### **Supplemental Online Content**

lob E, Frank P, Steptoe A, Fancourt D. Levels of severity of depressive symptoms among at-risk groups in the UK during the COVID-19 pandemic. *JAMA Netw Open*. 2020;3(10):e2026064. doi:10.1001/jamanetworkopen.2020.26064

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This supplemental material has been provided by the authors to give readers additional information about their work.

### eAppendix. Supplemental Methods

#### Latent Growth Mixture (LGM) Modelling

LGM models are characterised by the combination of latent growth curve modelling and latent class analysis. Such method allows to group individuals into trajectories according to their pattern of change over time. We estimated one LGM model with a specific intercept and slope growth factor for each trajectory. The within-group variation for each trajectory is represented by the intercept and slope growth factors which are modelled as continuous latent variables. The time metric was defined as weeks into the study (week 1- week 7). The optimal number of trajectories was identified using a stepwise approach. First, we fitted one LGM model with a single trajectory. Second, we included an additional trajectory at each following step until the optimal number of trajectories was reached. The optimal number of trajectories was determined using the following criteria: lower Akaike information criterion (AIC), lower sample-size adjusted Bayesian Information Criterion (ssaBIC), every class containing more than 5% of participants, entropy value (i.e. quality of the classification model) closest to 1 and > .80 (entropy values < 0.80 may indicate that the classes are not well separated, leading to convergence issues).<sup>1</sup> If the model with N +1 classes had one fit index that was worse than in the model with N classes, then the model with N classes was selected. In addition, we also evaluated the interpretability of the latent classes and whether they were theoretically meaningful for our research questions. The three-class solution was selected as the best fitting model since it had the best combination of lower AIC/ssaBIC and higher entropy, contained more than 5% of participants in each class, and had good interpretability (see sTable 2).

## **eTable 1.** Comparison of Items in the Original and Revised Perceived Social Support Questionnaire

Original	Adapted for COVID-19
	In the past week, I feel
I experience a lot of understanding and security from others	I have experienced a lot of understanding and support from others
I know a very close person whose help I can always count on	I have a very close person whose help I can always count on
If necessary, I can easily borrow something I might need from neighbours or friends	If necessary, I can easily borrow something I need from neighbours or friends
I know several people with whom I like to do things	I have people with whom I can spend time and do things together
When I am sick, I can without hesitation ask friends and family to take care of important matters for me	If I get sick, I have friends and family who will take care of me
If I am down, I know to whom I can go without hesitation	If I am feeling down, I have people I can talk to without hesitation

	2 classes	3 classes	4 classes	5 classes
AIC	1015405.783	1009196.561	1005160.275	1002587.930
ssaBIC	1015542.660	1009379.064	1005388.404	1002861.685
N classes >5%	Yes	Yes	Yes	No
Entropy	0.813	0.811	0.768	0.771

eTable 2. LGM Model Fit Indices

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7
	Overall (N=51,4 17)	Overall (N=41,4 25)	Overall (N=34,3 14)	Overall (N=27,7 74)	Overall (N=18,0 09)	Overall (N=12,9 44)	Overa II (N=40 6)
Sex							
Female	26276 (51.1%)	21123 (51.0%)	17463 (50.9%)	14078 (50.7%)	9278 (51.5%)	6445 (49.8%)	233 (57.4 %)
Male	25140 (48.9%)	20302 (49.0%)	16851 (49.1%)	13696 (49.3%)	8731 (48.5%)	6499 (50.2%)	173 (42.6 %)
Age							ĺ ĺ
18-29	9228 (17.9%)	5918 (14.3%)	3970 (11.6%)	3024 (10.9%)	1983 (11.0%)	1186 (9.2%)	92 (22.6 %)
30-44	11972 (23.3%)	9287 (22.4%)	7405 (21.6%)	5664 (20.4%)	3654 (20.3%)	2439 (18.8%)	130 (32.0 %)
45-59	13723 (26.7%)	11565 (27.9%)	9861 (28.7%)	7921 (28.5%)	5085 (28.2%)	3636 (28.1%)	111 (27.2 %)
60+	16494 (32.1%)	14656 (35.4%)	13078 (38.1%)	11164 (40.2%)	7287 (40.5%)	5683 (43.9%)	74 (18.1 %)
Ethnicity							ĺ ĺ
BAME <sup>a</sup>	6145 (12.0%)	4176 (10.1%)	3169 (9.2%)	2490 (9.0%)	1665 (9.2%)	1080 (8.3%)	60 (14.9 %)
White	45272 (88.0%)	37249 (89.9%)	31145 (90.8%)	25283 (91.0%)	16344 (90.8%)	11864 (91.7%)	346 (85.1 %)
Employment status							
Employed	30888 (60.1%)	24386 (58.9%)	19811 (57.7%)	15614 (56.2%)	10085 (56.0%)	6925 (53.5%)	284 (69.9 %)
Inactive	19414 (37.8%)	16329 (39.4%)	13940 (40.6%)	11700 (42.1%)	7640 (42.4%)	5826 (45.0%)	114 (28.0 %)
Unemployed	1115 (2.2%)	710 (1.7%)	564 (1.6%)	460 (1.7%)	284 (1.6%)	193 (1.5%)	8 (2.1%)
Education							
Postgraduate	17362 (33.8%)	13733 (33.2%)	11153 (32.5%)	8958 (32.3%)	5768 (32.0%)	4174 (32.2%)	75 (18.5 %)
Undergraduate	16638 (32.4%)	12958 (31.3%)	10679 (31.1%)	8620 (31.0%)	5504 (30.6%)	4151 (32.1%)	59 (14.4 %)
A-Level or Vocational	6964 (13.5%)	5984 (14.4%)	5090 (14.8%)	4169 (15.0%)	2846 (15.8%)	1896 (14.6%)	159 (39.2 %)
GCSE or Lower	10453 (20.3%)	8750 (21.1%)	7392 (21.5%)	6027 (21.7%)	3890 (21.6%)	2723 (21.0%)	113 (27.9 %)
Income						1	
N-Miss	5308	4204	3513	2878	1891	1371	36

eTable 3. Weighted Characteristics of the Study Participants at Each Wave

<£16k	9704	7510	6035	4857	3152	2380	28
~~ TOK	(21.0%)	(20.2%)	(19.6%)	(19.5%)	(19.6%)	(20.6%)	(7.6%)
£16k - £30k	12846	10270	8604	7005	4517	3372	76
	(27.9%)	(27.6%)	(27.9%)	(28.1%)	(28.0%)	(29.1%)	(20.5 %)
£30k - £60k	14434	11915	9956	8022	5131	3622	125
	(31.3%)	(32.0%)	(32.3%)	(32.2%)	(31.8%)	(31.3%)	(33.8 %)
£60k - £90k	5488	4547	3777	3030	1996	1328	74
	(11.9%)	(12.2%)	(12.3%)	(12.2%)	(12.4%)	(11.5%)	(19.9 %)
>£90k	3638	2979	2428	1981	1322	871	68
	(7.9%)	(8.0%)	(7.9%)	(8.0%)	(8.2%)	(7.5%)	(18.3 %)
Overcrowding							
Not Overcrowded	47221 (91.8%)	38979 (94.1%)	32574 (94.9%)	26489 (95.4%)	17201 (95.5%)	12471 (96.3%)	382 (93.9 %)
Overcrowded	4196 (8.2%)	2446 (5.9%)	1740 (5.1%)	1285 (4.6%)	808 (4.5%)	473 (3.7%)	25 (6.1%)
Tenure							
N-Miss	179	139	118	103	67	50	1
Own Mortgage	15991	13000	10617	8452	5375	3671	159
	(31.2%)	(31.5%)	(31.0%)	(30.5%)	(30.0%)	(28.5%)	(39.1 %)
Own Outright	16016	14011	12500	10546	6886	5311	101
	(31.3%)	(33.9%)	(36.6%)	(38.1%)	(38.4%)	(41.2%)	(25.0 %)
Rent	19231	14275	11078	8672	5681	3912	145
	(37.5%)	(34.6%)	(32.4%)	(31.3%)	(31.7%)	(30.3%)	(35.8 %)
Socioeconomic dis index - quartiles	•						
4 (=highest)	8353	6994	5867	4691	3079	2020	128
	(16.2%)	(16.9%)	(17.1%)	(16.9%)	(17.1%)	(15.6%)	(31.6 %)
3	9525	7689	6237	4934	3204	2193	119
	(18.5%)	(18.6%)	(18.2%)	(17.8%)	(17.8%)	(16.9%)	(29.4 %)
2	16395	13028	10685	8646	5546	3986	87
	(31.9%)	(31.4%)	(31.1%)	(31.1%)	(30.8%)	(30.8%)	(21.4 %)
1 (=lowest)	17143	13714	11525	9502	6181	4746	71
	(33.3%)	(33.1%)	(33.6%)	(34.2%)	(34.3%)	(36.7%)	(17.6 %)
Essential worker	440.45	0707	0007	<b>F</b> 40 <b>F</b>	0.42.1	00777	
Yes	11342 (22.1%)	8737 (21.1%)	6985 (20.4%)	5407 (19.5%)	3431 (19.1%)	2375 (18.3%)	75 (18.3 %)
Chronic physical illness							/0)
Yes	19655	16565	14094	11518	7444	5586	122
	(38.2%)	(40.0%)	(41.1%)	(41.5%)	(41.3%)	(43.2%)	(29.9 %)
Mental health disorder							
Yes	10219	7873	6160	4858	3084	2158	83
	(19.9%)	(19.0%)	(18.0%)	(17.5%)	(17.1%)	(16.7%)	(20.5 %)

Low social							
support							
Yes	13235	10496	8618	6920	4356	3230	103
	(25.7%)	(25.3%)	(25.1%)	(24.9%)	(24.2%)	(25.0%)	(25.5
							%)
Psychological/phy							
sical abuse							
Yes	5798	4579	3802	3058	2008	1386	57
	(11.3%)	(11.1%)	(11.1%)	(11.0%)	(11.1%)	(10.7%)	(14.0
	· · · ·		. ,	. ,	. ,	, , , , , , , , , , , , , , , , , , ,	%)
COVID-19							
symptoms							
Yes	7618	6237	5048	3984	2543	1794	78
	(14.8%)	(15.1%)	(14.7%)	(14.3%)	(14.1%)	(13.9%)	(19.1
	. ,			. ,			%)
Depressive sympton	ms						
(categories)							
N-Miss	0	30	19	36	26	40	3
minimal/mild	35715	30078	26084	21330	14173	10019	284
	(69.5%)	(72.7%)	(76.1%)	(76.9%)	(78.8%)	(77.6%)	(70.6
	· · · ·		. ,	. ,	. ,	, , , , , , , , , , , , , , , , , , ,	%)
moderate	12451	9452	6845	5301	3152	2350	86
	(24.2%)	(22.8%)	(20.0%)	(19.1%)	(17.5%)	(18.2%)	(21.4
							<b>%</b> )
severe	3251	1864	1366	1107	657	535	32
	(6.3%)	(4.5%)	(4.0%)	(4.0%)	(3.7%)	(4.1%)	(8.0%)

<sup>a</sup> BAME ethnic/racial background includes Asian/Asian British, Black/Black British, White and Black/Black British, Mixed race, Chinese/Chinese British, Middle Eastern/Middle Eastern British, other ethnic group. BAME = Black, Asian and minority ethnic groups.

	Wave 1	Wave 2	Wave 3	Wave 4	Wave 5	Wave 6	Wave 7
	Overall (N=53,17 0)	Overall (N=45,02 8)	Overall (N=37,82 0)	Overall (N=30,27 3)	Overall (N=19,54 8)	Overall (N=13,66 8)	Overal I (N=62 7)
Sex							
Female	39652 (74.6%)	33478 (74.3%)	28122 (74.4%)	22568 (74.5%)	14774 (75.6%)	10202 (74.6%)	505 (80.5% )
Male	13518 (25.4%)	11550 (25.7%)	9698 (25.6%)	7705 (25.5%)	4774 (24.4%)	3466 (25.4%)	122 (19.5%
Age							/
18-29	5126 (9.6%)	3757 (8.3%)	2718 (7.2%)	2095 (6.9%)	1392 (7.1%)	836 (6.1%)	64 (10.2%
30-44	14927 (28.1%)	12287 (27.3%)	10045 (26.6%)	7763 (25.6%)	5075 (26.0%)	3319 (24.3%)	222 (35.4%
45-59	17497 (32.9%)	14999 (33.3%)	12848 (34.0%)	10330 (34.1%)	6674 (34.1%)	4653 (34.0%)	) 222 (35.4%
60+	15620 (29.4%)	13985 (31.1%)	12209 (32.3%)	10085 (33.3%)	6407 (32.8%)	4860 (35.6%)	) 119 (19.0%
Ethnicity							/
BAME <sup>a</sup>	2690 (5.1%)	2036 (4.5%)	1604 (4.2%)	1263 (4.2%)	845 (4.3%)	538 (3.9%)	35 (5.6%)
White	50480 (94.9%)	42992 (95.5%)	36216 (95.8%)	29010 (95.8%)	18703 (95.7%)	13130 (96.1%)	592 (94.4%
Employment status							/
Employed	35207 (66.2%)	29458 (65.4%)	24561 (64.9%)	19471 (64.3%)	12682 (64.9%)	8541 (62.5%)	479 (76.4%
Inactive	17226 (32.4%)	15007 (33.3%)	12795 (33.8%)	10439 (34.5%)	6634 (33.9%)	4970 (36.4%)	) 144 (23.0%
Unemployed	737 (1.4%)	563 (1.3%)	464 (1.2%)	363 (1.2%)	232 (1.2%)	157 (1.1%)	4 (0.6%)
Education Postgraduate	9641	7992	6568	5215	3303	2377	37
Undergradua	(18.1%) 7706	(17.7%) 6186	(17.4%) 5086	(17.2%) 4014	(16.9%) 2506	(17.4%) 1859	(5.9%) 23
te	(14.5%)	(13.7%)	(13.4%)	(13.3%)	(12.8%)	(13.6%)	(3.7%)
A-Level or Vocational	14336 (27.0%)	12447 (27.6%)	10647 (28.2%)	8654 (28.6%)	5856 (30.0%)	3931 (28.8%)	327 (52.2% )
GCSE or Lower	21487 (40.4%)	18403 (40.9%)	15519 (41.0%)	12390 (40.9%)	7883 (40.3%)	5501 (40.2%)	240 (38.3%
Income							)
N-Miss	4812	4071	3457	2792	1816	1305	36
<£16k	7279 (15.1%)	5943 (14.5%)	4895 (14.2%)	3897 (14.2%)	2433 (13.7%)	1808 (14.6%)	38 (6.4%)

eTable 4. Unweighted Characteristics of the Study Participants at Each Wave

£16k - £30k	11570	9752	8139	6493	4176	3007	100
LION - LOUN	(23.9%)	(23.8%)	(23.7%)	(23.6%)	(23.6%)	(24.3%)	(16.9%
	(23.970)	(23.070)	(23.770)	(23.076)	(23.076)	(24.376)	(10.970
£30k - £60k	16718	14290	12024	9615	6185	4273	216
	(34.6%)	(34.9%)	(35.0%)	(35.0%)	(34.9%)	(34.6%)	(36.5%
	(0.11070)	(0.11070)	(001070)	(001070)	(0.11070)	(0.11070)	)
£60k - £90k	7530	6463	5466	4352	2855	1917	128
	(15.6%)	(15.8%)	(15.9%)	(15.8%)	(16.1%)	(15.5%)	(21.7%
							)
>£90k	5261	4509	3839	3124	2083	1358	109
	(10.9%)	(11.0%)	(11.2%)	(11.4%)	(11.7%)	(11.0%)	(18.4%
							)
Overcrowdi							
ng Not	50457	43121	36375	29175	18842	13260	612
Overcrowded	(94.9%)	(95.8%)	(96.2%)	(96.4%)	(96.4%)	(97.0%)	(97.6%
overenemada	(01.070)	(00.070)	(00.270)	(00.170)	(00.170)	(01.070)	)
Overcrowded	2713	1907	1445	1098	706	408	15
	(5.1%)	(4.2%)	(3.8%)	(3.6%)	(3.6%)	(3.0%)	(2.4%)
Tenure					, ,		<u> </u>
N-Miss	184	143	123	106	68	48	2
Own	19826	16782	14056	11131	7213	4867	277
Mortgage	(37.4%)	(37.4%)	(37.3%)	(36.9%)	(37.0%)	(35.7%)	(44.3%
							)
Own Outright	18017	15963	13918	11403	7291	5412	188
	(34.0%)	(35.6%)	(36.9%)	(37.8%)	(37.4%)	(39.7%)	(30.1%
	1		0700		4070		)
Rent	15143	12140	9723	7633	4976	3341	160
	(28.6%)	(27.0%)	(25.8%)	(25.3%)	(25.5%)	(24.5%)	(25.6%
Socioeconom	ie dieadvar	tago indox					)
- quartiles	ic uisauvai	nage muex					
4 (=highest)	15151	12962	10978	8705	5756	3789	272
	(28.5%)	(28.8%)	(29.0%)	(28.8%)	(29.4%)	(27.7%)	(43.4%
	· /	· · · ·	· · · ·	· · · ·	<b>`</b> ,	<b>`</b> ,	)
3	11283	9529	7989	6432	4189	2838	160
	(21.2%)	(21.2%)	(21.1%)	(21.2%)	(21.4%)	(20.8%)	(25.5%
							)
2	13701	11566	9607	7713	4929	3509	119
	(25.8%)	(25.7%)	(25.4%)	(25.5%)	(25.2%)	(25.7%)	(19.0%
							)
1 (=lowest)	13035	10971	9246	7423	4674	3532	76
	(24.5%)	(24.4%)	(24.4%)	(24.5%)	(23.9%)	(25.8%)	(12.1%
Essential							)
worker							
Yes	12817	10502	8602	6660	4305	2875	160
	(24.1%)	(23.3%)	(22.7%)	(22.0%)	(22.0%)	(21.0%)	(25.5%
	-	-					)
Chronic							
physical							
illness	40050	40717	444==	44400	7040	5001	400
Yes	19358	16715	14175	11420	7310	5304	183
	(36.4%)	(37.1%)	(37.5%)	(37.7%)	(37.4%)	(38.8%)	(29.2%
Mental							)
health							
disorder							
	<u> </u>						

Yes	10174 (19.1%)	8320 (18.5%)	6759 (17.9%)	5256 (17.4%)	3317 (17.0%)	2289 (16.7%)	122 (19.5% )
Low social support							
Yes	11593 (21.8%)	9740 (21.6%)	8174 (21.6%)	6520 (21.5%)	4112 (21.0%)	2984 (21.8%)	143 (22.8% )
Psychologica abuse	l/physical						
Yes	5422 (10.2%)	4689 (10.4%)	4052 (10.7%)	3281 (10.8%)	2134 (10.9%)	1424 (10.4%)	69 (11.0% )
COVID-19 symptoms							
Yes	8295 (15.6%)	7084 (15.7%)	5917 (15.6%)	4710 (15.6%)	3023 (15.5%)	2062 (15.1%)	122 (19.5% )
Depressive s (categories)	ymptoms						
N-Miss	0	31	32	43	26	43	3
minimal/mild	38588 (72.6%)	33642 (74.8%)	29179 (77.2%)	23505 (77.8%)	15503 (79.4%)	10681 (78.4%)	455 (72.9% )
moderate	12109 (22.8%)	9770 (21.7%)	7407 (19.6%)	5761 (19.1%)	3441 (17.6%)	2486 (18.2%)	139 (22.3% )
severe	2473 (4.7%)	1585 (3.5%)	1202 (3.2%)	964 (3.2%)	578 (3.0%)	458 (3.4%)	30 (4.8%)

<sup>a</sup> BAME ethnic/racial background includes Asian/Asian British, Black/Black British, White and Black/Black British, Mixed race, Chinese/Chinese British, Middle Eastern/Middle Eastern British, other ethnic group. BAME = Black, Asian and minority ethnic groups.

	Low Depr Trajectory		Moderate I Trajectory	Depression	High Depr Trajectory	High Depression Trajectory			
	Mean	SD	Mean	SD	Mean	SD			
Wave 1	2.534	2.257	8.730	3.503	17.865	4.368			
Wave 2	2.531	2.121	8.650	3.182	17.285	4.207			
Wave 3	2.265	2.044	8.340	3.160	17.080	4.320			
Wave 4	2.139	1.995	8.291	3.281	17.264	4.409			
Wave 5	2.001	2.012	8.052	3.343	17.216	4.447			
Wave 6	2.172	2.218	8.456	3.608	17.472	4.564			
Wave 7	2.788	2.605	8.983	3.895	17.254	4.547			

## **eTable 5.** Observed Depressive Symptom Scores at Each Wave by Latent Trajectory Group Membership

**Note.** The Low Depressive symptom trajectory (Class 1) includes participants with minimal depressive symptoms at all waves [30,850 individuals (60%)]. The Moderate depressive symptom trajectory (Class 2) represents participants with moderate depressive symptoms throughout the study [14,911 individuals (29%)]; The Severe depressive symptom trajectory (Class 3) represents participants with persistently severe levels of depressive symptoms [5,656 individuals (11%)].

•	Modera	te Depres	sion Traject	ory					High Depression Trajectory							
	OR	SE	p-value	95% CI - Iower bound	95% CI - upper bound	Log OR	Log OR 95% CI - Iower bound	Log OR 95% CI - upper bound	OR	SE	p-value	95% CI - Iower bound	95% CI - upper bound	Log OR	Log OR 95% CI - lower bound	Log OR 95% CI - upper bound
Model 1 (individual e	ffects)			-	1	•				-	-	-				-
Covariates																
Sex:Female	1.74	0.044	0.000	1.66	1.83	0.24	0.16	0.33	1.64	0.061	0.000	1.52	1.76	0.216	0.096	0.096
Age:30-44	0.57	0.071	0.000	0.43	0.71	-0.24	-0.38	-0.11	0.40	0.079	0.000	0.25	0.56	-0.397	-0.552	-0.552
Age:45-59	0.38	0.072	0.000	0.24	0.52	-0.42	-0.56	-0.28	0.29	0.078	0.000	0.14	0.44	-0.539	-0.692	-0.692
Age:60+	0.17	0.080	0.000	0.02	0.33	-0.76	-0.92	-0.61	0.09	0.098	0.000	-0.10	0.28	-1.055	-1.247	-1.247
ref: 18-29																
COVID-19	1.90	0.055	0.000	1.79	2.01	0.28	0.17	0.39	2.30	0.072	0.000	2.16	2.45	0.363	0.222	0.222
symptoms																
Socioeconomic vul																
Low SEP	1.97	0.054	0.000	1.87	2.08	0.30	0.19	0.40	5.22	0.072	0.000	5.08	5.36	0.718	0.577	0.577
Ethnicity: BAME <sup>a</sup>	1.21	0.093	0.038	1.03	1.40	0.19	0.01	0.38	1.07	0.109	0.562	0.85	1.28	0.027	-0.186	0.915
Essential worker	0.97	0.050	0.545	0.87	1.07	-0.01	-0.11	0.08	0.66	0.070	0.000	0.53	0.80	-0.179	-0.316	-0.316
Health-related vulnerabilities																
Physical illness	1.89	0.046	0.000	1.79	1.98	0.28	0.19	0.37	3.41	0.064	0.000	3.29	3.54	0.533	0.407	0.407
Mental illness	4.24	0.000	0.000	4.24	4.24	0.63	0.63	0.63	12.99	0.058	0.000	12.87	13.10	1.114	1.000	1.000
Psychosocial vulne	rabilities						0.00	0.00								
Abuse	5.34	0.100	0.000	5.15	5.54	0.73	0.53	0.92	13.16	0.108	0.000	12.95	13.37	1.119	0.907	0.907
Low social support	4.71	0.056	0.000	4.60	4.82	0.67	0.56	0.78	12.72	0.073	0.000	12.57	12.86	1.104	0.961	0.961
Model 2 (mutually a	djusted ef	fects)														
Covariates																
Sex:Female	2.11	0.051	0.000	2.01	2.21	0.33	0.23	0.43	2.05	0.080	0.000	1.90	2.21	0.313	0.156	0.156
Age:30-44	0.43	0.081	0.000	0.28	0.59	-0.36	-0.52	-0.20	0.23	0.108	0.000	0.02	0.44	-0.643	-0.854	-0.854
Age:45-59	0.22	0.082	0.000	0.06	0.38	-0.66	-0.82	-0.50	0.10	0.112	0.000	-0.12	0.32	-1.013	-1.233	-1.233
Age:60+	0.09	0.097	0.000	-0.10	0.28	-1.06	-1.25	-0.87	0.02	0.143	0.000	-0.26	0.30	-1.689	-1.970	-1.970
(ref: 18-29)			T				T				1	1			1	
COVID-19	1.92	0.064	0.000	1.80	2.05	0.28	0.16	0.41	2.25	0.090	0.000	2.08	2.43	0.353	0.177	0.177
symptoms				1			1									
Socioeconomic vul	nerabilities	S					T				1	1	1	1	1	
Low SEP	1.37	0.061	0.000	1.25	1.49	0.14	0.02	0.26	2.58	0.084	0.000	2.41	2.74	0.411	0.247	0.247
Ethnicity: BAME <sup>a</sup>	1.17	0.111	0.161	0.95	1.39	0.07	-0.15	0.29	1.02	0.147	0.870	0.74	1.31	0.010	-0.278	1.428
Essential worker	1.06	0.056	0.315	0.95	1.17	0.02	-0.09	0.13	0.92	0.089	0.351	0.75	1.09	-0.036	-0.210	0.477
Health-related			T				T				1	1			1	
vulnerabilities							1									
Physical illness	1.74	0.050	0.000	1.65	1.84	0.24	0.14	0.34	2.41	0.076	0.000	2.26	2.56	0.383	0.234	0.234
Mental illness	7.64	0.073	0.000	7.49	7.78	0.88	0.74	1.03	30.39	0.090	0.000	30.21	30.56	1.483	1.306	1.306
Psychosocial vulne	rabilities			-	-											

eTable 6. Associations of Sociodemographic, Psychosocial, and Health-Related Risk Factors With Group-Based Trajectories of Depressive Symptoms

Abuse	6.00	0.095	0.000	5.82	6.19	0.78	0.59	0.96	13.71	0.110	0.000	13.49	13.92	1.137	0.921	0.921
Low social support	4.16	0.060	0.000	4.04	4.28	0.62	0.50	0.74	9.74	0.087	0.000	9.57	9.91	0.988	0.818	0.818

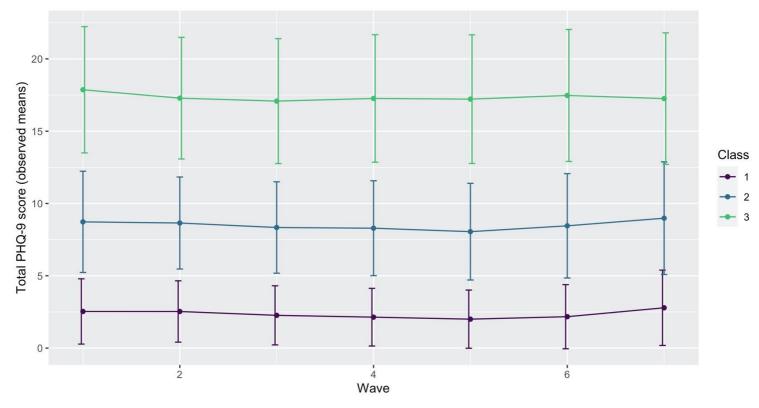
	Moderate	e Depressi	on Trajec	tory					High Depression Trajectory							
	OR	SE	p- value	95% CI - lower bound	95% CI - upper bound	Log OR	Log OR 95% CI - Iower bound	Log OR 95% Cl - upper bound	OR	SE	p- value	95% CI - lower bound	95% CI - upper bound	Log OR	Log OR 95% CI - lower bound	Log OR 95% Cl upper bound
Model 2 (mutu	ally adjus	ted effects	5)													
Covariates			ĺ													
Sex:Female	2.10	0.054	0.000	2.00	2.21	0.74	0.64	0.85	2.04	0.090	0.000	1.86	2.22	0.71	0.54	0.89
Age:30-44	0.50	0.091	0.000	0.32	0.68	-0.70	-0.88	-0.52	0.25	0.124	0.000	0.00	0.49	-1.40	-1.64	-1.15
Age:45-59	0.23	0.092	0.000	0.05	0.41	-1.46	-1.64	-1.28	0.09	0.127	0.000	-0.16	0.34	-2.39	-2.64	-2.14
Age:60+	0.09	0.108	0.000	-0.13	0.30	-2.45	-2.66	-2.24	0.02	0.160	0.000	-0.29	0.33	-3.98	-4.30	-3.67
(ref: 18-29)	1.90	0.070	0.000	1.76	2.04	0.64	0.51	0.78	2.52	0.098	0.000	2.33	2.71	0.92	0.73	1.12
COVID-19 symptoms																
Socioeconomi	ic vulneral	bilities														
Low SEP	1.37	0.061	0.000	1.25	1.49	0.14	0.02	0.26	2.58	0.084	0.000	2.41	2.74	0.41	0.25	0.25
Ethnicity: BAME <sup>a</sup>	1.18	0.125	0.188	0.93	1.42	0.16	-0.08	0.41	1.07	0.173	0.716	0.73	1.40	0.06	-0.28	0.40
Essential		01120	000	0.00		0110	0.00	0111		00	0.1.10	0.1.0		0.00	0.20	0.10
worker	1.03	0.060	0.670	0.91	1.14	0.03	-0.09	0.14	0.91	0.100	0.325	0.71	1.10	-0.10	-0.30	0.10
Health-related vulnerabilities																
Physical																
illness	1.67	0.054	0.000	1.56	1.77	0.51	0.40	0.62	2.13	0.083	0.000	1.97	2.29	0.76	0.59	0.92
Mental																
llness	3.95	0.091	0.000	3.77	4.13	1.37	1.19	1.55	13.50	0.115	0.000	13.28	13.73	2.60	2.38	2.83
Psychosocial vulnerabilities																
Abuse	5.28	0.091	0.000	5.10	5.46	1.66	1.49	1.84	11.47	0.113	0.000	11.25	11.69	2.44	2.22	2.66
Low social																
support	4.25	0.063	0.000	4.12	4.37	1.45	1.32	1.57	9.62	0.096	0.000	9.43	9.81	2.26	2.08	2.45
Psychiatric		1									1					
medications	3.08	0.089	0.000	2.91	3.25	1.13	0.95	1.30	4.01	0.113	0.000	3.79	4.24	1.39	1.17	1.61
Note. The o models were	e adjuste		, age, C	OVID-19	9 sympto	oms, and	d psychiatr	ic medica	itions an	nd weigh	ited using	g survey	weights.	<sup>a</sup> BAME e	thnic/racia	l

**eTable 7.** Associations of Sociodemographic, Psychosocial, and Health-Related Risk Factors With Group-Based Trajectories of Depressive Symptoms, Adjusted for Psychiatric Medications

existing Mental Illness				
	Mental illness = No		Mental illness = Yes	
	Mean	Standard Deviation	Mean	Standard Deviation
Wave 1	5.601	5.022	12.124	6.732
Wave 2	5.424	4.769	11.416	6.414
Wave 3	5.056	4.679	11.018	6.441
Wave 4	4.910	4.716	10.959	6.564
Wave 5	4.654	4.681	10.553	6.559
Wave 6	4.795	4.801	10.847	6.612
Wave 7	5.706	5.064	11.008	6.508

**eTable 8.** Observed Depressive Symptom Scores (PHQ-9) at Each Wave by Preexisting Mental Illness

# **eFigure.** Observed PHQ-9 Mean Total Scores and SDs by Latent Trajectory Group Membership



The Low Depressive symptom trajectory (Class 1) includes participants with minimal depressive symptoms at all waves [30,850 individuals (60%)]. The Moderate depressive symptom trajectory (Class 2) represents participants with moderate depressive symptoms throughout the study [14,911 individuals (29%)]; The Severe depressive symptom trajectory (Class 3) represents participants with persistently severe levels of depressive symptoms [5,656 individuals (11%)].

#### eReference.

1. Herle M, Micali N, Abdulkadir M, et al. Identifying typical trajectories in longitudinal data: modelling strategies and interpretations. *European journal of epidemiology*. 2020:1-18.