

S3 Table. Associations with Covid-19 cases and related number of deaths and mental health score (PhQ-4) - Average marginal effects

	PhQ-4 categories			
	None	Mild	Moderate	Severe
Number of cases in US (log)	-0.026*** [-0.040,-0.013]	0.012*** [0.006,0.018]	0.007*** [0.004,0.010]	0.007*** [0.003,0.012]
Number of deaths in US (log)	-0.031*** [-0.046,-0.015]	0.014*** [0.007,0.021]	0.008*** [0.004,0.012]	0.009*** [0.004,0.013]

Notes: Average marginal effects resulting from weighted ordered probit regressions with robust confidence intervals clustered at the state level in brackets, * $p < 0.1$, ** $p < 0.05$, *** $p < 0.01$. The number of cases and deaths in the US is transformed using log. Specifications include state fixed effects. The list of control variables includes: sex, age and age², educational level (binary variable for each category), race and whether the respondent was married at the time of the interview. We control for depression level characteristics prior to the Covid-19 pandemic, along with the year and month when this measure was collected. We use sample weights to make the survey representative of the U.S. population aged 18 and older. Data source: “Understanding America Study” (UAS) collected between March 10 and March 31, 2020.