cholesterol at baseline and at the 2<sup>nd</sup> clinic visit.

There was no evidence of an interaction between baseline PAEE and  $\Delta$ PAEE: p=0.50, p=0.68, and p=0.27 for all-cause, cardiovascular and cancer mortality, respectively (based on likelihood ratio tests using Model 4). Asterisks indicate level of statistical significance: \*p<0.05; \*\*p $\leq$ 0.01; \*\*\*p $\leq$ 0.001.

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Supplementary Table 2. Associations of mutually-adjusted baseline physical activity energy expenditure (PAEE) and trajectories of physical activity ( $\Delta PAEE$ ) with mortality, with further adjustments for occupational physical activity

	Exposures	Model 1: Adjustment for baseline covariates	Model 2: Additional adjustments for changes in	Model 3: Additional adjustments for changes in	Model 4: Additional adjustments for changes in blood
	<b>Baseline PAEE</b> (per 10 kJ/kg/day) Δ PAEE (per 1 kJ/kg/day)	<b>&amp; diet</b> n=14,599 171,277 person-years	covariates & diet n= 14,599 171,277 person-years	body mass index n= 14,587 171,138 person-years	n= 13,360 156,075 person-years
All-cause Mortality		3,148 deaths	3,148 deaths	3,145 deaths	2,840 deaths
·	Baseline PAEE Δ PAEE	0.71 (0.62 to 0.81)*** 0.81 (0.73 to 0.89)***	0.72 (0.63 to 0.82)*** 0.80 (0.73 to 0.89)***	0.73 (0.64 to 0.83)*** 0.81 (0.73 to 0.89)***	0.73 (0.64 to 0.84)*** 0.80 (0.72 to 0.88)***
CVD Mortality		950 deaths	950 deaths	949 deaths	850 deaths
y	Baseline PAEE $\Delta$ PAEE	0.66 (0.52 to 0.85)*** 0.69 (0.57 to 0.82)***	0.67 (0.52 to 0.86)** 0.68 (0.57 to 0.82)***	0.69 (0.54 to 0.88)** 0.69 (0.57 to 0.83)***	0.68 (0.52 to 0.89)** 0.66 (0.54 to 0.80)***
Cancer Mortality		1,091 deaths	1,091 deaths	1,090 deaths	977 deaths
	Baseline PAEE Δ PAEE	0.79 (0.63 to 0.98)* 0.95 (0.82 to 1.11)	0.79 (0.64 to 0.99)* 0.95 (0.81 to 1.10)	0.80 (0.64 to 1.00) 0.95 (0.82 to 1.10)	0.78 (0.62 to 0.99)* 0.94 (0.80 to 1.10)

All hazard ratios (HRs) and 95% confidence intervals (CIs) are for 10 kJ/kg/day differences in baseline PAEE; and for 1 kJ/kg/day per year increase in  $\Delta$ PAEE.

 $\Delta PAEE =$  Trajectory of physical activity energy expenditure (PAEE) over time (annual rate of change), derived from within-individual regression of PAEE across all available physical activity assessments. CVD = cardiovascular disease.

**Model 1** is adjusted for age, sex, smoking status, education level, social class, self-rated health, alcohol intake, energy intake, overall diet quality (comprising fruit & vegetables, red & processed meat, fish, wholegrains, refined grains, sugar-sweetened snacks and beverages, ratio of unsaturated-to-saturated fat intake, and sodium) as well as for medical history at baseline (cardiovascular disease, cancer, diabetes, asthma, chronic obstructive pulmonary diseases, and bone fractures).

**Model 2** is adjusted for covariates in Model 1 + time-updated variables for smoking, alcohol intake, energy intake, diet quality and medical history at the  $2^{nd}$  clinic visit, as well as period-prevalent heart disease, stroke and cancer from hospital episode statistics up to the final physical activity assessment ( $3^{rd}$  follow-up).

Model 3 is adjusted for covariates in Model 2 + body mass index at baseline and at the final physical activity assessment

**Model 4** is adjusted for covariates in Model 3 + systolic and diastolic blood pressure, serum triglycerides, LDL-cholesterol, and HDL-cholesterol at baseline and at the  $2^{nd}$  clinic visit. All models are further adjusted for occupational physical activity categories (sedentary or no occupation; standing work; physical work; and heavy manual labour) at baseline and at the final physical activity assessment. There was no evidence of an interaction between baseline PAEE and  $\Delta$ PAEE: p=0.83, p=0.83, and p=0.90 for all-cause, and interaction between baseline indicate level of attrictic labour indicate level of attrict labour indicate leve

cardiovascular and cancer mortality, respectively (based on likelihood ratio tests on Model 4). Asterisks indicate level of statistical significance: \*p<0.05; \*\*p≤0.01; \*\*\*p≤0.001