

Table S1. Results of the overall multiple regression linear model predicting psychological distress with demographic and loneliness variables among the four study regions.

	<i>b</i>	β	<i>SE</i>	<i>T</i>	<i>P</i> ≤
(Intercept)	-10.81	0.00	2.069524	-5.221	0.001
South Korea	-7.68	-0.53	3.017002	-2.546	0.01
France	8.29	0.40	3.425437	2.42	0.02
Hong Kong	-8.02	-0.54	3.152594	-2.542	0.01
Age	-0.06	-0.13	0.021132	-2.984	0.003
Sex	1.09	0.07	0.727111	1.496	0.13
Education	-0.34	-0.02	0.805692	-0.425	0.67
Employment	-1.33	-0.10	0.717103	-1.85	0.06
Single living alone	1.43	0.08	0.776101	1.849	0.06
Single living with family	0.18	0.01	0.898231	0.201	0.84
Concern for COVID	1.27	0.15	0.42339	3.007	0.003
UCLA Loneliness	0.23	0.42	0.027905	8.198	0.001
South Korea x Age	0.05	0.13	0.045153	1.201	0.23
France x Age	-0.09	-0.20	0.038327	-2.309	0.02
Hong Kong x Age	0.05	0.13	0.041901	1.243	0.21
South Korea x Sex	1.25	0.08	0.965063	1.298	0.19
France x Sex	0.16	0.01	1.411784	0.114	0.91
Hong Kong x Sex	-0.92	-0.05	0.9374	-0.982	0.33
South Korea x Education	1.01	0.05	1.006495	1.005	0.32
France x Education	1.84	0.08	1.394363	1.319	0.19
Hong Kong x Education	-0.42	-0.03	1.031518	-0.406	0.68
South Korea by employment	1.94	0.09	0.96037	2.018	0.04
France x Employment	-0.96	-0.04	1.49896	-0.641	0.52
Hong Kong x Employment	1.01	0.06	0.968578	1.044	0.30
South Korea x Single living alone	-0.94	-0.04	1.361447	-0.691	0.49
France x Single living alone	-0.15	0.00	1.402428	-0.107	0.92
Hong Kong x Single living alone	-3.19	-0.07	1.404293	-2.274	0.02
South Korea x Single living with family	0.52	0.03	1.418154	0.365	0.71
France x Single living with family	1.95	0.03	1.943545	1.005	0.32
Hong Kong x Single living with family	-0.46	-0.03	1.214832	-0.381	0.70
South Korea x COVID Concern	-0.34	-0.05	0.555275	-0.615	0.54
France x COVID Concern	0.84	0.07	0.681448	1.239	0.22
Hong Kong x COVID Concern	1.39	0.22	0.577366	2.4	0.02
South Korea x UCLA Loneliness	0.09	0.29	0.035991	2.526	0.01
France x UCLA Loneliness	-0.13	-0.24	0.049389	-2.686	0.01
Hong Kong x UCLA Loneliness	0.10	0.34	0.039934	2.43	0.02