

Table S1: Moderation models.

predictors	Model 1 - Depression (DASS)				Model 2 - Anxiety (DASS)			
	$\beta$	t	LLCI: ULCI	$\Delta r^2$	$\beta$	t	LLCI: ULCI	$\Delta r^2$
AUCg	-.306(.140)	-2.183	-.591: -.021		-.157(.153)	-1.024	-.467: .155	
BRCS	-.038(.157)	-.244	-.357: -.280		-.014(.172)	-.081	-.335: .363	
AUCg*BRCS	.537(.178)	3.012	.175: .900	.192	.535(.196)	2.741	.138: .932	.173

predictors	Model 3 - Depression (DASS)				Model 4 - Anxiety (DASS)			
	$\beta$	t	LLCI: ULCI	$\Delta r^2$	$\beta$	t	LLCI: ULCI	$\Delta r^2$
CAR	-.162(.151)	-1.075	-.468: .144		-.084(.160)	.525	-.240: .408	
BRCS	-.250(.156)	-1.604	-.566: .066		-.198(.165)	-1.201	-.532: .136	
CAR*BRCS	.220(.200)	1.098	-.187: .626	.030	.104(.212)	.493	-.325: .534	.007

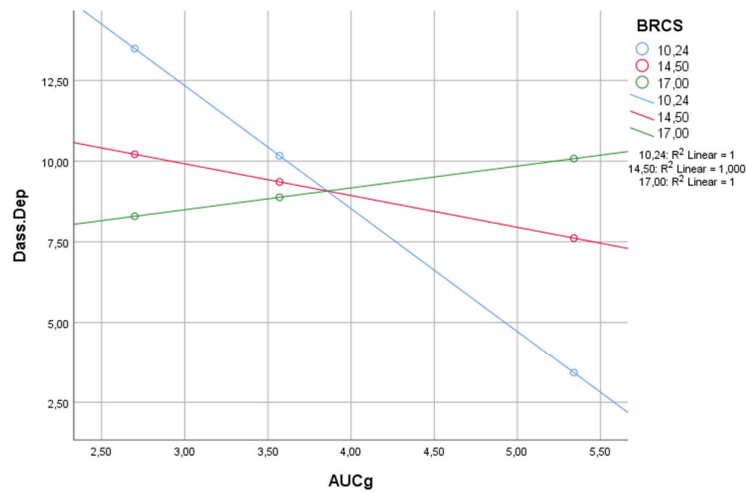
predictors	Model 5 - PSS ([lack of] Self-Efficacy)				Model 6 - PSS (Helplessness)			
	$\beta$	T	LLCI: ULCI	$\Delta r^2$	$\beta$	T	LLCI: ULCI	$\Delta r^2$
AUCg	-.253(.127)	-1.984	-.511: .006		-.190(.151)	-1.262	-.498: .117	
BRCS	-.254(.142)	-1.780	-.543: .035		-.022(.170)	.129	-.322: .366	
AUCg*BRCS	.668(.162)	4.121	.339: .997	.249	.513(.193)	2.663	.122: .905	.166

predictors	Model 7 - PSS ([lack of] Self-Efficacy)				Model 8 - PSS (Helplessness)			
	$\beta$	t	LLCI: ULCI	$\Delta r^2$	$\beta$	t	LLCI: ULCI	$\Delta r^2$
CAR	-.148(.131)	-1.128	-.414: .119		-.042(.157)	-.270	-.360: .276	
BRCS	-.493(.136)	-3.634	-.768: -.218		-.170(.162)	-1.052	-.497: .158	

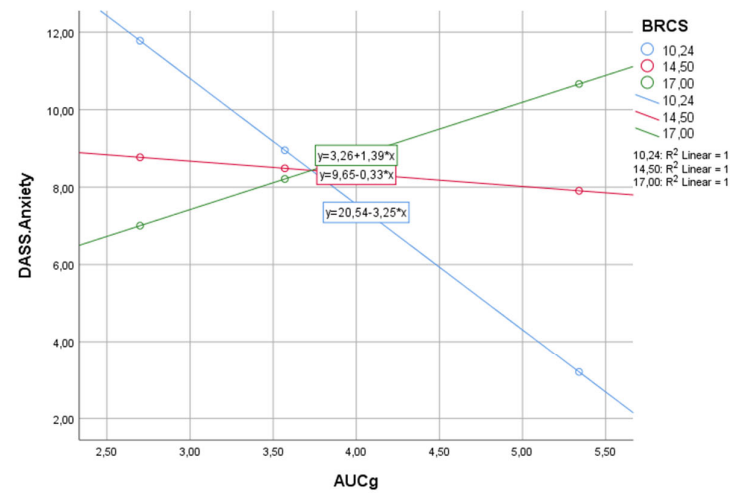
AUCg*BRC S	.569(.174)	3.266	.215: .923	.174	.180(.208)	.864	-.243: .602	.020
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Note.  $\beta$  =Standardized effect size; SE=Standard Error; DASS=Depression, Anxiety and Stress Scale; LLCI=Lower Limit of Confidence Intervals 95%; ULCI=Upper Limit of Confidence Intervals 95%; AUCg=Cortisol index for area under curve from ground; BRCs=Brief Resilient Coping Score; CAR=Cortisol Awakening response. Models 1, 2, 5, 6, 7: conditional effects (for 16<sup>th</sup>, 50<sup>th</sup> and 84<sup>th</sup> percentile) graphs below

Figure S1: Conditional effects simple slopes with absolute scores for model 1 (figure (a)) and 2 (figure (b)):



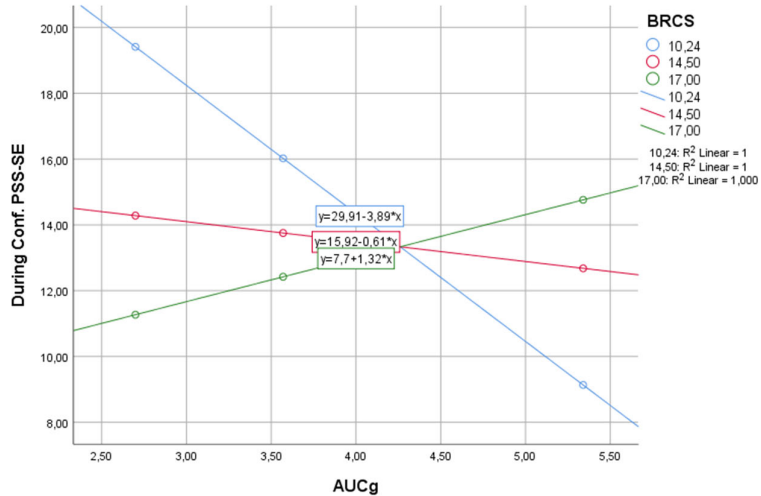
(a)



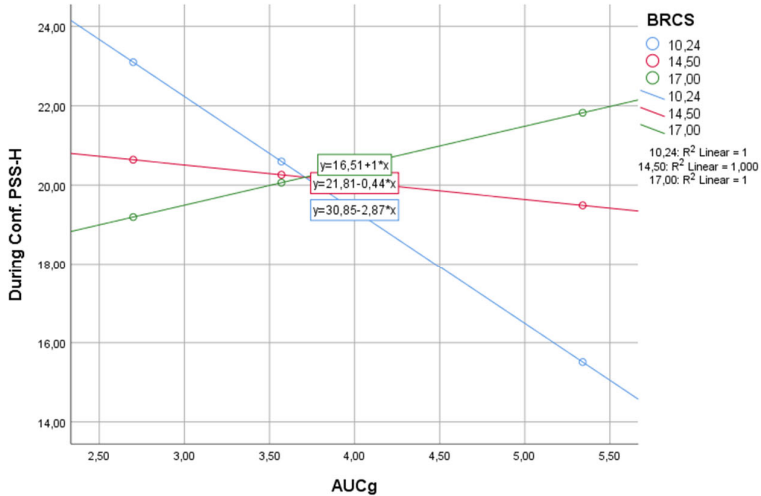
(b)

Note. AUCg=Total cortisol index for the day; BRCs=Brief Resilient Coping Score; DASS=Depression, Anxiety and Stress Scale

Figure S2: Conditional effects simple slopes with absolute scores for model 3 (figure (c)) and 4 (figure (d)):



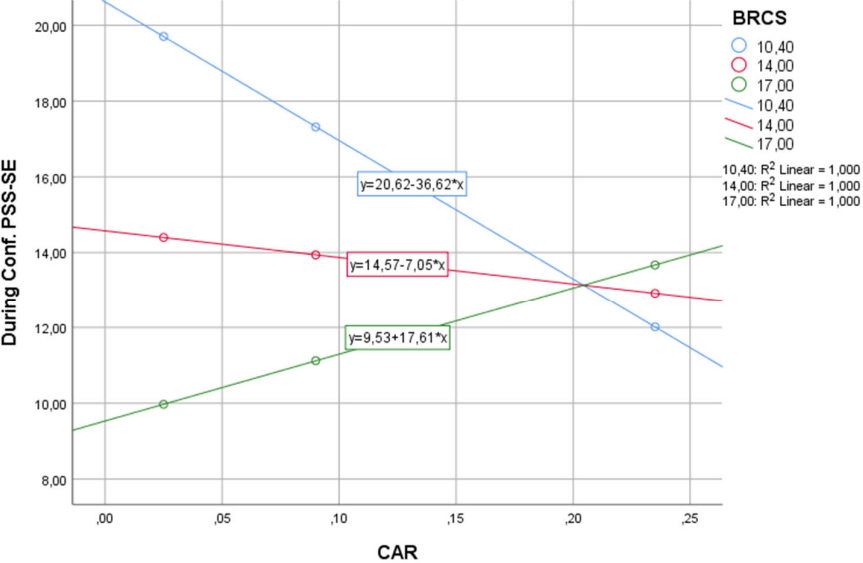
(c)



(d)

Note. PSS-SE=Perceived Stress Scale-Self-Efficacy; PSS-H=Perceived Stress Scale-Helplessness; AUCg=Total cortisol index for the day.

Figure S3: Conditional effects simple slopes with absolute scores for model 7 (figure (e)):



(e)

Note. PSS-SE=Perceived Stress Scale-Self-Efficacy; BRCS=Brief Resilient Coping Score; CAR=Cortisol Awakening Response.

Table S2. Scores at pre-pandemic stage for the subject pool which abstained from participating in the during confinement phase and scores for the 'during confinement' cohort.

	<b>Non-participant cohort</b>	<b>During confinement cohort</b>
<b>AUCg</b>	3.61(1.02)	3.89(1.49)
<b>CAR</b>	0.10(0.09)	0.12(0.11)
<b>Age</b>	20.12(2.50)	21.09(6.42)
<b>IRI: Perspective Taking</b>	20.09(4.22)	18.93(3.66)
<b>IRI: Empathic Concern</b>	21.74(4.33)	22.67(3.30)
<b>PSS: Helplessness</b>	16.17(5.23)	17.51(5.21)
<b>PSS: Self-Efficacy</b>	11.25(4.09)	12.95(5.67)
<b>PSS: Total</b>	27.42(8.31)	30.46(9.45)
<b>Corsi-Forward Score</b>	8.66(1.56)	8.88 (1.45)
<b>Corsi-Backward Score</b>	8.00(1.27)	7.77(1.54)
<b>Corsi-Total Score</b>	16.66(2.27)	16.66(2.52)
<b>Change-Location Score</b>	3.08(0.39)	3.17(0.35)

Note. Mean and Standard Deviation (SD) presented; AUCg (ug/dL)=Total diurnal cortisol release; CAR (ug/dL)=Cortisol Awakening Response; IRI=Interpersonal Reactivity Index; PSS=Perceived Stress Scale.

Table S3: Moderation models with Age and Sex as covariables.

predictors	Model A – AUCg to Perceived stress				Model B – AUCg to DASS-Depression			
	b(SE)	t	LLCI: ULCI	$\Delta r^2$	b(SE)	t	LLCI: ULCI	$\Delta r^2$
AUCg	-21.036(5.612)	-3.747	-32.469: -9.602		-11.060(3.506)	-3.154	-18.203: -3.918	
BRCS	-5.435(1.216)	-4.467	-7.913: -2.957		-2.595(.760)	-3.414	-4.143: -1.047	
AUCg*BRCS	1.374(.362)	3.792	.656: 2.112	.262	.689(.226)	3.041	.227: 1.150	.201
Sex	-1.063(3.540)	-.300	-8.273: 6.147		-.213(2.211)	-.096	-4.718: 4.294	
Age	-.165(.299)	-.551	-.774: .444		-.186(.187)	-.995	-.566: .195	

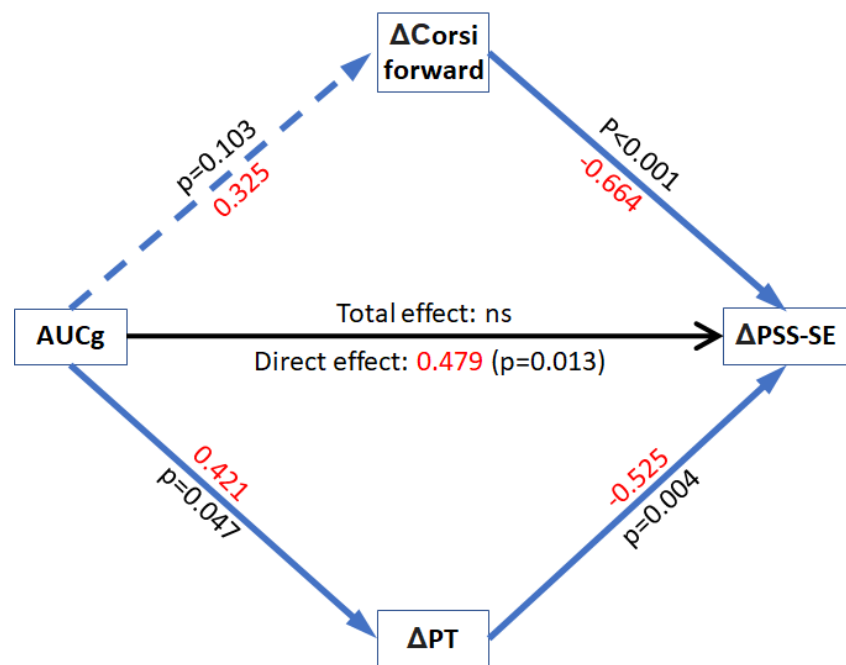
predictors	Model C – AUCg to DASS-Anxiety							
	b(SE)	t	LLCI: ULCI	$\Delta r^2$				
AUCg	-11.1410(3.895)	-2.859	-19.076: -3.205					
BRCS	-2.6139(.8445)	-3.095	-4.334: -.893					
AUCg*BRCS	.7354(.251)	2.923	.223: 1.247	.195				
Sex	-1.098(2.456)	-.447	-6.102: 3.906					
Age	-.321(.207)	-1.548	-.744: .101					

predictors	Model D – CAR to Perceived stress							
	b(SE)	t	LLCI: ULCI	$\Delta r^2$				
CAR	-169.988(78.240)	-2.173	-329.172: -10,804					
BRCS	-2.198(.668)	-3.291	-3.556: -.8389					
CAR*BRCS	11.493(5.205)	2.208	.904: 22.089	.108				
Sex	-2.008(4.091)	-.491	-10.332: 6.316					

Age	-.109(.334)	-.329	-.785: .587					
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Note. b=Unstandardized effect size; SE=Standard Error; DASS=Depression, Anxiety and Stress Scale; LLCI=Lower Limit of Confidence Intervals 95%; ULCI=Upper Limit of Confidence Intervals 95%; AUCg=Cortisol index for area under curve from ground; BRCS=Brief Resilient Coping Score; CAR=Cortisol Awakening response.

Figure S4: Mediation models while controlling for sex and age: (a) AUCg cortisol predicting change in perceived self-efficacy; (b) CAR predicting change in perceived self-efficacy. PT=Perspective Taking; PSS-SE=Perceived stress scale Self-Efficacy; AUCg=Total diurnal cortisol release; CAR=Cortisol Awakening Response; ns=non-significant. Standardized effect sizes in red. Accompanying tables for figures (a) and (b) present data about standardized total and individual indirect effects of cortisol indices (AUCg and CAR) on change in perceived self-efficacy.



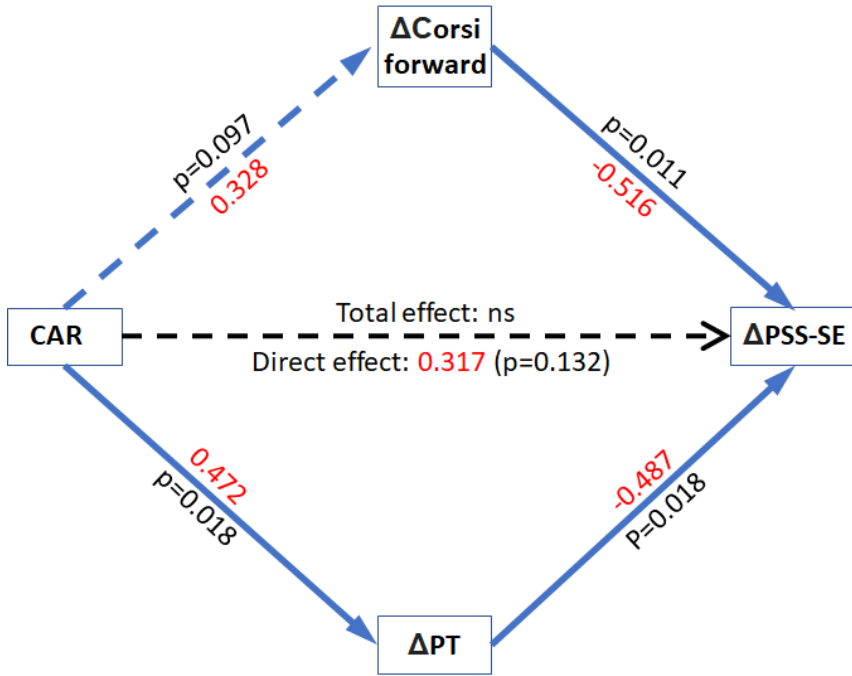
(a)

Indirect effect(s) of AUCg on ΔPSS-SE:

Via	Effect	Std. Error	LLCI: ULCI
Total	-.437	.157	-.784: -.151
ΔPT	-.221	.117	-.476: -.036



$\Delta$ Corsi-forward	-.216	.114	-.540: .044
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(b)

Indirect effect(s) of CAR on  $\Delta$ PSS-SE:

Via	Effect	Std. Error	LLCI: ULCI
Total	-.399	.143	-.656: -.100
$\Delta$ PT	-.230	.113	-.455: -.017
$\Delta$ Corsi-forward	-.169	.100	-.384: .016

Figure S5: Simple slopes (conditional effects) representing the association, in raw scores, between Resilient Coping and pre-pandemic daytime cortisol AUCg predicting confinement total perceived stress. BRCS=Brief Resilient Coping Score; AUCg=Total diurnal cortisol release; PSS=Perceived Stress Score.

