

WEBAPPENDIX

PART 1: Material and methods

PART 2: The study protocol

PART 3: Results

PART 1: Material and methods

Methods

A protocol was assembled to gather demographic data and also data pertaining to general health, previous psychiatric history, current symptoms of anxiety (STAI-Y1 state)¹, depression (CES-D)² and suicidality (RASS),³ as well as a detailed protocol to investigate changes because of the lockdown in sleep, sex, family relationships, finance, eating and exercising and religion/spirituality. Additionally, the beliefs concerning the COVID-19 outbreak, including the measures taken and conspiracy theories, were investigated.

The full protocol is shown in the part 2 of the webappendix.

Each question of the protocol was given an ID code, reflecting the part of the protocol it belongs to with a capital letter and a number to denote its position within that protocol part. Throughout the results these ID codes are used for increased accuracy.

According to a previously developed method,^{2,3} the cut-off score 23/24 for the CES-D score and a previously derived algorithm were used to identify cases of probable clinical major depression. Cases of clinical depression were considered those positively identified by both methods. Those identified by only one of them, were considered to be cases of distress (false positive cases in terms of depression).

The data were collected online and anonymously from April 11th to May 1st, 2020, during the period of the full implementation of lockdown in the country.

Approval was given by the Ethics Committee of the Faculty of Medicine, Aristotle University of Thessaloniki, Greece.

Materials and Populations

The study sample included

- 2756 females (81.08%; aged 34.02±9.72) and
- 621 males (18.27%; aged 36.38±10.33)
- 22 declared 'other' (0.64%; aged 29.59±6.68)

In terms of residence,

- 1367 (40.21%) were living in the capital city of Athens or the county of Attica,
- 675 (19.85%) in the city of Thessaloniki or its county,
- 341 (10.03%) in a city of >100,000 population,
- 452 (13.29%) in a city of 20-100,000 population,
- 221 (6.50%) in a town of <20,000 population and
- 343 (10.09%) in a rural area or village.

In terms of family status,

- 1510 (44.18%) were either married or living with someone,
- 1054 (30.83%) had at least one kid,
- 526 (15.38%) were living alone,

- 693 (18,69%) had finished high school while the rest had at least a college or university degree.

In terms of work status,

- 1380 (40.37%) were private clerks,
- 531 (15.53%) self-employed,
- 356 (10.41%) unemployed),
- 501 (14.66%) civil servants,
- 390 (11.41%) students,
- 16 (0.46%) with disability pension or benefit while
- the rest checked ‘other’.

Statistical Analysis

Stratification of the sample:

The study population was self-selected and not representative of the general population. The most important problems were that females were grossly over-represented, and the study sample was much younger since the average age of the general population aged 18-69 is 44.84 years for females and 44.17 years for males (calculation by the authors on the basis of National Statistics Authority data). On the other hand, the place of residency was more or less representative of the population distribution of the general population in Greece.

A method of simplified post-stratification was used ⁴⁻⁸ in order to create a standardized study sample with characteristics as close as possible to those of the Greek general population. The key variables used for the transformation were sex, age, family status (married) and work (unemployed, civil servants, self-employed and private clerks). The source for data concerning the general population was the National Statistics Authority (www.statistics.gr). The transformation utilized the multiplication of blocks of data corresponding to the above key variables, in discrete steps. The first step concerned to. the quadruplicate of all male data; the second to triple all data of persons without a history of self-harm; the third step was to delete two-thirds of university/college students in a random way (random number generator from excel spreadsheet). The fourth and final step was to quadruplicate the persons with age>45. This led to the creation of a dataset with 20,693 ‘dummy cases’ which was closer to the general population and could be considered to be representative (table 1). The utilization of groups of cases en block during the creation of this dataset is expected to keep the correlation between variables intact.

Analysis of the stratified study sample

After the stratified study sample was created, descriptive tables were created for the variables under investigation, in order to calculate rates expected to reflect the prevalence of specific characteristics in the general population of Greece during the lockdown.

Case-control analysis

- Chi-square tests were used for the comparison of frequencies when categorical variables were present and for the post-hoc analysis of the results a Bonferroni-corrected method of pair-wise comparisons was utilized ⁹.
- Multiple forward stepwise linear regression analysis was performed with Scheffé as post hoc test to investigate which variables could contribute to the development of others.
- Factorial Analysis of Variance (ANOVA) was used to test for the main effect as well as the interaction among categorical variables.

PART 2: The study protocol

A. GENERAL DATA

A1. Sex

- Male
- Female
- Other/I do not wish to define

A2. Date of Birth written with 4 digits (e.g. 1982)B

Please enter your date of birth in the form of 4 digits (e.g. 1981, 1968, 1993 etc.)

A3. Place of residence during this period

- Capital City
- City > 1 million population
- City (100.000 – 1 million population)
- Town (20.000 – 100.000 inhabitants)
- Town (<20.000 inhabitants)
- Rural area - Village

A4. Marital Status

- Single
- Married (or in a civil partnership)
- Divorced (or estranged)
- Live with someone without an official relationship
- Widower
- Other

A5. How many people reside in the house you are staying in during this period (including yourself)?

- 1 (I live alone)
- 2 people
- 3 people
- 4 people

- 5 or more people

A6. How many children do you have (regardless of whether they live in the same house with you or not)?

- 0 (I do not have any children)
- 1 child
- 2 children
- 3 children
- 4 or more children

A7. Education

- Elementary school or less (no more than 9 years of education)
- High school degree or equivalent (no more than 12 years of education)
- Bachelor's degree
- Master's degree
- Doctorate (PhD)

A9. Employment

- Working at the Public Sector
- Salaried employee at the Private Sector
- Self-employed/Freelancer
- Retired
- Unemployed
- Housekeeping
- Retirement for health reasons
- Allowance for health reasons
- Not working by choice (e.g. living via corporate earnings etc.)
- University or College Student
- Other

A10. Employment in the Health Sector

- I do not work in the Health Sector
- Doctor
- Nurse
- Other healthcare profession with direct contacts with areas of clinical work
- Administrative employee at a hospital
- Other hospital staff

A11. Do you continue to exercise your profession during the period of the lockdown?

- Yes
- No

B. GENERAL STATE OF HEALTH AND COVID-19

B1. In general, your health over the last month can be described as:

- Excellent
- Very good
- Good
- Moderate
- Bad

B2. Do you suffer from any chronic medical condition (for example: diabetes mellitus, hypertension, asthma, etc.)?

- Yes
- No

B3. If yes, please define your chronic medical condition:

B4. Are you a close relative or caretaker of a person that belongs to a vulnerable group?

- Yes
- No

B5. In the past, have you had any mental health problem serious enough to make you seek professional health, psychotherapy or medication treatment?

- No
- Anxiety
- Depression
- Psychosis
- Bipolar Disorder
- Other

B6. Are you currently under any kind of treatment for your mental state? (please check all of those that are true)

- No
- Psychotherapy
- Antipsychotics
- Antidepressants
- Tranquilizers/benzodiazepines (lexotanil, xanax, tavor, etc.)

C. THOUGHTS ABOUT COVID-19

C1. Are you afraid that you will contract the coronavirus;

- Never
- A little
- Moderately
- Much
- Very Much

C2. Do you believe that the precautions work effectively or that if you are about to contract the disease, you will contract it anyway?

- Precautions work effectively.
- Precautions cannot protect you.

C3. Does the possibility that a member of your family could contract the coronavirus and die because of it makes you frightened?

- Never
- A little
- Moderately
- Much
- Very Much

C4. Are you afraid that in case you contract the coronavirus, some people will step away from your life and behave to you in a different way later?

- Never
- A little
- Moderately
- Much
- Very Much

D. THOUGHTS ABOUT THE MEASURES TAKEN (PRECAUTIONS, LOCKDOWN, ETC.)

D1. According to your opinion, the amount of time that you spend outside of your house for reasons not regarding your work during this period is:

- Minimum
- Less than humanly necessary
- Moderate/reasonable
- Enough
- A lot
- Excessive

D2. Are you currently locked up in the house?

- Completely
- To a high degree
- Partially
- Not at all

D3. According to the instructions given by WHO, it is necessary for some precautions to be taken in order to prevent the spread of the virus. Do you believe that you take adequate precautions?

- Not at all
- A little bit
- Moderately
- Much
- Very Much

D4. Do you believe that that you have received sufficient information about the necessity of the measures taken?

- Not at all
- A little bit
- Moderately
- Much
- Very Much

E. FAMILY

E1. Do you feel the need to communicate with other members of your family during this period?

- Much less
- Less
- Same
- More
- Much more

E2. Do you want to receive emotional support from other members of your family during this period?

- Much less
- Less
- Same
- More
- Much more

E3. Are there any conflicts with the rest of your family members during this period?

- Much less
- Less
- Same
- More
- Much more

E4. Has the overall quality of relationships with the other members of your family changed compared to the one before the quarantine, due to COVID – 19?

- Much worse
- Worse
- It has not changed
- A little bit better
- Much better

E5. Do you manage to maintain a basic daily routine (waking up in the morning, regular meals and sleeping hours, activities) both yourself (if you live alone) or as a family?

- Not at all
- Somehow, but not always
- Generally, yes
- Clearly follow (or adhere to) a routine

E6. If you have children, how difficult is it to manage their daily life and behavior?

- Much more difficult than before
- Somehow more difficult but not always
- Same as always
- Somehow easier but not always
- Much easier than before

E7. How are your finances as a result of the outbreak?

- Much more difficult than before
- Somehow more difficult
- Same as always
- Somehow easier
- Much easier than before

F. ANXIETY

State-Trait Anxiety inventory

State questions F1-F20

F21. How much has your emotional state changed in relation to the appearance of anxiety and insecurity compared to before the COVID-19 epidemic?

- It got a lot worse
- It got a little worse
- Neither better nor worse
- It's a little improved
- It has improved a lot

G. SADNESS & DEPRESSION/MELANCHOLY

G1. I was bothered by things that usually don't bother me.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G2. I did not feel like eating; my appetite was poor.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)

- Most or all of the time (5-7 days)

G3. I felt that I could not shake off the blues even with help from my family or friends.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G4. I felt I was just as good as other people.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G5. I had trouble keeping my mind on what I was doing.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G6. I felt depressed.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G7. I felt that everything I did was an effort.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G8. I felt full of hope about the future.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G9. I thought my life had been a failure.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G10. I felt fearful.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G11. My sleep was restless.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G12. I was happy.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G13. I talked less than usual.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G14. I felt lonely.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G15. People were unfriendly.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G16. I enjoyed life.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G17. I had crying spells.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)

- Most or all of the time (5-7 days)

G18. I felt sad.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G19. I felt that people disliked me.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G20. I could not get “going”.

- Rarely or none of the time (less than 1 day)
- Some of a little of the time (1-2 days)
- Occasionally or a moderate amount of time (3-4 days)
- Most or all of the time (5-7 days)

G21. How much has your emotional state related to the experience of joy or melancholy changed in comparison to before the COVID-19 epidemic?

- It got a lot worse
- It got a little worse
- Neither better nor worse
- Improved a bit
- It has improved a lot

H. PHYSICAL ACTIVITY

H1. Does exercise help you at the prevention of anxiety?

- Not at all
- A little bit
- Moderately
- Much
- Very much

H2. Do you consider that exercise is important during this pandemic?

- Not at all
- A little bit
- Moderately
- Much
- Very much

H3. Do you have increased the frequency and intensity of your physical workout during this pandemic and lockdown?

- Not at all
- A little bit
- Moderately
- Much
- Very much

H4. How much has your physical activity been affected by this epidemic of COVID-19?

- It decreased much
- It decreased a little
- Neither decreased, nor increased
- It increased a little
- It increased much

I. NUTRITION

I1. During the days of the lockdown did you notice the need to eat larger amounts of food or eat more often?

- I eat much less than I used to
- I eat bit less than I used to
- Neither more nor less
- I eat a bit more than I used to
- I eat much more than I used to

I2. Please mark the answer that best represents you during the period of the lockdown:

- I eat in a healthier way.
- My eating habits and preferences have not changed.
- I eat in a more unhealthy way.

I3. Please mark the answer that best represents you during the period of the lockdown:

- My body weight has significantly decreased (more than 2-3 kilos).
- My body weight has slightly decreased (less than 2 kilos lost).
- My body weight is stable.
- My body weight has slightly increased (less than 2 kilos put).
- My body weight has significantly increased (more than 2-3 kilos).

J. OPINIONS ABOUT THE ORIGIN OF THE EPIDEMIC

J1. Do you believe that the COVID-19 vaccine was ready even before the virus broke out and they conceal it from us for the benefit of pharmaceutical companies?

- I don't believe it at all
- A little bit
- Maybe

- Much
- Very much

J2. Do you believe that COVID-19 was created in a laboratory to be used as a biochemical weapon for the extermination of the human population?

- I don't believe it at all
- A little bit
- Maybe
- Much
- Very much

J3. Do you believe that COVID-19 is the result of 5G technology antenna?

- I don't believe it at all
- A little bit
- Maybe
- Much
- Very much

J4. Do you believe that COVID-19 appeared accidentally from human contact with animals and it was something that generally happens and was generally expected?

- I don't believe it at all
- A little bit
- Maybe
- Much
- Very much

J5. Do you believe that covid-19 has much lower mortality rate but there is misinformation and terror-inducing propaganda?

- I don't believe it at all
- A little bit
- Maybe
- Much
- Very much

J6. Do you believe that COVID-19 is a creation of the world's powerful leaders to create a global economic crisis?

- I don't believe it at all
- A little bit
- Maybe
- Much
- Very much

J7. Do you believe that CONID-19 is a sign of divine power to destroy our planet?

- I don't believe it at all
- A little bit

- Maybe
- Much
- Very much

K. INTERNET

K1. The information and use of the internet worry me about the issue regarding the COVID-19:

- Not at all
- A little
- Moderately
- Much
- Very much

K2. Generally, most of the internet sources regarding information about COVID-19 are misinforming/misleading:

- Not at all
- A little
- Moderately
- Much
- Very much

K3. Due to the conditions, the internet takes up more of my time than usual:

- Not at all
- A little more
- Moderately more
- Much more
- Too much

K4. How much do you use the social media while in isolation at home?

- More than before
- The same as before
- Less than before

K5. Have you acquired internet-related habits that you did not have before (for example: created a facebook account, engaging in cybersex or gambling)?

- Yes
- No

L. SLEEP DURING THIS PERIOD

L1. The quality of my sleep has changed recently. It is:

- Much worse
- A little bit worse

- The same (neither worse nor better)
- A little better
- Much better

L2. I tend to stay up late and sleep for many hours during the day.

- Almost never
- Rarely
- Sometimes
- Often
- Almost always

L3. I take sleeping pills to help me sleep at night.

- Almost never
- Rarely
- Some times
- Often
- Almost always

L4. I am having dreams in which I feel trapped, over the last 3 weeks.

- Almost never
- Rarely
- Sometimes
- Often
- Almost always

M. SMOKING, ALCOHOL AND SUBSTANCES USE

M1. Smoking before the epidemic:

- I didn't smoke
- I was smoking

M2. Alcohol use before the epidemic:

- I did not drink much
- I drank a lot (more than one drink or its equivalent every day)

M3. Use of illegal substances before the epidemic (e.g. hashish):

- I did not use it
- Occasionally and rather rarely
- Often

M4. During lockdown, you smoke compared to before:

- More than before
- Same as before
- Less than before

M5. During lockdown, you drink alcohol compared to before:

- More than before
- Same as before
- Less than before

M6. While isolated at home, you use illegal substances compared to before:

- More than before
- Same as before
- Less than before

N. SEXUALITY

N1. How would you characterize the frequency of your sexual intercourse?

- Clearly inadequate
- Rather inadequate
- Neutral
- Rather satisfactory
- Clearly satisfactory

N2. Due to the new lockdown conditions, has your desire for sexual intercourse increased or decreased?

- Has decreased a lot
- Has decreased slightly
- Remains the same
- Has increased slightly
- Has increased a lot

N3. How much pleasure and satisfaction do you get from your current sex life?

- Not at all
- A little bit
- Moderate
- Much
- Very much

N4. Do you think sex helps you deal with your daily stress and anxiety?

- Not at all
- A little bit
- Moderate
- Much
- Very much

O. THOUGHTS ABOUT DEATH

O1. Are you afraid that you are going to die?

- Not at all
- A little bit
- Much
- Very much

O2. Do you ever think that it would be better if you were dead?

- Not at all
- A little bit
- Much
- Very much

O3. Do you think that it is a wonderful thing that you are alive?

- Not at all
- A little bit
- Much
- Very much

O4. Have you ever felt that it's worth living?

- Not at all
- A little bit
- Much
- Very much

O5. Do you think of harming yourself physically?

- Not at all
- A little bit
- Much
- Very much

O6. Do you often think of committing suicide if you have the chance?

- Not at all
- A little bit
- Much
- Very much

O7. Do you make plans concerning the method to use in order to end your life?

- Not at all
- A little bit
- Much
- Very much

O8. I am thinking of committing suicide, but I won't do it.

- Not at all
- A little bit

- Much
- Very much

O9. Do you enjoy your life?

- Not at all
- A little bit
- Much
- Very much

O10. Are you feeling tired from your life?

- Not at all
- A little bit
- Much
- Very much

O11. How much has your tendency to think about death and/or suicide changed, compared to before the outbreak of COVID-19?

- Very much increased
- Increased a bit
- Neither increased, nor decreased
- Decreased a bit
- Very much decreased

O12. Have you ever hurt yourself in any way deliberately, during your whole life so far?

- Never
- Once
- 2-3 times
- Many times

O13. Have you ever attempted suicide, during your whole life so far?

- Never
- Once
- 2-3 times
- Many times

P. SPIRITUALITY AND PSYCHOLOGICAL REFLECTIONS

P1. Over the last 2-3 weeks, my religious/spiritual inquiries have been increased.

- Not at all.
- A little bit
- Much
- Very Much

PART 3: Results

a. Epidemiological analysis

The epidemiological analysis aimed to calculate the prevalence of various characteristics and variables in the general population. Therefore, this analysis utilized the stratified dataset. The characteristics of the stratified dataset are shown in table 1 in the manuscript

History of mental health

- History of any mental disorder: 29.60%
- History of depression: 26.92%
- Psychotic disorders: 0.49%
- Bipolar disorder: 0.12%
- Eating disorders: 0.11%
- Substance abuse disorder: 0.02%

Present status during lockdown

- Increased anxiety > 45%
- More depressive feelings by almost 40%
- Suicidal thoughts were increased in 10.4% and decreased in 4.42%
- Major depression in 9.31%
- Distress in an additional 8.5%

Family status and relationships during the lockdown (WebTable 1)

- One third of the sample concerned married cases
- The majority (58.01%) were carers of at least one person belonging to a vulnerable population
- There was an increased need for communication (>40%)
- Increased need for emotional support (24.16%) and
- Improvement of the quality of relationships (24.6%)
- Overall, conflicts within the family remained unchanged in comparison to before the lockdown
- Conflicts increased in families with children whose behavior was more difficult to manage than before (27.43%).
- In the majority of cases there was a maintenance of basic daily routine (58.13%).

Work and finances during the lockdown (WebTable 1)

- During lockdown, 55.67% continued to work

- 47.37% expect their economic situation to worsen as a result of the COVID-19 outbreak

Question	Answer	%
B4. Are you a close relative or caretaker of a person that belongs to a vulnerable group?		58.01
E1. Do you feel the need to communicate with other members of your family during this period?	Much less	0.99
	Less	3.04
	same	53.95
	more	33.20
	much more	8.82
E2. Do you want to receive emotional support from other members of your family during this period?	Much less	2.97
	Less	3.04
	same	69.82
	more	19.63
	much more	4.53
E3. Are there any conflicts with the rest of your family members during this period?	Much less	10.01
	Less	12.70
	no change	62.99
	more	12.34
	much more	1.95
E4. Has the overall quality of relationships with the other members of your family changed compared to the one before the quarantine, due to COVID – 19?	Much worse	0.27
	Worse	6.66
	It has not changed	68.46
	A little bit better	14.76
	Much better	9.84
E5. Do you manage to maintain a basic daily routine (waking up in the morning, regular meals and sleeping hours, activities) both yourself (if you live alone) or as a family?	Not at all	12.53
	Somehow, but not always	29.32
	Generally, yes	44.11
	Clearly follow (or adhere to) a routine	14.02
E6. If you have children, how difficult is it to manage their daily life and behavior?	Much more difficult than before	7.13
	Somehow more difficult but not always	20.40
	Same as always	38.49
	Somehow easier but not always	3.96
	Much easier than before	4.22
E7. How are your finances as a result of the outbreak?	Much more difficult than before	18.76
	Somehow more difficult	28.61
	Same as always	39.75
	Somehow easier	10.37
	Much easier than before	2.50

WebTable 1: Family status, relationships among members and financial status

General somatic health

Self-reporting of chronic medical conditions (e.g. asthma, diabetes melitus, hypertension, thyroid disorder, cardiological etc.) was positive in 17.64%.

- Excellent general health was reported by 30.45%
- Very good by 42.22%
- Good by 20.01%
- Fair by 6.39% and
- Bad by 0.90%.

	Stratified study sample
Condition	%
Any chronic somatic condition	17.64
Asthma	4.22
Hashimoto disease	0.61
Any thyroid disorder	2.79
Any autoimmune disorder	1.79
Any cancer	0.13
Any cardiological	0.62
Hypertension	5.70
Diabetes melitus	1.33
Any neurological	0.60
Any renal disorder	0.55
Any myoskeletal disorder	0.15
Any pulmonary disorder	4.61

WebTable 2: General health status in the stratified dataset

Thoughts pertaining to the COVID-19 outbreak

- That prophylactic measures indeed work was believed by 84.14%
- More than 95% followed them at least to a moderate degree
- Almost 80% obeyed to at least a large extend to the lockdown rules
- More than 80% were feeling that the situation was very stressful
- More than 95% feels that there was enough information concerning the necessity of the measures
- Less than 10% was afraid much or very much that they will get COVID-19
- But interestingly, almost half are afraid that a family member will do.

Question	Answer	%
C1. Are you afraid that you will contract the coronavirus;	Never	17.58
	A little	43.26
	Moderately	29.75
	Much	8.06
	Very Much	1.34
C3. Does the possibility that a member of your family could contract the coronavirus and die because of it makes you frightened?	Never	6.72
	A little	22.55
	Moderately	21.93
	Much	27.90
	Very Much	20.87
C4. Are you afraid that in case you contract the coronavirus, some people will step away from your life and behave to you in a different way later?	Never	50.54
	A little	23.74
	Moderately	15.87
	Much	6.93
	Very Much	2.91
D1. According to your opinion, the amount of time that you spend outside of your house for reasons not regarding your work during this period is:	Minimum	57.44
	Less than humanly necessary	24.37
	Moderate/reasonable	16.07
	Enough	1.75
	A lot	0.20
	Excessive	0.15
D2. Are you currently locked up in the house?	Not at all	8.40
	Partially	13.48
	To a high degree	52.72
	Completely	25.40
D3. According to the instructions given by WHO, it is necessary for some precautions to be taken in order to prevent the spread of the virus. Do you believe that you take adequate precautions?	Not at all	0.74
	A little bit	2.89
	Moderately	18.62
	Much	51.65
	Very Much	26.07
D4. Do you believe that that you have received sufficient information about the necessity of the measures taken?	Not at al	1.94
	a little bit	3.26
	moderately	15.59
	much	48.25
	very much	30.94

WebTable 3: Thoughts pertaining to the COVID-19 outbreak

Lifestyle changes during the lockdown.

There were lifestyle changes concerning physical activity, exercise, appetite and eating sex and sleep and are mentioned in the appendix and are shown in WebTable 4. In approximately 22% religious or spiritual inquires increased

Exercise:

- Almost 90% considered exercise to be important during lockdown and
- 70% that it is useful in the management of anxiety,
- Only half had increased exercising at least moderately,
- While in half the overall physical activity has been reduced.

Eating:

- More than half report they have increased appetite and eat more than before, but
- Overall, the quality in terms of healthy dietary style had not changed.
- More than 40% had put some weight.

Internet use:

- More than half use internet and the social media more frequently but
- New habits emerged in a minority (17.28%).

Sleep:

- Quality of sleep worsened in more than 40%.

Smoking, alcohol and substance use:

- No changes in smoking habits
- Alcohol use increased
- Substance use decreased.

Sex

- Sexual desire did not change,
- Frequency of intercourse and satisfaction decreased and
- Are considered to be unsatisfactory by half of cases.

Religiousness and spirituality:

- In approximately 22% religious or spiritual inquires increased

Question	Answer	%
H1. Does exercise help you at the prevention of anxiety?	Not at all a little moderately much a lot	13.37 15.48 19.68 32.70 18.76
H2. Do you consider that exercise is important during this pandemic?	Not at all a little moderately much a lot	3.69 6.54 14.24 41.46 34.06
H3. Do you have increased the frequency and intensity of your physical workout during this pandemic and lockdown?	Not at all a little moderately much a lot	30.45 21.13 29.22 12.45 6.75
H4. How much has your physical activity been affected by this epidemic of COVID-19?	It decreased much It decreased a little Neither decreased, nor increased It increased a little It increased much	27.20 18.74 28.69 18.52 6.84
I1. During the days of the lockdown did you notice the need to eat larger amounts of food or eat more often?	I eat much less than I used to I eat a bit less than I used to Neither more nor less I eat a bit more than I used to I eat much more than I used to	2.28 9.49 33.24 42.42 12.56
I2. Please mark the answer that best represents you during the period of the lockdown:	I eat in a healthier way My eating habits and preferences have not changed I eat in a more unhealthy way	20.42 58.06 21.52
I3. Please mark the answer that best represents you during the period of the lockdown:	My body weight has significantly decreased (more than 2-3 kilos) My body weight has slightly decreased (less than 2 kilos lost) My body weight is stable My body weight has slightly increased (less than 2 kilos put) My body weight has significantly increased (more than 2-3 kilos)	4.90 13.81 38.07 32.30 10.91
K1. The information and use of the internet worry me about the issue regarding the COVID-19:	Not at all A little Moderately Much Very much	33.75 26.10 22.51 12.35 5.28
K2. Generally, most of the internet sources regarding information about COVID-19 are misinforming/misleading:	Not at all A little Moderately Much Very much	3.82 21.90 36.58 25.77 11.92

K3. Due to the conditions, the internet takes up more of my time than usual:	Not at all A little Moderately Much Very much	10.43 17.93 22.59 34.22 14.82
K4. How much do you use the social media while in isolation at home?	More than before The same as before Less than before	69.26 28.56 2.18
K5. Have you acquired internet-related habits that you did not have before (for example: created a facebook account, engaging in cybersex or gambling)?	Yes	17.28
L1. The quality of my sleep has changed recently. It is:	Much worse A little bit worse The same (neither worse nor better) A little better Much better	10.79 29.17 44.96 10.85 4.21
L2. I tend to stay up late and sleep for many hours during the day.	Almost never Rarely Sometimes Often Almost always	40.75 19.14 18.84 13.36 7.90
L3. I take sleeping pills to help me sleep at night.	Almost never Rarely Sometimes Often Almost always	94.48 2.46 1.64 0.88 0.52
L4. I am having dreams in which I feel trapped, over the last 3 weeks.	Almost never Rarely Sometimes Often Almost always	74.16 16.37 5.79 2.61 1.06
M2. Alcohol use before the epidemic:	I did not drink much I drank a lot (more than one drink or its equivalent every day)	92.17 7.83
M3. Use of illegal substances before the epidemic (e.g. hashish):	I did not use it Occasionally and rather rarely Often	92.30 6.37 1.33
M4. During lockdown, you smoke compared to before:	Less than before Same as before More than before	21.75 63.52 14.72
M5. During lockdown, you drink alcohol compared to before:	Less than before Same as before More than before	31.27 58.42 10.30

M6. While isolated at home, you use illegal substances compared to before:	Less than before	24.76
	Same as before	73.88
	More than before	1.36
N1. How would you characterize the frequency of your sexual intercourse?	Clearly inadequate	35.33
	Rather inadequate	13.82
	Neutral	26.19
	Rather satisfactory	15.55
	Clearly satisfactory	9.10
N2. Due to the new lockdown conditions, has your desire for sexual intercourse increased or decreased?	Has decreased a lot	11.87
	Has decreased slightly	15.65
	Remains the same	46.87
	Has increased slightly	17.71
	Has increased a lot	7.89
N3. How much pleasure and satisfaction do you get from your current sex life?	Not at all	35.74
	A little	13.54
	Moderately	23.41
	Much	18.69
	Very much	8.60
N4. Do you think sex helps you deal with your daily stress and anxiety?	Not at all	13.20
	A little	10.36
	Moderately	23.39
	Much	32.77
	Very much	20.26
P1. Over the last 2-3 weeks, my religious/spiritual inquiries have been increased.	Not at all	78.31
	A little	12.96
	Much	6.23
	Very much	2.49

WebTable 4: Lifestyle changes during lockdown

Beliefs in conspiracy theories

The responses concerning the beliefs in conspiracy theories suggested that these beliefs are widely prevalent. The more bizarre of them, like the relationship between COVID-19 and 5G, or the involvement of a supernatural power enjoy lower acceptance, but still percentages are significant. On average at least half of cases accepted at least to a moderate degree some non-bizzare conspiracy including the deliberate release of the virus as a bio-weapon to deliberately create a global crisis.

Question	Answer	%
J1. Do you believe that the COVID-19 vaccine was ready even before the virus broke out and they conceal it from us for the benefit of pharmaceutical companies?	I don't believe it at all	44.11
	A little bit	9.70
	Maybe	32.75
	Much	5.36
	Very much	8.07

J2. Do you believe that COVID-19 was created in a laboratory to be used as a biochemical weapon for the extermination of the human population?	I don't believe it at all A little bit Maybe Much Very much	34.09 13.30 31.89 10.28 10.43
J3. Do you believe that COVID-19 is the result of 5G technology antenna?	I don't believe it at all A little bit Maybe Much Very much	72.05 7.58 16.47 1.87 2.02
J4. Do you believe that COVID-19 appeared accidentally from human contact with animals and it was something that generally happens and was generally expected?	I don't believe it at all A little bit Maybe Much Very much	18.93 13.39 38.86 18.93 9.88
J5. Do you believe that covid-19 has much lower mortality rate but there is misinformation and terror-inducing propaganda?	I don't believe it at all A little bit Maybe Much Very much	30.30 19.32 26.71 14.32 9.35
J6. Do you believe that COVID-19 is a creation of the world's powerful leaders to create a global economic crisis?	I don't believe it at all A little bit Maybe Much Very much	36.36 14.83 28.76 10.56 9.47
J7. Do you believe that CONID-19 is a sign of divine power to destroy our planet?	I don't believe it at all A little bit Maybe Much Very much	79.74 7.44 9.55 1.51 1.75

WebTable 5: Beliefs in conspiracy theories pertaining to the COVID-19 outbreak

b. Case-control analysis

This analysis was performed with the use of the original dataset, before the stratification

The effect of lockdown on Mental health

Previous history of depression (B5)

- With vs. without in terms of development of depression or distress
Chi-square=201.816, df=2, $p<0.001$. Bonferroni corrected Post-hoc tests suggested the two groups differed both in the presence of distress as well as for depression ($p<0.001$)
23.31% of those with previous history manifested depression for one more time and 8.96% of cases without previous history, manifested their first depressive episode.
- With vs. without in terms of the changes in suicidal thoughts (O11)
Chi-square=44.601, df=16, $p<0.001$. Bonferroni corrected Post-hoc tests suggested that the two groups differed in any increase in suicidal ideation (8.39% vs. 15.66%, $p<0.001$).

Previous history of suicidal attempts (O13)

- With vs. without in terms of the development of depression or distress
Chi-square=134.791, df=2, $p<0.001$. Bonferroni corrected post-hoc tests suggested that the two groups differed both in the presence of distress as well as for depression ($p<0.001$).
- With vs. without in terms of changes in current suicidal ideation (O11)
Chi-square=61.561, df=16, $p<0.001$. Bonferroni corrected post-hoc tests suggested that the two groups differed in any increase in suicidal ideation (9.96% vs. 23.19%, $p<0.001$).

	B5. History of depression				O13. History of suicidal attempts			
	No N=2288		Yes N=1111		No N=3192		Yes N=207	
	N	%	N	%	N	%	N	%
Presence of depression or distress (CES-D)								
Normal (no distress or depression)	1884	82.34	669	60.22	2461	77.10	92	44.44
Distress	199	8.70	183	16.47	347	10.87	35	16.91
Depression	205	8.96	259	23.31	384	12.03	80	38.65
					<i>Chi-square=201.816, df=2, p<0.001</i>			
					<i>Chi-square=134.791, df=2, p<0.001.</i>			
B5. History of depression								
Yes					975	30.55	136	65.70
No					2217	69.45	71	34.30
					<i>Chi-square=109.194, df=1, p<0.001</i>			
O11. How much has your tendency to think about death and/or suicide changed, compared to before the outbreak of COVID-19?								
Very much decreased	98	4.28	47	4.23	139	4.35	6	2.90
Decreased a bit	23	1.01	17	1.53	34	1.07	6	2.90
Neither increased nor decreased	1975	86.32	873	78.58	2701	84.62	147	71.01
Increased a bit	167	7.30	146	13.14	279	8.74	34	16.43
Very much increased	25	1.09	28	2.52	39	1.22	14	6.76
					<i>Chi-square=44.601, df=16, p<0.001</i>			
					<i>Chi-square=61.561, df=16, p<0.001</i>			

Webtable 6: The comparison of cases without vs. those with a previous history of depression (B5) in terms of development of depression or distress and in terms of the changes in suicidal thoughts

Multiple forward stepwise linear regression analysis was performed with

- Dependent variables: change in anxiety (F21), change in depressive affect (G21), change in suicidal thoughts (O11) and the development of distress or depression,
- Predictors: sex (A1), age (A2), education level (A7), number of persons in household (A5), continue to work during lockdown (A11), condition of general health (B1), presence of a chronic medical condition (B2), being a carer of a person belonging to a vulnerable group (B4), any mental history (B5), history of depression (B5), fears of getting COVID-19 (C1), fears that a member of the family will get COVID-19 and die (C3), time spent outside of house during lockdown (D1), satisfaction by availability of information (D4), conflicts within family (E3), change in quality of relationships within family (E4), keeping a basic routine during lockdown (E5), change in economic situation (E7), history of suicidality (O13) and self-harm (O12) and changes in religiousness/spirituality (P1).

The results with the variables which survived in the model are shown in table 3 of the manuscript. They suggest the following:

For change in anxiety (F21) the significantly contributing variables were:

- B1. General condition of health (positive sign of Beta coefficient)
- C1. Afraid he/she will get the covid and die (negative sign of Beta coefficient)
- C3. Afraid that family member will got covid and die (negative sign of Beta coefficient)
- D1. Time spend outside home, work not included (positive sign of Beta coefficient)
- E3. Conflicts with other family members (negative sign of Beta coefficient)
- E4. Overall quality of relationships within family (positive sign of Beta coefficient)
- E5. Keeping a basic daily routine (positive sign of Beta coefficient)
- E7. Change in economic situation (positive sign of Beta coefficient)
- O12. History of deliberate self-harm (negative sign of Beta coefficient)

The model explains 16.8% of anxiety

For change in depressive emotions (G21) the significantly contributing variables were:

- B1. General condition of health (positive sign of Beta coefficient)
- C1. Afraid he/she will get the covid and die (negative sign of Beta coefficient)
- D1. Time spend outside home, work not included (positive sign of Beta coefficient)
- E3. Conflicts with other family members (negative sign of Beta coefficient)
- E4. Overall quality of relationships within family (positive sign of Beta coefficient)
- E5. Keeping a basic daily routine (positive sign of Beta coefficient)
- E7. Change in economic situation (positive sign of Beta coefficient)
- O12. History of deliberate self-harm (negative sign of Beta coefficient)

The model explains 15.9% of depressive thoughts

For the development of depression or distress (on the basis of cut-off and algorithm and CES-D scores) the significantly contributing variables were:

- A2 age (negative sign of Beta coefficient)
- B1. General condition of health (negative sign of Beta coefficient)
- C1. Afraid he/she will get the covid and die (negative sign of Beta coefficient)
- C3. Afraid that family member will got covid and die (positive sign of Beta coefficient)

- E3. Conflicts with other family members (positive sign of Beta coefficient)
- E4. Overall quality of relationships within family (negative sign of Beta coefficient)
- E5. Keeping a basic daily routine (negative sign of Beta coefficient)
- E7. Change in economic situation (negative sign of Beta coefficient)
- O12. History of deliberate self-harm (positive sign of Beta coefficient)
- O13. History of suicide attempt (positive sign of Beta coefficient)

The model explains 21.6% of depression or distress

For change in thoughts of suicide (O11) the significantly contributing variables were:

- B1. General condition of health (negative sign of Beta coefficient)
- C1. Afraid he/she will get the covid and die (positive sign of Beta coefficient)
- E3. Conflicts with other family members (positive sign of Beta coefficient)
- O13. History of suicide attempt (positive sign of Beta coefficient)
- P1. Change in religiousness/spirituality (negative sign of Beta coefficient)

The model explains 3.1% of changes in suicidality

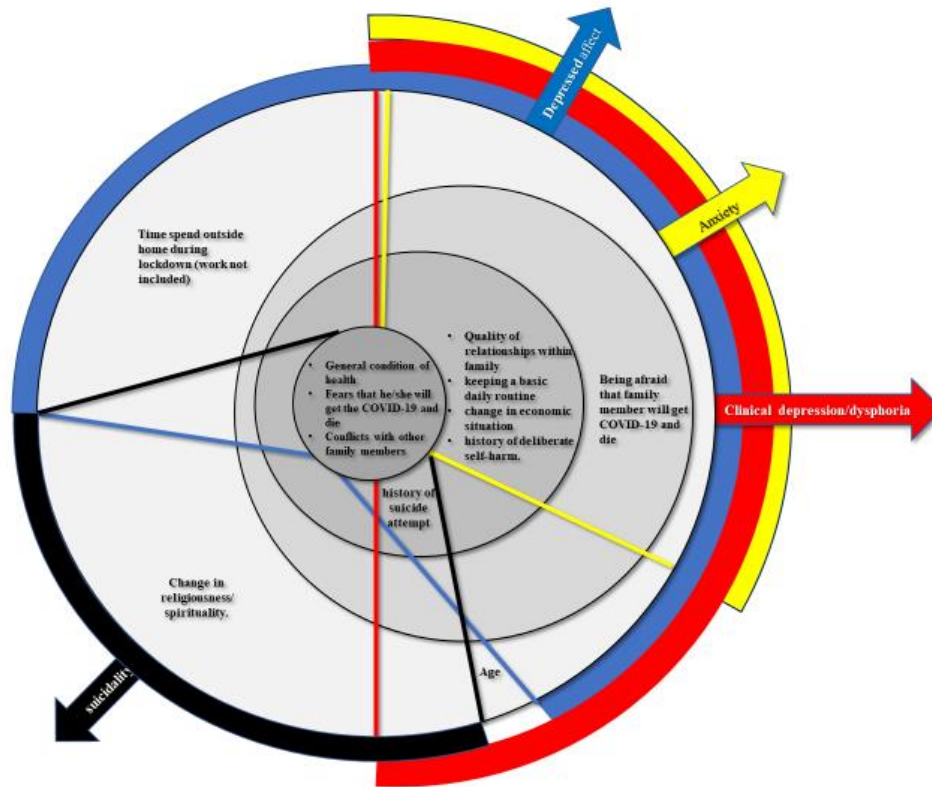
As the above show, the changes in anxiety, depressive thoughts, the development of distress or clinical depression and changes in suicidality are determined by overlapping groups of variables, and a model might take shape.

One important detail is that the signs of beta coefficients of variables concerning family dynamics suggests that fewer conflicts and better quality of relationships are surprisingly related to higher anxiety and depressive emotions, higher rates of depression and distress and higher rates of suicidal thoughts. This might mean that stronger ties to family members and the responsibility that comes with it or on the contrary the expected support and fears of loss of it, constitute a risk rather than a protective factor, and this might constitute a strong cultural element in the model.

If we consider a more or less linear continuum from fear to anxiety to depressive emotions to clinical depression and eventually to suicidality, the model which can be derived suggests there is a core of variables (General condition of health, fears that he/she will get the COVID-19 and conflicts with other family members) exerting a generic stressful effect, leading to simple thoughts and feelings of fear.

At a second step, the development of anxiety is determined by a number of social and interpersonal variables including the quality of relationships within family, keeping a basic daily routine, change in economic situation and history of deliberate self-harm and being afraid that a family member will get COVID-19 and die. Interestingly, all of these variables are social-interpersonal (including history of self-harm) and suggest that the fear of losing the supportive environment is stronger than the support by the environment in those persons who go on to develop anxiety. At the next step, the restriction of time outside the house because of the lockdown leads to the development of depressive emotions, while the additional presence of history of suicidal attempt especially in younger individuals constitute additional risk factors to develop clinical depression.

Eventually, spiritual and religious affiliation could protect from emerging suicidal thoughts (Webfigure A). These results are in accord with the reports in the literature¹⁰⁻¹⁴ although it is the first time that a comprehensive model is proposed.



WebFigure A: Risk and protective factors in overlapping clusters with a common core at the center, give rise to anxiety (yellow range) distress (depressive affect; blue range), clinical depression (red range) and suicidality (black range).

Type of work and mental health

Factorial ANOVA with:

Grouping variables:

- Sex
- Type of work (private, civil , unemployed or other)

Dependent variables:

- STAI
- CES-D
- RASS subscale scores
- change in these three scores as an effect of the lockdown (F21, G21, O11)

Returned significant effects for

- Sex (Wilks=0.980, F=4.139, df=16, error df=6760, $p<0.0001$)
- Type of work (Wilks=0.978, F=3.085, df=24, error df=9803.63, $p<0.0001$)
- As well as for their interaction (Wilks=0.977, F=1.593, df=48, error df=16635.08, $p=0.005$).

The Scheffe post-hoc tests (at $p<0.05$) revealed that unemployed females differed from males working in private, civil servants and 'other' in terms of STAI (51.07 ± 12.84 vs. 45.28 ± 13.10 vs. 41.65 ± 13.28 , 44.25 ± 12.11), and unemployed and 'other' females from males working in private and civil servants in terms of CES-D (19.58 ± 7.74 and 19.47 ± 8.19 , vs. 16.00 ± 7.07 vs. 14.97 ± 6.06). There was no effect on change because of lockdown.

Mental health and conspiracy theories

Chi-square tests revealed no relationship between history of depression (B5), self-harm (O12) or suicidal attempts (O13) and any conspiracy beliefs (J1-J7) concerning COVID-19.

	History of depression					History of self-harm					History of suicidal attempt				
Do you believe that the COVID-19 vaccine was ready even before the virus broke out and they conceal it from us for the benefit of pharmaceutical companies															
	no	a little bit	maybe	much	Very much	no	a little bit	maybe	much	Very much	no	a little bit	maybe	much	Very much
No	975	247	736	156	174	1223	282	904	199	218	1385	325	1020	221	241
Yes	498	103	342	81	87	250	68	174	38	43	88	25	58	16	20
	Chi-square=3.273, df=4, p=0.513					Chi-square=2.201, df=4, p=0.698					Chi-square=2.972, df=4, p=0.562				
Do you believe that COVID-19 was created in a laboratory to be used as a biochemical weapon for the extermination of the human population?															
No	759	343	685	270	231	943	412	854	327	290	1086	461	951	369	325
Yes	395	150	318	125	123	211	81	149	68	64	68	32	52	26	29
	Chi-square=3.709, df=4, p=0.446					Chi-square=5,022, df=4, p=0.285					Chi-square=4,558, df=4, p=0.335				
Do you believe that COVID-19 is the result of 5G technology antenna?															
No	1649	171	373	54	41	2038	211	467	61	49	2319	235	512	72	54
Yes	821	78	167	26	19	432	38	73	19	11	151	14	28	8	6
	Chi-square=1,343, df=4, p=0.854					Chi-square=8,258, df=4, p=0.082					Chi-square=4,613, df=4, p=0.329				
Do you believe that COVID-19 appeared accidentally from human contact with animals and it was something that generally happens and was generally expected?															
No	479	344	826	448	191	589	412	1041	547	237	652	454	1178	632	276
Yes	225	141	415	224	106	115	73	200	125	60	52	31	63	40	21
	Chi-square=3.273, df=4, p=0.513					Chi-square=2.201, df=4, p=0.698					Chi-square=2.972, df=4, p=0.562				
Do you believe that covid-19 has much lower mortality rate but there is misinformation and terror-inducing propaganda?															
No	646	459	596	353	234	849	524	757	434	262	936	603	844	499	310
Yes	342	191	303	179	96	139	126	142	98	68	52	47	55	33	20
	Chi-square=4,715, df=4, p=0.317					Chi-square=13,404, df=4, p=0.009					Chi-square=2,674, df=4, p=0.613				
Do you believe that COVID-19 is a creation of the world's powerful leaders to create a global economic crisis?															
No	800	316	686	281	205	995	391	849	321	270	1143	450	926	375	298
Yes	414	155	305	122	115	319	110	209	115	78	71	21	65	28	22
	Chi-square=5,363, df=4, p=0.252					Chi-square=10,618, df=4, p=0.031					Chi-square=3,560, df=4, p=0.468				

Do you believe that CONID-19 is a sign of divine power to destroy our planet?															
No	1809	181	232	39	27	2228	228	289	44	37	2534	260	314	48	36
Yes	879	97	105	14	16	460	50	48	9	6	154	18	23	5	7
Chi-square=2,320, df=4, p=0.677					Chi-square=2,280, df=4, p=0.684					Chi-square=9,844, df=4, p=0.043					

WebTable 7: Chi-square tests revealed no relationship between history of depression (B5), self-harm (O12) or suicidal attempts (O13) and any conspiracy beliefs (J1-J7) concerning COVID-19.

The use of Factorial ANOVA with each history variable as grouping and the belief variables as dependent did not return significant results either.

Chi-square tests revealed a significant relationship between the current presence of distress or depression and the belief the vaccine was ready before the outbreak (J1; $p=0.003$), that there is a relationship to 5G (J3; $p<0.001$), with all three groups differing from each other.

	no		a little bit		maybe		much		Very much	
	N	%	N	%	N	%	N	%	N	%
J1. Do you believe that the COVID-19 vaccine was ready even before the virus broke out and they conceal it from us for the benefit of pharmaceutical companies? Chi-square=23,088, df=8, p=0.0033. Post-hoc reveals that all three groups differ from each other										
Healthy	1141	44.69	261	10.22	800	31.34	179	7.01	172	6.74
Distress	151	39.53	46	12.04	128	33.51	18	4.71	39	10.21
Depression	181	39.01	43	9.27	150	32.33	40	8.62	50	10.78
J2. Do you believe that COVID-19 was created in a laboratory to be used as a biochemical weapon for the extermination of the human population? Chi-square=11,630, df=8, p=0.168										
Healthy	877	34.35	372	14.57	769	30.12	292	11.44	243	9.52
Distress	125	32.72	58	15.18	109	28.53	42	10.99	48	12.57
Depression	152	32.76	63	13.58	125	26.94	61	13.15	63	13.58
J3. Do you believe that COVID-19 is the result of 5G technology antenna? Chi-square=26,426, df=8, p=0.0009 Post-hoc reveals that all three groups differ from each other										
Healthy	1876	73.48	183	7.17	405	15.86	51	2.00	38	1.49

Distress	268	70.16	34	8.90	67	17.54	9	2.36	4	1.05
Depression	326	70.26	32	6.90	68	14.66	20	4.31	18	3.88
J4. Do you believe that COVID-19 appeared accidentally from human contact with animals and it was something that generally happens and was generally expected? Chi-square=8,867, df=8, p=0.3536										
Healthy	532	20.84	370	14.49	930	36.43	506	19.82	215	8.42
Distress	68	17.80	54	14.14	155	40.58	66	17.28	39	10.21
Depression	104	22.41	61	13.15	156	33.62	100	21.55	43	9.27
J5. Do you believe that covid-19 has much lower mortality rate but there is misinformation and terror-inducing propaganda? Chi-square=19,552, df=8, p=0.0122 Post hoc reveals that healthy cases differed from the other two groups										
Healthy	770	30.16	487	19.08	665	26.05	404	15.82	227	8.89
Distress	103	26.96	71	18.59	116	30.37	45	11.78	47	12.30
Depression	115	24.78	92	19.83	118	25.43	83	17.89	56	12.07
J6. Do you believe that COVID-19 is a creation of the world's powerful leaders to create a global economic crisis? Chi-square=18,867, df=8, p=0.0156 Post hoc reveals that healthy cases differed from the other two groups										
Healthy	919	36.00	352	13.79	774	30.32	282	11.05	226	8.85
Distress	137	35.86	52	13.61	95	24.87	62	16.23	36	9.42
Depression	158	34.05	67	14.44	122	26.29	59	12.72	58	12.50
J7. Do you believe that COVID-19 is a creation of the world's powerful leaders to create a global economic crisis? Chi-square=14,302, df=8, p=0.0742										
Healthy	2042	79.98	206	8.07	237	9.28	39	1.53	29	1.14
Distress	298	78.01	28	7.33	49	12.83	3	0.79	4	1.05
Depression	348	75.00	44	9.48	51	10.99	11	2.37	10	2.16

WebTable 8: Chi-square tests revealed a significant relationship between the current presence of distress or depression and the belief the vaccine was ready before the outbreak (J1; $p=0.003$), that there is a relationship to 5G (J3; $p<0.001$), with all three groups differing from each other.

Mental health and somatic disorders during lockdown

Factorial ANOVAs were performed with the use as
Independent variables the scores on CES-D, STAI and RASS
Grouping variables were chronic medical conditions (B2)

The results were:

- Any chronic medical condition: wilks=0.988, F=8.131, effect df=5, error df=3393, p<0.001
- Asthma: wilks=0.993, F=4.357, effect df=5, error df=3393, p<0.001
- Any pulmonary: wilks=0.993, F=4.753, effect df=5, error df=3393, p=0.004
- Any autoimmune: wilks=0.995, F=3.361, effect df=5, error df=3393, p=<0.001
- Diabetes melitus: wilks=0.995, F=3.126, effect df=5, error df=3393, p=0.008
- Hashimoto: not significant results
- Any thyroid disorder: not significant results
- Any cancer: not significant results
- Cardiological disorder: not significant results
- Neurological disorder: not significant results
- Renal disorder: not significant results
- Myoskeletal disorder: not significant results

The Scheffe post hoc tests revealed that those with the condition had higher scores in all psychometric scales.

Conspiracy theories and adherence to measures

Multiple Regression Analysis with
Dependent variables:

- Adherence to measures, that is time spent outside home (work not included) during lockdown (D1)
- Adhering to lockdown in principle (D2)
- Keeping sufficient prophylactic measures (D3)
- The feeling that there is sufficient information concerning measures (D4)

Regressors:

- Conspiracy theories (J1-J7)

Suggested that only beliefs on the origin of virus (J1) and beliefs concerning its lethality (J5) were significantly contributing to the model. (WebTable9).

The model explained:

- 1.7% of time spent outside home (work not included) during lockdown
- 1.8% of adhering to lockdown in principle
- 4.1% of keeping sufficient prophylactic measures and
- 5.4% of the feeling that there is sufficient information concerning measures

Test: Wilks, df effect=4, df error=3388				D1. According to your opinion, the amount of time that you spend outside of your house for reasons not regarding your work during this period R²=0.017		D2. Are you currently locked up in the house? R²=0.018		D3. According to the instructions given by WHO, it is necessary for some precautions to be taken in order to prevent the spread of the virus. Do you believe that you take adequate precautions? R²=0.041		D4. Do you believe that that you have received sufficient information about the necessity of the measures taken? R²=0.054	
	Value	F	p	Beta	SE	Beta	SE	Beta	SE	Beta	SE
Intercept	0.223	2952.515	<0.001								
J4. Do you believe that COVID-19 appeared accidentally from human contact with animals and it was something that generally happens and was generally expected?	0.997	2.555	0.0370	-0.010	0.021	0.018	0.021	<u>0.056</u>	0.020	<u>0.045</u>	0.020
J5. Do you believe that covid-19 has much lower mortality rate but there is misinformation and terror-inducing propaganda?	0.954	41.183	<0.001	<u>0.117</u>	0.020	<u>-0.079</u>	0.020	<u>-0.177</u>	0.020	<u>-0.195</u>	0.019

WebTable 9: Results of Multiple linear Regression analysis (total model).

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