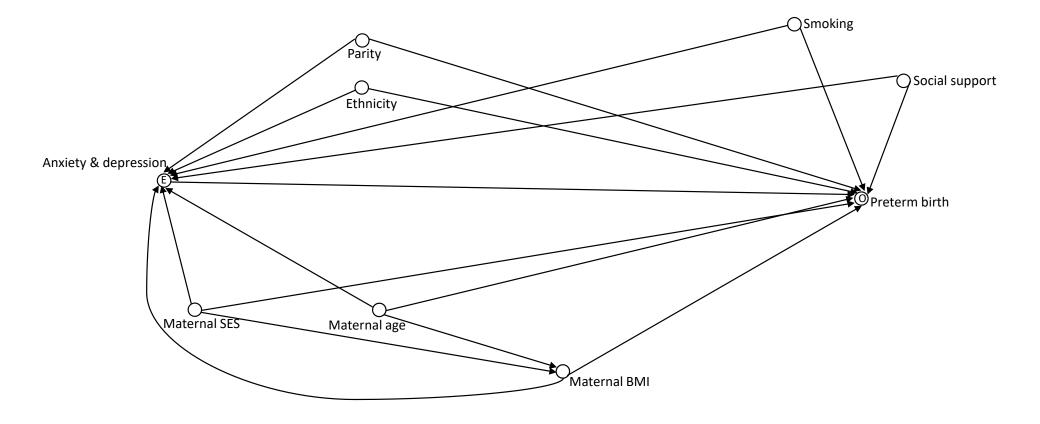
Supplementary material BMJ Open

Figure 1: A directed acyclic graph depicting the hypothesized causal structure connecting anxiety and depression to preterm birth*



^{*}The same causal structure is hypothesized to apply both to low and high SES neighborhoods. Maternal age and SES are considered causes of maternal BMI, which is therefore a collider variable in the causal model. However, simultaneous adjustment for age and maternal SES block the biasing paths opened by adjustment for maternal BMI

(E): exposure; (iii): outcome; (iii): adjusted; SES: socioeconomic status; BMI: body mass index