

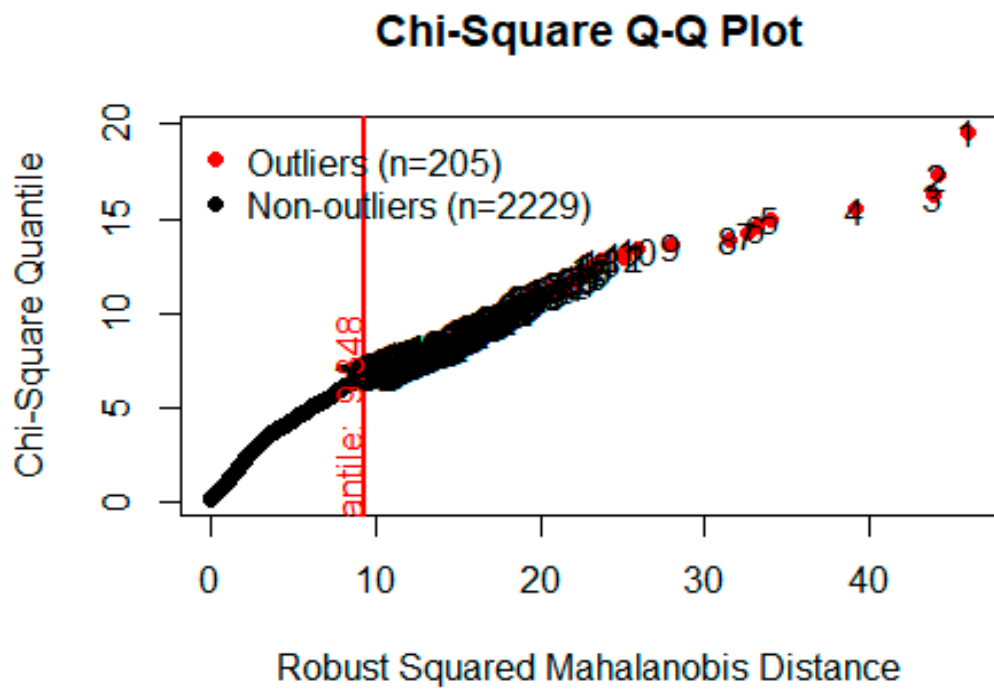
	ANX	DEP	PNI	ISI	PCS
ANX	1				
DEP	.732***	1			
PNI	.249***	.188***	1		
ISI	.297***	.275***	.177***	1	
PCS	.498***	.366***	.366***	.244***	1

\*\*\* $P < .001$ ; ANX = anxiety as measured by General Well-being Schedule; DEP = depression as measured by General Well-being Schedule; PNI = Pain Intensity as measured by numeric rating scale for the previous seven days; ISI = Insomnia Severity Index; PCS = Pain Catastrophizing Scale.

	Estimate	Standardized regression coefficients bstd <sup>(1)</sup>	Std. Err	z-value	p	Std.lv <sup>(2)</sup>
indir.WOM.to.PCS (thr. PNI)	0.459	0.013	0.214	2.144	0.032	0.459
indir.LAC.to.PCS (thr. PNI)	-0.680	-0.018	0.247	-2.759	0.003	-0.680
indir.COM.to.PCS (thr. PNI)	0.257	0.028	0.065	3.922	0.000	0.257
ind.WOM.to.PCS (thr. ISI)	0.270	0.010	0.165	1.636	0.102	0.270
indir.LAC.to.PCS (thr. ISI)	-0.081	-0.004	0.051	-1.603	0.114	-0.081
indir.COM.to.PCS (thr. ISI)	0.031	0.006	0.017	1.776	0.073	0.031
indir.ISI.to.PCS (thr. PNI)	0.095	0.012	0.051	1.874	0.061	0.095

Indir = indirect effect; PCS = Pain Catastrophizing Scale; WOM = Women; PNI = Pain Intensity as measured by numeric rating scale for the previous seven days; LAC = Low alcohol consumption; COM = Number of comorbidities; ISI = Insomnia Severity Index

(1) Completely standardized solution (estimates of parameters if the variances are unity).  
(2) Dependent Variable is standardized.



**Supplementary Figure 1.** The mahalanobis distance (MD) for all cases.