ESM Table 1: Cox proportional hazards regression of loneliness (2004–05) on diabetes incidence (2006–17) with interaction terms

	HR; 95% CI (*n* = 4112)
Loneliness	1.45;1.02-2.07*
Age	1.02;0.98-1.06
Sex (ref: men)	0.54;0.26-1.10
Wealth (ref: quintile 1)	1
2	0.78;0.51-1.21
3	0.93;0.64-1.35
4	0.81;0.55-1.20
5	0.54;0.35-0.82**
Ethnicity (ref: white)	1.57;0.15-16.55
Smoking (ref: non-smoker)	0.94;0.66-1.33
Physical activity (ref: light/none)	1
Moderate	0.81;0.55-1.18
Vigorous	0.87;0.62-1.22
Alcohol (ref ≥ 5 days/week)	0.94;0.68-1.30
BMI	1.09;1.06-1.12***
Hypertension case (ref: no)	1.39;1.07-1.80*
CVD case (ref: no)	1.03;0.73-1.45
HbA_{1c}	14.46;9.74-21.47***
Loneliness*age	0.98;0.96-1.01
Loneliness*sex	0.97;0.60-1.55
Loneliness*ethnicity	1.40;0.37-5.36

BMI= Body mass index; CI= Confidence Interval; CVD= Cardiovascular disease; **HbA_{1c}** = Glycated haemoglobin; HR= Hazard Ratio; Ref = reference category
*$p < 0.05$ **$p < 0.01$ ***$p < 0.001$

ESM Table 2: Cox proportional hazards regression of loneliness (2004–05) on diabetes incidence (2006–17) with loneliness and depression entered as continuous scores

	HR; 95% CI (*n* = 4104)
Loneliness (range 3-9)	1.11;1.01-1.21*
Age	1.00;0.98-1.01
Sex (ref: men)	0.50;0.39-0.65***
Wealth (ref: quintile 1)	1
2	0.73;0.47-1.13
3	0.87;0.60-1.26
4	0.86;0.60-1.26
5	0.53;0.35-0.80**
Ethnicity (ref: white)	2.63;1.16-5.97*
Smoking (ref: non-smoker)	0.90;0.64-1.28
Physical activity (ref: light/none)	1
Moderate	0.88;0.60-1.28
Vigorous	0.91;0.65-1.27
Alcohol (ref ≥ 5 days/week)	0.96;0.70-1.32
BMI	1.09;1.06-1.11***
Hypertension case (ref: no)	1.36;1.05-1.75*
CVD case (ref: no)	0.98;0.70-1.38
HbA_{1c}	14.41;9.74-21.33***
Depression (range 0-7)	1.05; 0.97-1.13

BMI= Body mass index; CI= Confidence Interval; CVD= Cardiovascular disease; **HbA_{1c}** = Glycated haemoglobin; HR= Hazard Ratio; Ref = reference category
*$p < 0.05$ **$p < 0.01$ ***$p < 0.001$