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Hormonal Contraception and Anti-depressant Use in Sweden: An Intersectional Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy (MAIHDA)

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ABSTRACT

Objectives From a reproductive justice framework, we aimed to investigate how a possible association between hormonal contraceptive (HC) and anti-depressants use (as a proxy for depression) is distributed across intersectional strata in the population. We aimed to visualize how intersecting power dynamics may operate in combination with HC use to predispose for depression. Our main hypothesis was that the previously observed association between HC and anti-depressants use would vary between strata, being more pronounced in more oppressed intersectional contexts. For this purpose, we applied an intersectional Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy (MAIHDA) approach. **Design** Observational prospective cohort study using record linkage of national Swedish registers.

Setting The population of Sweden.

Participants All 978 761 women aged 12-30 residing in Sweden 2010, without a recent pregnancy and alive during one-year follow-up.

Primary and secondary outcome measures Use of any anti-depressant, meaning being dispensed at least one anti-depressant (ATC N06A) during follow-up.

Results Previously mentally healthy hormonal contraceptive users had an odds ratio of 1.79 for use anti-depressants compared to non-users, whereas this number was 1.28 for women with previous mental health issues. The highest absolute risks for anti-depressant use were uniformly found in strata with previous mental health issues, with highest risk in women aged 24-30 with no immigrant background, low income, and HC use (51.4%). The largest difference in anti-depressant use between HC users and non-users was found in teenagers, and in adult women of immigrant background with low income. Of the total individual variance in the latent propensity of using antidepressant 9.01% (healthy) and 8.16% (with previous mental health issues) was found at the intersectional stratum level.

Conclusions Our study suggests teenagers and women with immigrant background and low income could be more sensitive to mood effects of HC, a heterogeneity important to consider moving forward.

STRENGTHS AND LIMITATIONS OF THIS STUDY

- Entire Swedish population of women aged 12-30 included
- Pharmacy dispensing automatically linked to individual personal identification number in Sweden through the Swedish Prescribed Drug Register and thus very reliable
- Intersectional MAHIDA is a fruitful way of epidemiologically investigating heterogeneity within a population while considering individual conditions determined by societal power dimensions such as class, gender and race
- Anti-depressant dispensing is not a perfect proxy for depression
- Registers cannot not measure actual use of any medication

INTRODUCTION

In recent years, attention in the medical community has increasingly been drawn towards depression and other adverse effects on mood related to use of hormonal contraception (HC).(1, 2) Discontinuation rates are high, with mood disturbances or depression being one of the most common complaints.(3-5) Two large epidemiological studies, one in Denmark and the other performed in Sweden, have recently shown a higher risk of anti-depressants and psychotropic drugs use in women on HC, particularly in teenagers.(6, 7) Randomized controlled trials are rare, but suggest a negative influence of HC on well-being and sexual function,(8, 9) as well as evidence of HC modulating brain activity with subsequent mood alterations in some women.(10, 11) Even though oestrogen and progesterone are known to affect mood,(12) the growing body of evidence in this field is contradictory, with recent reviews concluding that both protective and negative effects of HC on mood exist and more research is needed.(13-16) Despite this uncertainty, many scholars agree that certain subgroups of women seem more vulnerable to psychological side effects of HC than others, particularly teenagers and women with previous mental health issues.(10, 13, 17-20) A call for further investigation into these vulnerable subgroups has been made.(14)

A fruitful way of epidemiologically investigating heterogeneity within a population while considering individual conditions determined by societal power dimensions such as class, gender and race has been developed through intersectional theory in recent years.(21-26) Intersectionality theory was first articulated by Black feminist scholars as a way of understanding how an individual inhabits and is formed by more than one social relation such as gender "race" or class, and how these classification systems interconnect to create specific contexts of oppression or privilege.(27, 28) These categorizations should not be seen as individual "risky" identities, but as the social, political and economic contextual conditions that outline our lives through structural inequalities.(29) Reproductive justice is a theoretical framework that builds upon intersectionality and centres diverse groups of unprivileged women's reproductive health.(30) Applying a reproductive justice framework, it becomes clear that we need to take notice of disparate sociocultural contexts and interlocking power dimensions to understand different patterns of usage as well as possible diverse responses to HC.(31, 32)

To operationalize an intersectional mapping of heterogeneity in use of antidepressants in relation to HC on a population level, we used a multilevel analysis of individual heterogeneity and discriminatory accuracy (MAIHDA).(21-23, 33, 34) We created intersectional strata based on previous literature showing that age, socioeconomic position, and previous mental illness are relevant intersecting dimensions in understanding the relation between HC and depression.(17, 20, 35, 36)

We conceptualise the intersectional strata as social contexts rather than static individual traits, thereby visualising how intersecting power dynamics can act in combination with HC to predispose for depressive mood. Our main hypothesis was that the previously observed association between HC and use of anti-depressants would vary between strata and that this association would be more pronounced in more oppressed intersectional contexts. We investigate this hypothesis on the whole population of women susceptible to HC use in Sweden.

METHOD

Databases and study population

After allowance from the Swedish Ethical Authority and the data safety committees from Statistics Sweden and the Swedish National Board of Health and Welfare, we obtained a database created by record linkage of several nationwide registers administered by Statistics Sweden (the Swedish Population Register and the Longitudinal Integration Database for Health Insurance and Labour Market Studies, LISA) and the Swedish National Board of Health and Welfare (National Patient Register, the Swedish Prescribed Drug Register (SPDR) and the Cause of Death Register). The Swedish authorities linked the registries using a unique personal identification number, but the database was anonymized before delivering it to us. We defined an initial cohort containing all 1 064 171 women aged 12 - 30 years residing in Sweden 1st January 2010 and obtained individual level data on medication use from SPDR, which contain all dispensed drug prescriptions at Swedish pharmacies since 2006.

Every woman was assigned an individual baseline date, defined by the first dispensed prescription of an HC drug between 1 January 2010 and 31 December 2014 after 12 years of age. If a woman did not fill an HC prescription during this period, she was assigned a date midmost her own baseline time, i.e. July 2012 for adults, but later for the youngest girls. From the individual baseline date, the women were followed for one year to find out if a prescription of an antidepressant was dispensed. Data was also collected on psychiatric disorders and psychotropic drug use in the past three years (se Assessment of variables). After excluding women with incomplete follow-up time due to death, emigration, missing information on country of birth, and pregnancies one year before and after the

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baseline, the final database consisted of 978 761 women. This database was divided into two cohorts according to the presence or absence of previous mental health issues, see Figure 1.

Assessment of variables

Users of HC were defined as any women who, according the SPDR, filled a prescription of HC (Anatomical Therapeutical Chemical (ATC) classification system codes G02B, G03AA-C) between 1 January 2010 and 31 December 2014, while non-users did not have a prescription filled during the same period. Most prescriptions of HC are acquired via a midwife in Sweden, although physicians also can prescribe, and the prescriptions can be dispensed by pharmacies annually or every three months.

Anti-depressant use, the outcome of our study, was defined, according to the SPDR, as being dispensed at least one prescription of antidepressants (ATC: N06A) during the one-year follow-up.

Previous mental health issues were defined as having any psychiatric disorder (ICD: F00-F99) or psychotropic drug use (ATC: N05A, N05B, N06A) in the past three years.

Pregnancies one year previous to baseline and during follow-up were identified according to the 2019 version of the Nordic Diagnosis-Related Group classification (NordDRG), Major Diagnostic Categories codes M14 for pregnancy, delivery and postpartum care.(37)

We used family level data on income as of 31 December 2010 from Statistics Sweden's LISA. Individualized disposable family income was calculated by dividing the total disposable income of the family by the number of family members, taking into account the different consumption weights of adults and children determined by Statistics Sweden. Thereafter, we created three categories (i.e., low, medium, and high) of income using tertile cut-offs based on the total Swedish population aged 18 - 80 years. We considered the highincome category as the reference in the comparisons.

We defined immigrant status at the family level as no family member >18 years of age born in Sweden, since understanding of and access to institutions such as health care differ depending on social position such as it is constructed by the power dimensions of race/immigration, as well as the experience of xenophobia. This variable should therefore be considered as an effort to capture a social position affecting possibilities and life trajectories rather than an essentialist view of otherness.

We categorized age at the individual baseline into the following groups: 12 to 17, 18 to 23, and 24 to 30 years to capture age specific conditions of adolescents, young adults, and adult women.

Intersectional Strata

We generated 36 intersectional strata within each cohort stratified by previous mental health issues, by combining three categories of age, three categories of income, two categories of immigrant background, and finally two categories of HC use. Mental health issues can be considered as a valid category of intersectional investigation in a society that consider an able body and mind vital, in other words relating to the power dimension of able-bodiedness,(38, 39) but was also included in the analysis since it is a strong determinant of antidepressant use that needs to be addressed. We could consider that over and above individual characteristics, mental illness-related stigma may condition inequities in health care.(40) As with gender or income, able-bodiedness concerning mental health can therefore be conceptualized as a contextual dimension when defining intersectional strata.

Statistical analysis

We performed an intersectional MAIHDA with individual women at the first level and the 36 intersectional strata at the second level stratified by previous mental health issues, see Supplementary material 1-4. The risk of antidepressant use was thus analysed through two successive multilevel logistic regression models distinguishing between measures of association and measures of variance and discriminatory accuracy.

Model 1

The first model included only an intercept and a random effect for the intersectional strata with no covariates. In this model 1 we first (i) performed a simple analysis of components of variance and calculated the Variance Partition Coefficient (VPC). That is, the share (expressed as a percentage) of the total individual variance in the latent propensity of antidepressant use that is at the intersectional strata level. In this simple model, the VPC correspond with the Intraclass Correlation Coefficient (ICC) which informs on the clustering of antidepressant use within intersectional strata. The VPC values extend from 0 to 100%. Second, (ii) we calculate the stratum-specific absolute risks (AR) and their 95% credible intervals (CI) by transformation of the information from the logistic regression to the probability scale. We used this information to map the AR heterogeneity across the

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intersectional strata. Then, (iii) using these stratum-specific predictions, we calculated the Area Under the receiver operator characteristics Curve (AUC). The AUC informs on the accuracy of the intersectional strata information for discriminating those women who used antidepressants from those who did not. The AUC values extend from 0.5 to 1, where 1 represents total accuracy and 0.5 represent absence of accuracy. Both the VPC and the AUC in model 1 can be interpreted as measures of discriminatory accuracy,(41) and inform on the magnitude of the general intersectional effects. The higher the VPC and AUC values are, the higher the influence of the intersectional context on the individual use of antidepressants. Finally, (iv) we calculated the AR difference (ARD) and 95% CI between similar pairs of strata differing only on the use of HC. This ARD represents the stratum specific association between HC and antidepressant use.

Model 2 or fixed main effects model

This model includes the fixed, main effects of all the intersectional dimensions (i.e., age, income, immigrant background and HC use) used to define the intersectional strata. In model 2 we quantified, (i) the association between the intersectional dimensions and the risk of antidepressant use as expressed by the odds ratio (OR) and 95% CI. We also to calculate (ii) the Proportional Change in the Variance (PCV). The PCV measures the overall proportion of strata variance of model 1 explained by the specific intersectional dimensions. Since model 2 contains all the variables used to construct the intersectional strata as main effects, it should explain all the strata variance (i.e., PCV= 100%). If this is not the case, the remaining between strata variance would be due to the existence of multiplicative interaction of effects between the intersectional dimensions defining the strata.(22, 42)

The AUCs of the models 1 and 2 are expected to be the same because model 2 only decomposes the stratum-specific predicted probabilities obtained in model 1 into fixed and random effect components and their sum equals the prediction obtained only by random effects in model 1.

We ran the models using MLwiN 3.00 by calling it from within Stata 14.1 using the *runmlwin* command.(43) The estimations were performed using Markov chain Monte Carlo (MCMC) methods. All points estimations and their 95% credible intervals were based on the parameter and random effect chains obtained from the MCMC estimation. See elsewhere for further information on the statistical MAIHDA analysis including Stata commands,(33, 42) and discussion on the theory and methodological approach.(22, 44)

Patient and Public Involvement statement

The research was developed with a grassroot perspective in mind, whereby women's experiences of use of hormonal contraception inspired and informed the choice of research area and research questions. The anonymised data and scope of the study, including around 1 million women, prohibited direct patent involvement.

RESULTS

Characteristics of the population

As show in Figure 1, the study population consisted of 978 761 women aged 12 - 30. Out of those 13.0% (n = 127 323) had previous mental health issues. Mean age was somewhat older for women with previous mental health issues (22.6 years; SD 4.8) than for those without such concerns (20.9 years; SD 5.3). Supplementary table 5 shows pooled statistics for usage of previous mental health issues and HC use. Table 1 displays the baseline characteristics of the population by previous mental health issues and use of hormonal contraceptives.

Table 1. Characteristics of the 978 761 women aged 12 - 30 years and residing in Sweden by 1st January 2013 by previous mental health issues and use of hormonal contraceptives. Values are percentages (number of women) if not otherwise indicated.

	Previous mental health issues					
	87.0 (n=	lo 851 438) of HC	13.0 (n=	Yes 13.0 (n= 127 323) Use of HC		
	Yes 45.4	No 54.6	Yes 48.6	No 51.4		
	(n= 386 492)	(n= 464 946)	(n= 61 914)	(n= 65 409)		
Anti-depressant use Age	3.0	1.9	42.8	39.8		
12-17 years	16.8	42.1	13.7	19.4		
18-23 years	48.4	23.3	45.8	31.2		
24-30 years	34.8	34.6	40.3	49.4		
Income level						
Low	32.5	33.1	41.7	45.6		
Middle	25.3	29.5	26.4	27.5		
High	42.4	37.4	31.9	27.0		
Immigrant backgrour	ıd					
No	93.7	82.6	89.1	93.9		
Yes	6.3	17.4	10.9	6.1		

Among healthy women, 45.4% (n = 386 942) were users of HC, while this share was 48.6% (n = 61 914) for women with previous mental health issues. Anti-depressants were dispensed to 3.0% of HC users compared to 1.9% of non-users among healthy women during follow-up. For women with previous mental health issues, 42.8% of HC users and 39.8% of non-users were dispensed an anti-depressant. The income levels were generally higher among women without mental health issues, but the differences between HC users and non-users within each cohort were small. Women with immigrant background were less likely use HC (6.3%) if they were previously healthy than if they had pre-existing mental issues (10.9%), while the opposite was true for women without such background.

Results from the MAIHDA

Table 2 shows the results from the MAIHDA distinguishing between measures of association and measures of variance and discriminatory accuracy.

Table 2. Results from the Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy (MAIHDA) distinguishing between measures of association and measures of variance and discriminatory accuracy. The analyses are stratified by the existence of previous mental issues. Values are odds ratios with (95% Confidence Intervals)

	Without metal heal	th issues	With mental health	
	Model 1	Model 2	Model 1	Model 2
		11104012		11104012
Age				
12-17		1.00		1.00
18-23		1.71 (1.28-2.19)		1.52 (1.33-1.73)
24-30		2.02 (1.54-2.68)		2.62 (2.28-3.07)
Income				
High		1.00		1.00
Middle		1.12 (0.94-1.40)		0.88 (0.76-0.99)
Low		1.06 (0.84-1.38)		0.88 (0.79-0.99)
Immigrant ba	ckground			
No		1.00		1.00
Yes		0.64 (0.50-0.81)		0.57 (0.51-0.63)
Hormonal con	ntraceptives			
No		1.00		1.00
Yes		1.79 (1.41-2.21)		1.28 (1.16-1.42)
Measures of	variance			
Variance*	0.33 (0.19-0.53)	0.11 (0.06-0.18)	0.29 (0.18-0.48)	0.02 (0.01-0.04)

VPC PCV	9.01%	3.09% 67.78%	8.16%	0.55% 93.84%
AUC	0.62 (0.62-0.62)	0.62 (0.62-0.62)	0.64 (0.64-0.640)	0.64 (0.64-0.640)

*Between-strata variance, variance partition coefficient (VPC), proportional change of the variance (PCV), Area under the curve (AUC)

Model 1 indicates that 9.01% (without mental health issues) and 8.16% (with previous mental health issues) of the total individual variance in the latent propensity of using antidepressant is at the intersectional strata level. These VPCs correspond with AUC values of 0.62 and 0.64 respectively. Both measures suggest the existence of a moderate intersectional effect, largely driven by the main effects of the covariates. The PCV was considerably higher in the group with previous mental health issues, meaning the intersectional dimensions or main effects explain more of the inter-strata variance. Model 2 shows that HC was associated with increased risk of antidepressant use after adjustment for all other intersectional dimensions. This result was seen within both cohorts, but more strongly so in women without previous mental health issues (OR 1.79 compared to 1.28). Finally, the VPC in model 2 was very small (3.09% and 0.55% respectively) but did not vanish. This finding means that while the intersectional strata effect was mainly due the additive effect of variables defining the strata, a small component due to interaction of effects could also be detected.

Heterogeneity concerning absolute risk of antidepressant use

Women with previous mental health issues presented much higher risk of antidepressant use than women without such issues, but the risk nonetheless varied across the other intersectional dimensions. Table 3 show the stratum-specific ARs or incidence rates for antidepressant use and 95% CI obtained in model 1.

Table 3. Absolute risk (AR) of antidepressant use, and AR difference (ARD) between user and nonusers of hormonal contraceptives but otherwise sharing the same intersectional stratum. The values are calculated from the multilevel analysis of individual heterogeneity and discriminatory accuracy (MAIHDA)

Mental health	Age	Income	Immigrant	Number of			
issues	(years)	level	background	women	Use of	f hormon	al contraceptive
					Yes	No	Yes-No difference
					AR	AR	ARD

NT	10 17	т	NT	00.074	2.0	1.2	
No	12—17	Low	No	29 274	3.8	1.3	2.5 (2.1 - 3.0)
			Yes	7 776	1.2	0.5	0.7 (0.1 - 1.4)
		Middle	No	78 405	3.2	1.0	2.1 $(1.9 - 2.4)$
			Yes	10 291	2.0	0.6	1.4 $(0.7 - 2.3)$
		High	No	130 331	2.2	0.9	1.3 (1.1 - 1.5)
			Yes	4 745	2.9	0.8	2.0 (1.0 - 3.3)
	18 - 23	Low	No	47 678	3.7	3.0	0.7 (0.4 - 1.1)
			Yes	11 691	2.5	1.2	1.3 (0.8 - 1.9)
		Middle	No	76 451	3.0	2.8	0.2 (0.0 - 0.5)
			Yes	9 173	2.2	1.2	1.0 (0.5 - 1.7)
		High	No	145 735	2.4	2.3	0.1 (-0.1- 0.3)
			Yes	4 707	2.4	1.8	0.5 (-0.2 - 1.3)
	24 - 30	Low	No	141 795	3.4	3.2	0.2 (0.0 - 0.4)
	21 50	Low	Yes	41 436	3.1	1.4	1.8 (1.4 - 2.1)
		Middle	No	48 389	3.9	3.0	0.8 (0.5 - 1.2)
		wilduic	Yes	11 649	2.9	2.4	0.5 (-0.1 - 1.2)
		High		47 985			· · · · · · · · · · · · · · · · · · ·
		High	No		2.7	2.6	0.1 (-0.2 - 0.4)
V	10 17	T	Yes	3 927	2.1	2.3	$\frac{0.2 \ (-1.1 - 0.8)}{2 \ (-1.1 - 0.8)}$
Yes	12-17	Low	No	3 693	31.2	22.7	8.6 (5.7 - 11.4)
		N C 1 11	Yes	458	24.8	13.6	11.2 $(3.8 - 19.0)$
		Middle	No	7 427	32.8	23.4	9.4 $(7.3 - 11.4)$
			Yes	603	21.8	14.3	7.5 $(0.9 - 14.6)$
		High	No	8 612	34.5	28.1	6.4 (4.4 - 8.4)
			Yes	406	30.8	19.8	11.0 $(2.8 - 19.7)$
	18 - 23	Low	No	12 165	40.3	37.8	2.5 (0.8 - 4.3)
			Yes	1 236	30.9	19.6	11.3 $(6.3 - 16.2)$
		Middle	No	14 301	38.6	36.3	2.3 (0.7 - 3.9)
			Yes	924	27.2	19.7	7.4 $(2.0 - 12.9)$
		High	No	19 372	39.4	39.8	-0.4 (-1.8 - 1.1
		-	Yes	709	29.0	25.4	3.6 (-2.8 - 10.1
	24-30	Low	No	33 409	51.7	49.9	1.8 (0.7 - 2.9)
			Yes	4 634	40.8	32.4	8.4(5.5-11.2)
		Middle	No	9 702	51.4	50.8	0.6 (-1.4 - 2.6)
			Yes	1 361	38.1		1.0 (-4.6 - 6.6)
		High	No	7 737	49.5	48.9	0.6(-1.7 - 2.7)
			Yes	574	44.9	37.5	7.4(-0.6 - 15.7)
			100	J / T	тт .)	57.5	/.¬(-0.0 13.7)

The highest ARs were observed in non-immigrant women, aged 24-30, with previous mental health issues, using HC and with low (i.e., AR= 51.7%) as well as with middle-income (i.e., AR=51.4%). The lowest ARs were found in teenagers without previous mental health issues and no HC use, especially in the strata of immigrant girls from low (AR= 0.50%) and middleincome (AR=0.60%) households.

Heterogeneity concerning the association between hormonal contraceptive and antidepressant use

Overall, the ARD between users and non-users of HC was highest in younger women between 12 and 17 years of age both with and without previous mental health issues, but this association was still considerable across nearly all strata. Table 3 gives detailed information on these associations. In the group of women without previous mental health issues the ARs are of low magnitude but the ARD show an increase risk of antidepressant among adolescent HC users (ARDs ranging from 0.7 to 2.5 percentage points) and adult women with immigrant background and low income (ARD 1.8 in the oldest age group). In the group of women with previous mental health issues the ARs were of much higher magnitude than in women without previous mental health issues. The ARDs were also larger, especially in teenage girls (ARD ranging from 6.4 to 11.2 percentage points) and again among women with immigrant background and low income (ARD 11.3 in ages 18 to 23), indicating a strong association between HC and antidepressant use. However, the 95% credible intervals were broad since the number of individuals was relatively small in those strata. The association between HC and antidepressant use was smaller in adult women native to Sweden no matter their income, and completely disappeared in adult women with high income regardless of immigrant background.

DISCUSSION

The main hypothesis of our study was that the previously observed association between HC and antidepressant use,(6, 7) would be modified by the intersectional context of the women, being more pronounced in more oppressed intersectional contexts. Our study replicates previous findings as we found the strongest associations between HC and antidepressant use in teenagers (6, 7). We also confirmed our hypothesis that the ARD was heterogenous across intersectional strata pairs as the ARD varied from 0.7 in low-income teenagers with immigrant background and without previous mental health issues to 11.3 in young women with previous mental health issues and immigrant background. As hypothesized, the ARD was more pronounced in more oppressed intersectional contexts like those composed by immigrant, low-income women with previous mental issues. That is, the AR and some extent ARDs varied mainly depending on previous mental health issues, but the HC-antidepressant association considerably modified across pair of strata with discrepant HC use in both cohorts.

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Independently of previous mental health issues, the propensity for using antidepressants was consistently higher for HC users than for non-users in teenagers aged 12-17, a result aligned with previous studies.(6, 7, 17, 18) As discussed in a previous paper, this higher risk could be due to a *selective discontinuation bias*.(7) A heterogeneous response to HC has been confirmed,(13, 20, 45, 46) where the women who experience a negative influence of HC on psychological health might discontinue treatment in early ages, while those without symptoms continued on HC into adulthood, creating this age disparity. Aside from adolescent girls, low and middle income adult women with immigrant background had a higher ARD, while adolescent girls with immigrant background had both the lowest ARs and a low grade of modification by HC use.

As expected, among adult women the overall propensity for using anti-depressants was higher, as it is known that anti-depressant use increases by age,(47, 48) and the difference between HC users and non-users was smaller. Women native to Sweden had a higher absolute risk of using anti-depressants, but this was moderated by HC exposure to a lower extent than for immigrant women. In adult women native to Sweden, HC use gave no risk increase of antidepressant use among those with high income. The lower absolute risk does not necessarily mean that immigrant women are healthier, since earlier studies have found immigrants utilize healthcare to a lesser extent, even though the need is pronounced, because of discrimination.(49, 50)

The big difference in anti-depressant consumption depending on HC use for lower income immigrant women could be interpreted as the intersectional contexts embodied by these women are more susceptible to the potential detrimental effect of HC on mood. The interrelating negative consequences of low income as a proxy for class or social position, gender and xenophobia may accumulate over the life course and lead to a higher vulnerability to exposures that predispose for antidepressant use later in life,(51-53) whereas this diverse vulnerability to HC exposure might not be visible in teenagers. Social experiences can vary depending on for example social position, which in turn impact psychological development, mood and cognition, thus influencing health.(54, 55) In understanding how HC can impact women's mental health differently, both possible individual biological predispositions and social settings need to be investigated, since the emotional response to HC is influenced by context.(32) In other words, the interlocking power axes that create oppression could predispose women already under structural burdens for adverse mental health reactions when using HC. The fact that adult women native to Sweden were almost unaffected by HC use,

could strengthen this suggestion. Without the intersectional strata this disparity would not have been so easily identified and visualized.

Focusing on women whose lives are affected by several interlocking power dimensions such as low social position and xenophobia is fundamental to achieving reproductive justice.(30) Nonetheless, our intersectional strata should not be considered static categories of inherently "risky identities" but must be interpreted as context specific vulnerabilities of women within certain interlocking positions, constituted in relation to power dynamics created by unequal schemes such as the economic system.(25, 29) It is likely that in other contexts, other groups could be more vulnerable. In identifying the underlying power systems creating these intersectional categories and acknowledging their constant movement and changing dynamics on a societal level, it furthermore becomes possible to address these inequalities through social change.

In this study, we have combined a classical epidemiological approach of exposure to HC and an intersectional MAHIDA to create a novel understanding of how intersecting power dynamics could create particular vulnerabilities to this specific exposure. Because of our study design where women are followed for one year after a dispensed prescription of HC, it is more theoretically coherent to view use of HC as an exposure rather than a component of the intersectional strata. However, it is possible to within our approach view HC use as a socio-contextual factor that captures certain living conditions (for example more likely to be sexually active or in a heterosexual relationship), which somewhat changes the interpretation of the results. This epistemological tension is not necessarily a limitation, but could enrich the dialogue in social epidemiology on whether it is possible to separate contextual factors from "pure" exposure.(56-58)

Limitations

The findings from this study must be interpreted in the context of its limitations. The SPDR has highly reliable data on dispensed prescriptions but cannot measure the actual use of dispensed medications. Use of anti-depressants can be considered a proxy for depression, but anti-depressants are also prescribed for other reasons than depression, including generalized anxiety disorder, obsessive-compulsive disorder and panic disorder.(59) Therefore it is not a perfect proxy of depression but may be a more general indication of impaired mental health.(60) However, out of all women with potentially unfavorable mental health effects from HC, only a subset would have symptoms severe enough to get an anti-depressant prescription, leading instead to many missed cases.

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As in any observational study, ours only allows for measurements of associations and cannot determine causation. Furthermore, apparently strong average associations do not necessarily convey a high discriminatory accuracy (see elsewhere for a short review and discussion)(61). Nevertheless, since our analysis yielded a moderate accuracy (i.e., AUC=0.6), the intersectional strata do matter for the propensity to use antidepressants. A consideration in every quantitative intersectional study is the basis for creating intersectional categories, since comprehensive information on background and lived experiences are lacking and the categories are created based on available but crude proxies such as income level. For example, in our study the group of women with immigrant background was very heterogenous, so we cannot exclude that the increased AR of antidepressant use is located on more specific country of birth categories. There is an ongoing debate whether these crude categorizations are feasible, and extra caution should be taken when investigating emerging intersectional categories rather than established ones.(62)

Conclusion

It is important to recognise intersectional perspectives and interacting axes of oppression to tailor better public health interventions, as well as recognising the experiences of oppressed women to reach reproductive and social justice. (29, 63) Our intersectional MAIHDA methodology operationalizes this idea by providing information on the discriminatory accuracy of the contexts that define the intersectional strata. It highlights the need to consider disadvantages consisting of several interlocking structural dimensions such as income/class, age and immigration to better understand how HC might predispose certain women, mainly teenagers and low-income women with immigrant background, for depression. These vulnerabilities are based in inequalities that are not static, but structurally created and therefore possible to redeem.

Figure 1. Selection of the study population.

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Ethical statement

The database was approved by the Regional Ethical Review Board in Lund, Sweden, the Data Safety Board at Statistics Sweden and the National Board of Health and Welfare (Dnr: 2014/ 856, 2015/341).

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Competing interests

None declared.

Data sharing statement

Public access to the data is restricted by the Swedish Authorities (Public Access to Information and Secrecy Act; http://www.government.se/informationmaterial/2009/09/public-access-to-information-and-secrecy-act/) but data can be made available for researchers after a special review that includes approval of the research project by both an Ethics Committee and the authorities' data safety committees. The National Board of Health and Welfare is a government agency under the Ministry of Health and Social Affairs. It is not their policy to provide individual level data to researchers abroad. Instead, they normally advise researchers in other countries to cooperate with Swedish colleagues, to whom they can provide data according to standard legal provisions and procedures. Requests for access to the data can be made to the National Board of Health and Welfare and Statistics Sweden (http://www.socialstyrelsen.se/statistics; https://www.scb.se/en/services/guidancefor-researchers-and-universities/).

Contributorship statement

Sofia Zettermark: Conceptualization, design, analysis, interpretation of data, writing original draft, final approvement of version to be published.

Kani Kahlaf: Interpretation of data, revising draft critically for intellectual content, final approvement of version to be published.

Raquel Perez-Vicente: Design, analysis, interpretation of data, revising draft critically for intellectual content, final approvement of version to be published.

George Leckie: Analysis, interpretation of data, revising draft critically for intellectual

content, final approvement of version to be published.

Diana Mulinari: Interpretation of data, revising draft critically for intellectual content, final approvement of version to be published.

Juan Merlo: Conceptualization, design, analysis, interpretation of data, revising draft

critically for intellectual content, final approvement of version to be published.

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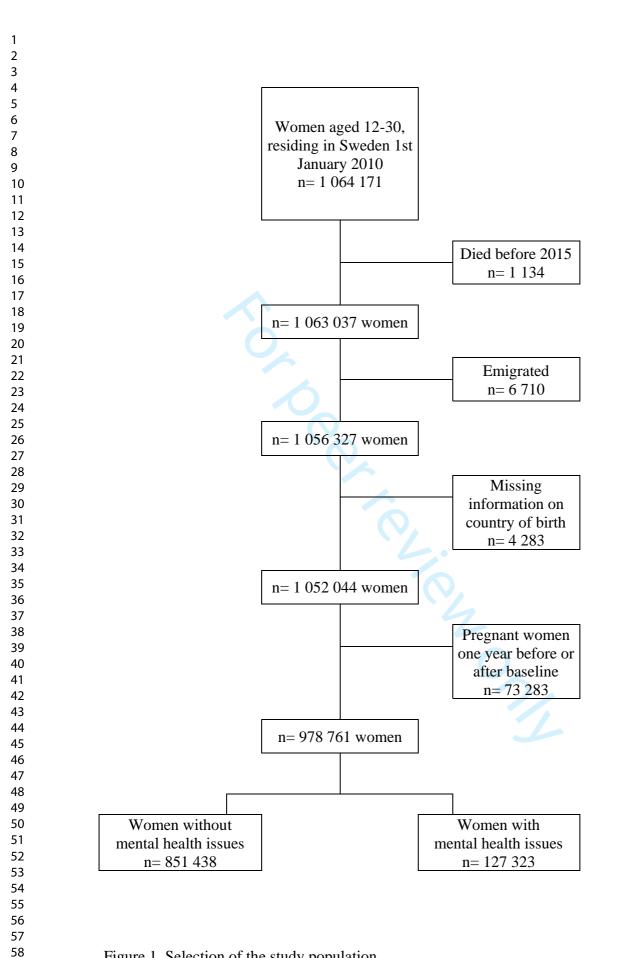
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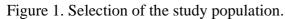
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* Hormonal Contraception and Antidepressant Use in Sweden: An
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        Intersectional Multilevel Analysis of Individual Heterogeneity and
        Discriminatory Accuracy
        * (MAIHDA)
        clear *
8
        global MLwiN path "C:\Program Files\MLwiN v3.05\mlwin.exe"
9
        set cformat %9.2f
10
11
12
13
        14
        * TABLE 1
15
        16
17
        * Load the data
18
        use "final mlMENTAL.dta", clear
19
        keep age cat1 age cat2 age cat3 inc1 inc2 inc3 imm pp proportion denom
20
        order age cat1 age cat2 age cat3 inc1 inc2 inc3 imm pp proportion denom
21
22
        generate percentage = 100*proportion
23
        drop proportion
        format %9.2f percentage
24
25
        generate age cat = .
26
        replace age_cat = 1 if age_cat1==1
27
        replace age_cat = 2 if age_cat2==1
28
        replace age_cat = 3 if age_cat3==1
29
30
        generate inc_cat = .
31
        replace inc cat = 1 if inc1==1
32
        replace inc cat = 2 if inc2==1
33
        replace inc cat = 3 if inc3==1
34
35
        * Results for the table
36
        tabulate pp [fweight = denom]
37
        table pp [fweight = denom], contents(mean percentage )
38
        tabulate age_cat pp [fweight = denom], column nofreq
        tabulate inc_cat pp [fweight = denom], column nofreq
39
        tabulate imm pp [fweight = denom], column nofreq
40
41
42
43
        44
        * TABLE 2: MODEL 1
45
        46
47
        * Load the data
48
        use "final mlMENTAL.dta", clear
49
50
        * IGLS estimation, for MCMC initial values
51
        runmlwin prop cons, ///
52
          level2(inter: cons) ///
53
          level1(inter:) ///
54
         discrete(distribution(binomial) link(logit) denom(denom) mql1) ///
55
         nopause
56
        * MCMC
57
        runmlwin prop cons, ///
58
          level2(inter: cons, residuals(u, savechains("mlu.dta",replace))) ///
59
          level1(inter:) ///
60
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```
discrete(distribution(binomial) link(logit) denom(denom)) ///
 mcmc(burnin(10000) chain(50000) thin(10) savechains("mlb.dta", replace))
111
 initsprevious ///
 nopause
* Level-2 variance
scalar m1sigma2u = [RP2]var(cons)
scalar list m1sigma2u
* Level-1 variance
scalar mlsigma2e = pi^2/3
scalar list m1sigma2e
* VPC
display "VPC u = " %9.4f m1sigma2u/(m1sigma2u + m1sigma2e)
* Compress and save the data
compress
save "m1.dta", replace
*_____*
* PREPARE FIXED-PART PAREMETER CHAINS
*_____
                           -----*
use "m1b.dta", clear
drop deviance RP2_var_cons_ OD_bcons_1
rename FP1 * b *
format %9.2f b *
compress
save "mlb prepped.dta", replace
isid iteration
codebook iteration, compact
*_____*
* PREPARE RANDOM EFFECTS CHAINS
*_____*
use "mlu.dta", clear
drop residual idnum
rename value u
format %9.2f u
sort inter iteration
order inter iteration
compress
save "mlu prepped.dta", replace
isid inter iteration
codebook iteration, compact
*_____*
* MERGE DATA, FIXED-PART PARAMETER AND RANDOM EFFECT CHAINS TOGETHER
*_____
use "final mlMENTAL", clear
count
cross using "mlb_prepped.dta"
count
```

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2
3
        merge m:1 inter iteration using "mlu prepped.dta", nogenerate assert(match)
4
        count
5
        compress
        save "mldata prepped.dta", replace
6
7
8
9
        *_____*
10
        * ROC
11
        *_____*
12
        use "mldata_prepped.dta", clear
13
        count
14
        generate p = invlogit(b cons + u)
15
        gcollapse (mean) p, by(inter num denom)
16
        count
17
        expand denom
18
        sort inter
19
        bysort inter: generate y = ( n<=numerator)</pre>
20
        generate prop = denom/ N
21
        generate weight = int(1/prop)
        roctab y p [fw=weight]
22
23
24
25
               _____
26
        * TABLE 3
27
        *_____
28
        use "mldata prepped.dta", clear
29
        keep iteration inter age_cat1 age_cat2 age_cat3 inc1 inc2 inc3 imm pp denom
30
        b_cons u
31
        count
32
        generate p = 100*invlogit(b cons + u)
33
        drop b_cons u
34
        format %9.1f p
35
        drop inter
36
        reshape wide denom p, i(iteration age_cat1 age_cat2 age_cat3 inc1 inc2 inc3
37
        imm) j(pp)
38
        generate denom = denom0 + denom1
39
        drop denom0 denom1
        generate pdiff = p1 - p0
40
        gcollapse (mean) p0 p1 pdiff (p2.5) pdifflo=pdiff (p97.5) pdiffhi=pdiff,
41
        by (age cat1 age cat2 age cat3 inc1 inc2 inc3 imm denom)
42
        format %9.1f pdiff pdifflo pdiffhi
43
        order p1 p0 pdiff pdifflo pdiffhi, last
44
        gsort -age cat1 -age cat2 -age cat3 -inc1 -inc2 -inc3 imm
45
46
47
48
        *****
49
        * TABLE 2: MODEL 2:
50
        51
52
        * Load the data
53
        use "final mlMENTAL.dta", clear
54
55
        * IGLS estimation, for MCMC initial values
56
        runmlwin prop cons age cat2 age cat3 inc1 inc2 imm pp, ///
          level2(inter: cons) ///
57
          level1(inter:) ///
58
          discrete(distribution(binomial) link(logit) denom(denom) mql1) ///
59
          nopause
60
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```
* MCMC
runmlwin prop cons age_cat2 age_cat3 inc1 inc2 imm pp, ///
  level2(inter: cons, residuals(u,savechains("m2u.dta",replace))) ///
  level1(inter:) ///
 discrete(distribution(binomial) link(logit) denom(denom)) ///
 mcmc(burnin(10000) chain(50000) thin(10) savechains("m2b.dta", replace))
///
 initsprevious ///
 nopause
* Odds ratios
runmlwin, or
* Level-2 variance
scalar m2sigma2u = [RP2]var(cons)
scalar list m2sigma2u
* Level-1 variance
scalar m2sigma2e = pi^2/3
scalar list m2sigma2e
* VPC
display "VPC u = " %9.4f m2sigma2u/(m2sigma2u + m2sigma2e)
* Compress and save the data
compress
save "m2.dta", replace
* PCV
display "PCV = " %9.4f (m2sigma2u - m1sigma2u)/m1sigma2u
*_____*
* PREPARE FIXED-PART PAREMETER CHAINS
*_____*
use "m2b.dta", clear
drop deviance RP2_var_cons_ OD_bcons_1
rename FP1 * b *
format %9.2f b *
compress
save "m2b prepped.dta", replace
isid iteration
codebook iteration, compact
*_____*
* PREPARE inter RANDOM EFFECTS CHAINS
*_____*
use "m2u.dta", clear
drop residual idnum
rename value u
format %9.2f u
sort inter iteration
order inter iteration
compress
save "m2u prepped.dta", replace
isid inter iteration
codebook iteration, compact
```

3 4 5 *_____* 6 * MERGE DATA, FIXED-PART PARAMETER AND RANDOM EFFECT CHAINS TOGETHER 7 *-----* 8 use "final mlMENTAL", clear 9 count 10 cross using "m2b_prepped.dta" 11 count 12 merge m:1 inter iteration using "m2u prepped.dta" 13 count 14 save "m2data prepped.dta", replace 15 16 17 18 *_____* 19 * ROC *-----* 20 use "m2data prepped.dta", clear 21 22 count generate p = invlogit(b cons + b age cat2*age cat2 + b age cat3*age cat3 + 23 b inc1*inc1 + b inc2*inc2 + b imm*imm + b pp*pp) 24 gcollapse (mean) p, by(inter num denom) 25 count 26 expand denom 27 sort inter 28 bysort inter: generate y = (n<=numerator)</pre> 29 generate prop = denom/ N 30 generate weight = int(1/prop) 31 roctab y p [fw=weight] 32 33 34 35 *_____* 36 * TABLE 3 37 *_____* 38 use "mldata prepped.dta", clear keep iteration inter age_cat1 age_cat2 age_cat3 inc1 inc2 inc3 imm pp denom 39 b cons u 40 count 41 generate p = 100*invlogit(b cons + u) 42 drop b cons u 43 format %9.1f p 44 drop inter 45 reshape wide denom p, i(iteration age cat1 age cat2 age cat3 inc1 inc2 inc3 46 imm) j(pp) 47 generate denom = denom0 + denom1 48 drop denom0 denom1 49 generate pdiff = p1 - p050 gcollapse (mean) p0 p1 pdiff (p2.5) pdifflo=pdiff (p97.5) pdiffhi=pdiff, 51 by (age cat1 age cat2 age cat3 inc1 inc2 inc3 imm denom) 52 format %9.1f pdiff pdifflo pdiffhi 53 order p1 p0 pdiff pdifflo pdiffhi, last 54 gsort -age_cat1 -age_cat2 -age_cat3 -inc1 -inc2 -inc3 imm 55 56 57 58 exit 59 60

BMJ Open

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* Hormonal Contraception and Antidepressant Use in Sweden: An Intersectional Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy (MAIHDA) clear * global MLwiN path "C:\Program Files\MLwiN v3.05\mlwin.exe" set cformat %9.2f * TABLE 1 * Load the data use "final mlNoMENTAL.dta", clear keep age_cat1 age_cat2 age_cat3 inc1 inc2 inc3 imm pp proportion denom order age cat1 age cat2 age cat3 inc1 inc2 inc3 imm pp proportion denom generate percentage = 100*proportion drop proportion format %9.2f percentage generate age_cat = . replace age_cat = 1 if age_cat1==1 replace age_cat = 2 if age_cat2==1 replace age_cat = 3 if age_cat3==1 generate inc cat = . replace inc cat = 1 if inc1==1 replace inc_cat = 2 if inc2==1 replace inc cat = 3 if inc3==1 * Results for the table tabulate pp [fweight = denom] table pp [fweight = denom], contents(mean percentage) tabulate age_cat pp [fweight = denom], column nofreq tabulate inc cat pp [fweight = denom], column nofreq tabulate imm pp [fweight = denom], column nofreq * TABLE 2: MODEL 1 ***** * Load the data use "final mlNoMENTAL.dta", clear * IGLS estimation, for MCMC initial values runmlwin prop cons, /// level2(inter: cons) /// level1(inter:) /// discrete(distribution(binomial) link(logit) denom(denom) mql1) /// nopause * MCMC runmlwin prop cons, /// level2(inter: cons, residuals(u, savechains("mlu.dta", replace))) ///

```
2
3
          level1(inter:) ///
4
          discrete(distribution(binomial) link(logit) denom(denom)) ///
          mcmc(burnin(10000) chain(50000) thin(10) savechains("mlb.dta", replace))
5
        111
6
         initsprevious ///
7
          nopause
8
9
        * Level-2 variance
10
        scalar m1sigma2u = [RP2]var(cons)
11
        scalar list m1sigma2u
12
13
        * Level-1 variance
14
        scalar m1sigma2e = pi^2/3
15
        scalar list m1sigma2e
16
17
        * VPC
18
        display "VPC u = " %9.4f m1sigma2u/(m1sigma2u + m1sigma2e)
19
20
        * Compress and save the data
21
        compress
22
        save "m1.dta", replace
23
24
25
                                      _____
26
        * PREPARE FIXED-PART PAREMETER CHAINS
27
        *_____
28
29
        use "m1b.dta", clear
30
        drop deviance RP2_var_cons_ OD_bcons_1
31
        rename FP1 * b *
32
        format %9.2f b *
33
        compress
34
        save "mlb prepped.dta", replace
35
        isid iteration
36
        codebook iteration, compact
37
38
39
        *_____*
40
        * PREPARE RANDOM EFFECTS CHAINS
41
        *_____*
42
        use "mlu.dta", clear
43
        drop residual idnum
44
        rename value u
45
        format %9.2f u
46
        sort inter iteration
47
        order inter iteration
48
        compress
49
        save "mlu prepped.dta", replace
50
        isid inter iteration
51
        codebook iteration, compact
52
53
54
55
        *_____
        * MERGE DATA, FIXED-PART PARAMETER AND RANDOM EFFECT CHAINS TOGETHER
56
        *_____
57
        use "final_mlNoMENTAL", clear
58
        count
59
        cross using "mlb_prepped.dta"
60
```

BMJ Open

```
2
3
        count
4
        merge m:1 inter iteration using "mlu prepped.dta", nogenerate assert(match)
5
        count
6
        compress
        save "mldata_prepped.dta", replace
7
8
9
10
        *_____*
11
        * ROC
12
        *_____*
13
        use "mldata_prepped.dta", clear
14
        count
15
        generate p = invlogit(b cons + u)
16
        gcollapse (mean) p, by(inter num denom)
17
        count
18
        expand denom
19
        sort inter
20
        bysort inter: generate y = ( n<=numerator)</pre>
21
        generate prop = denom/ N
22
        generate weight = int(1/prop)
        roctab y p [fw=weight]
23
24
25
26
        *_____
27
        * TABLE 3
28
        *_____
29
        use "mldata_prepped.dta", clear
30
        keep iteration inter age_cat1 age_cat2 age_cat3 inc1 inc2 inc3 imm pp denom
31
        b cons u
32
        count
33
        generate p = 100*invlogit(b cons + u)
34
        drop b cons u
35
        format %9.1f p
36
        drop inter
37
        reshape wide denom p, i(iteration age_cat1 age_cat2 age_cat3 inc1 inc2 inc3
38
        imm) j(pp)
        generate denom = denom0 + denom1
39
        drop denom0 denom1
40
        generate pdiff = p1 - p0
41
        gcollapse (mean) p0 p1 pdiff (p2.5) pdifflo=pdiff (p97.5) pdiffhi=pdiff,
42
        by (age cat1 age cat2 age cat3 inc1 inc2 inc3 imm denom)
43
        format %9.1f pdiff pdifflo pdiffhi
44
        order p1 p0 pdiff pdifflo pdiffhi, last
45
        gsort -age cat1 -age cat2 -age cat3 -inc1 -inc2 -inc3 imm
46
47
48
49
        50
        * TABLE 2: MODEL 2:
51
        52
53
        * Load the data
54
        use "final mlNoMENTAL.dta", clear
55
        * IGLS estimation, for MCMC initial values
56
        runmlwin prop cons age cat2 age cat3 inc1 inc2 imm pp, ///
57
          level2(inter: cons) ///
58
          level1(inter:) ///
59
          discrete(distribution(binomial) link(logit) denom(denom) mql1) ///
60
```

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```
nopause
         * MCMC
        runmlwin prop cons age cat2 age cat3 inc1 inc2 imm pp, ///
          level2(inter: cons, residuals(u,savechains("m2u.dta",replace))) ///
          level1(inter:) ///
          discrete(distribution(binomial) link(logit) denom(denom)) ///
          mcmc(burnin(10000) chain(50000) thin(10) savechains("m2b.dta", replace))
10
        ///
11
          initsprevious ///
12
          nopause
13
14
        * Odds ratios
15
        runmlwin, or
16
17
        * Level-2 variance
18
        scalar m2sigma2u = [RP2]var(cons)
19
        scalar list m2sigma2u
20
21
        * Level-1 variance
        scalar m2sigma2e = pi^2/3
22
23
        scalar list m2sigma2e
24
        * VPC
25
        display "VPC u = " %9.4f m2sigma2u/(m2sigma2u + m2sigma2e)
26
27
        * Compress and save the data
28
        compress
29
        save "m2.dta", replace
30
31
         * PCV
32
        display "PCV = " %9.4f (m2sigma2u - m1sigma2u)/m1sigma2u
33
34
35
36
        *_____*
37
        * PREPARE FIXED-PART PAREMETER CHAINS
38
        *_____*
        use "m2b.dta", clear
39
        drop deviance RP2 var cons OD bcons 1
40
        rename FP1 * b *
41
        format %9.2f b *
42
        compress
43
        save "m2b prepped.dta", replace
44
        isid iteration
45
        codebook iteration, compact
46
47
48
49
        *_____*
50
         * PREPARE inter RANDOM EFFECTS CHAINS
51
        *_____*
52
        use "m2u.dta", clear
53
        drop residual idnum
        rename value u
54
55
        format %9.2f u
        sort inter iteration
56
        order inter iteration
57
        compress
58
        save "m2u prepped.dta", replace
59
        isid inter iteration
60
```

BMJ Open

```
3
       codebook iteration, compact
4
5
6
        *_____*
7
        * MERGE DATA, FIXED-PART PARAMETER AND RANDOM EFFECT CHAINS TOGETHER
8
        *_____*
9
       use "final mlNoMENTAL", clear
10
       count
11
       cross using "m2b_prepped.dta"
12
       count
13
       merge m:1 inter iteration using "m2u prepped.dta"
14
       count
15
       save "m2data prepped.dta", replace
16
17
18
19
       *_____*
20
        * ROC
21
       *_____*
22
       use "m2data prepped.dta", clear
       count
23
       generate p = invlogit(b cons + b age cat2*age cat2 + b age cat3*age cat3 +
24
       b incl*incl + b inc2*inc2 + b imm*imm + b pp*pp)
25
       gcollapse (mean) p, by(inter num denom)
26
       count.
27
       expand denom
28
       sort inter
29
       bysort inter: generate y = (_n<=numerator)</pre>
30
       generate prop = denom/_N
31
       generate weight = int(1/prop)
32
       roctab y p [fw=weight]
33
34
35
36
       *_____*
37
       * TABLE 3
38
       *_____*
       use "mldata_prepped.dta", clear
39
       keep iteration inter age cat1 age cat2 age cat3 inc1 inc2 inc3 imm pp denom
40
       b cons u
41
       count
42
       generate p = 100*invlogit(b cons + u)
43
       drop b cons u
44
       format %9.1f p
45
       drop inter
46
       reshape wide denom p, i(iteration age cat1 age cat2 age cat3 inc1 inc2 inc3
47
       imm) j(pp)
48
       generate denom = denom0 + denom1
49
       drop denom0 denom1
50
       generate pdiff = p1 - p0
51
       gcollapse (mean) p0 p1 pdiff (p2.5) pdifflo=pdiff (p97.5) pdiffhi=pdiff,
52
       by (age cat1 age cat2 age cat3 inc1 inc2 inc3 imm denom)
53
       format %9.1f pdiff pdifflo pdiffhi
54
       order p1 p0 pdiff pdifflo pdiffhi, last
55
       gsort -age cat1 -age cat2 -age cat3 -inc1 -inc2 -inc3 imm
56
57
58
        59
       exit
60
```

1 pp,imm,inter,age cat1,age cat2,age cat3,inc1,inc2,inc3,proportion,numerator,denom,cons 2 3 0,0,12-17 Low income 0 0,1,0,0,1,0,0,.22574355,463,2051,1 4 1,0,12-17 Low income 0 1,1,0,0,1,0,0,.31181487,512,1642,1 5 0,1,12-17 Low income 1 0,1,0,0,1,0,0,.12383901,40,323,1 6 1,1,12-17 Low income 1 1,1,0,0,1,0,0,.23703703,32,135,1 7 0,0,12-17 Middle income 0 0,1,0,0,0,1,0,.23362993,1024,4383,1 8 9 1,0,12-17 Middle income 0 1,1,0,0,0,1,0,.32785809,998,3044,1 10 0,1,12-17 Middle income 1 0,1,0,0,0,1,0,.13422818,60,447,1 11 1,1,12-17 Middle income 1 1,1,0,0,0,1,0,.20512821,32,156,1 12 0,0,12-17 High income 0 0,1,0,0,0,0,1,.28093326,1469,5229,1 13 1,0,12-17 High income 0 1,1,0,0,0,0,1,.34466448,1166,3383,1 14 15 0,1,12-17 High income 1 0,1,0,0,0,0,1,.18867925,50,265,1 16 1,1,12-17 High income 1 1,1,0,0,0,0,1,.30496454,43,141,1 17 0,0,18-23 Low income 0 0,0,1,0,1,0,0,.37809917,2013,5324,1 18 1,0,18-23 Low income 0 1,0,1,0,1,0,0,.40359595,2761,6841,1 19 0,1,18-23 Low income 1 0,0,1,0,1,0,0,.19350649,149,770,1 20 21 1,1,18-23 Low income 1 1,0,1,0,1,0,0,.30901289,144,466,1 22 0,0,18-23 Middle income 0 0,0,1,0,0,1,0,.36302635,2164,5961,1 23 1,0,18-23 Middle income 0 1,0,1,0,0,1,0,.38645083,3223,8340,1 24 0,1,18-23 Middle income 1 0,0,1,0,0,1,0,.19285715,108,560,1 25 26 1,1,18-23 Middle income 1 1,0,1,0,0,1,0,.26923078,98,364,1 27 0,0,18-23 High income 0 0,0,1,0,0,0,1,.39782199,2959,7438,1 28 1,0,18-23 High income 0 1,0,1,0,0,0,1,.39391655,4701,11934,1 29 0,1,18-23 High income 1 0,0,1,0,0,0,1,.25,82,328,1 30 1,1,18-23 High income 1 1,0,1,0,0,0,1,.2887139,110,381,1 31 32 0,0,24-30 Low income 0 0,0,0,1,1,0,0,.49862742,9082,18214,1 33 1,0,24-30 Low income 0 1,0,0,1,1,0,0,.51707798,7857,15195,1 34 0,1,24-30 Low income 1 0,0,0,1,1,0,0,.32457545,1013,3121,1 35 1,1,24-30 Low income 1 1,0,0,1,1,0,0,.40912095,619,1513,1 36 37 0,0,24-30 Middle income 0 0,0,0,1,0,1,0,.50859779,2869,5641,1 38 1,0,24-30 Middle income 0 1,0,0,1,0,1,0,.51465154,2090,4061,1 39 0,1,24-30 Middle income 1 0,0,0,1,0,1,0,.37214136,358,962,1 40 1,1,24-30 Middle income 1 1,0,0,1,0,1,0,.38345864,153,399,1 41 0,0,24-30 High income 0 0,0,0,1,0,0,1,.48993289,1971,4023,1 42 43 1,0,24-30 High income 0 1,0,0,1,0,0,1,.49569198,1841,3714,1 44 0,1,24-30 High income 1 0,0,0,1,0,0,1,.37669376,139,369,1 45 1,1,24-30 High income 1 1,0,0,1,0,0,1,.4585366,94,205,1

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1	
1 2	pp,imm,inter,age_cat1,age_cat2,age_cat3,inc1,inc2,inc3,proportion,numerator,denom,cons
3	0,0,12-17 Low income 0 0,1,0,0,1,0,0,.013224002,279,21098,1
4	1,0,12-17 Low income 0 1,1,0,0,1,0,0,.038649708,316,8176,1
5	0,1,12-17 Low income 1 0,1,0,0,1,0,0,.0040497542,28,6914,1
6	1,1,12-17 Low income 1 1,1,0,0,1,0,0,.0092807421,8,862,1
7 8	0,0,12-17 Middle income 0 0,1,0,0,0,1,0,.010099272,587,58123,1
9	1,0,12-17 Middle income 0 1,1,0,0,0,1,0,.031604379,641,20282,1
10	0,1,12-17 Middle income 1 0,1,0,0,0,1,0,.0056107035,52,9268,1
11	1,1,12-17 Middle income 1 1,1,0,0,0,1,0,.019550342,20,1023,1
12 13	0,0,12-17 High income 0 0,1,0,0,0,0,1,.008893352,859,96589,1
13	1,0,12-17 High income 0 1,1,0,0,0,0,1,.021960761,741,33742,1
15	0,1,12-17 High income 1 0,1,0,0,0,0,1,.0076045627,30,3945,1
16	1,1,12-17 High income 1 1,1,0,0,0,0,1,.0299999999,24,800,1
17	0,0,18-23 Low income 0 0,0,1,0,1,0,0,.029676914,530,17859,1
18 19	1,0,18-23 Low income 0 1,0,1,0,1,0,0,.036956303,1102,29819,1
20	0,1,18-23 Low income 1 0,0,1,0,1,0,0,.011607248,98,8443,1
21	1,1,18-23 Low income 1 1,0,1,0,1,0,0,.024938423,81,3248,1
22	0,0,18-23 Middle income 0 0,0,1,0,0,1,0,.027664155,771,27870,1
23 24	1,0,18-23 Middle income 0 1,0,1,0,0,1,0,.029785307,1447,48581,1
24 25	0,1,18-23 Middle income 1 0,0,1,0,0,1,0,.011609907,75,6460,1
26	1,1,18-23 Middle income 1 1,0,1,0,0,1,0,.022484334,61,2713,1
27	0,0,18-23 High income 0 0,0,1,0,0,0,1,.023347162,1058,45316,1
28	1,0,18-23 High income 0 1,0,1,0,0,0,1,.024447564,2455,100419,1
29 30	0,1,18-23 High income 1 0,0,1,0,0,0,1,.017995911,44,2445,1
31	1,1,18-23 High income 1 1,0,1,0,0,0,1,.023872679,54,2262,1
32	0,0,24-30 Low income 0 0,0,0,1,1,0,0,.032189574,2168,67351,1
33	1,0,24-30 Low income 0 1,0,0,1,1,0,0,.034294236,2553,74444,1
34 35	0,1,24-30 Low income 1 0,0,0,1,1,0,0,.013751426,446,32433,1
36	1,1,24-30 Low income 1 1,0,0,1,1,0,0,.031545039,284,9003,1
37	0,0,24-30 Middle income 0 0,0,0,1,0,1,0,.030455342,818,26859,1
38	1,0,24-30 Middle income 0 1,0,0,1,0,1,0,.038922433,838,21530,1
39	0,1,24-30 Middle income 1 0,0,0,1,0,1,0,.023714487,202,8518,1
40 41	1,1,24-30 Middle income 1 1,0,0,1,0,1,0,.029383583,92,3131,1
42	0,0,24-30 High income 0 0,0,0,1,0,0,1,.025993951,593,22813,1
43	1,0,24-30 High income 0 1,0,0,1,0,0,1,.027252503,686,25172,1
44	0,1,24-30 High income 1 0,0,0,1,0,0,1,.023088569,61,2642,1
45 46	1,1,24-30 High income 1 1,0,0,1,0,0,1,.021011673,27,1285,1
40	

SUPPLEMENTARY

	Hormonal contraceptives	Mental health issues
Age	(%)	(%)
12-17	26.0	7.5
18-23	62.6	14.2
24-30	45.3	16.3
Income		
Low	45.1	16.6
Middle	42.3	12.8
High	48.9	10.0
Immigrant background		
No	48.7	13.5
Yes	24.2	9.4

Supplementary table 1. Summary statistics. Percentage of women within each intersectional dimension using hormonal contraceptives and with previous mental health issues.

Reporting checklist for cohort study.

Based on the STROBE cohort guidelines.

Instructions to authors

Complete this checklist by entering the page numbers from your manuscript where readers will find each of the items listed below.

Your article may not currently address all the items on the checklist. Please modify your text to include the missing information. If you are certain that an item does not apply, please write "n/a" and provide a short explanation.

Upload your completed checklist as an extra file when you submit to a journal.

In your methods section, say that you used the STROBE cohortreporting guidelines, and cite them as:

von Elm E, Altman DG, Egger M, Pocock SJ, Gotzsche PC, Vandenbroucke JP. The Strengthening the Reporting of Observational Studies in Epidemiology (STROBE) Statement: guidelines for reporting observational studies.

		Reporting Item	Page Numbe
Title and abstract			
Title	<u>#1a</u>	Indicate the study's design with a commonly used term in the title or the abstract	
Abstract	<u>#1b</u>	Provide in the abstract an informative and balanced summary of what was done and what was found	
Introduction			
Background / rationale	<u>#2</u>	Explain the scientific background and rationale for the investigation being reported	4-
Objectives	<u>#3</u>	State specific objectives, including any prespecified hypotheses	
Methods			
Study design	<u>#4</u>	Present key elements of study design early in the paper	
Fo	or peer re	view only - http://bmjopen.bmj.com/site/about/guidelines.xhtml	

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1 2 3 4 5	Setting	<u>#5</u>	Describe the setting, locations, and relevant dates, including periods of recruitment, exposure, follow-up, and data collection	5-6
6 7 8 9 10	Eligibility criteria	<u>#6a</u>	Give the eligibility criteria, and the sources and methods of selection of participants. Describe methods of follow- up.	5-6
11 12 13 14	Eligibility criteria	<u>#6b</u>	For matched studies, give matching criteria and number of exposed and unexposed	5-6
15 16 17 18 19	Variables	<u>#7</u>	Clearly define all outcomes, exposures, predictors, potential confounders, and effect modifiers. Give diagnostic criteria, if applicable	6-7
20 21 22 23 24 25 26 27	Data sources / measurement	<u>#8</u>	For each variable of interest give sources of data and details of methods of assessment (measurement). Describe comparability of assessment methods if there is more than one group. Give information separately for for exposed and unexposed groups if applicable.	6-7
28 29 30	Bias	<u>#9</u>	Describe any efforts to address potential sources of bias	6-7
31 32	Study size	<u>#10</u>	Explain how the study size was arrived at	5-6
33 34 35 36 37	Quantitative variables	<u>#11</u>	Explain how quantitative variables were handled in the analyses. If applicable, describe which groupings were chosen, and why	7-8
38 39 40 41	Statistical methods	<u>#12a</u>	Describe all statistical methods, including those used to control for confounding	
42 43 44	6-7			
45 46 47	Statistical methods	<u>#12b</u>	Describe any methods used to examine subgroups and interactions	7-8
48 49 50	Statistical methods	<u>#12c</u>	Explain how missing data were addressed	7-8
50 51 52 53 54 55 56 57	Statistical methods	<u>#12d</u>	If applicable, explain how loss to follow-up was addressed	n/a Follow-up was complete for the final cohort
58 59 60	Statistical methods For	<u>#12e</u> peer rev	Describe any sensitivity analyses iew only - http://bmjopen.bmj.com/site/about/guidelines.xhtml	

1 2	6-7			
3 4 5 7 8 9 10 11 12	Results			
	Participants	<u>#13a</u>	Report numbers of individuals at each stage of study—eg numbers potentially eligible, examined for eligibility, confirmed eligible, included in the study, completing follow-up, and analysed. Give information separately for for exposed and unexposed groups if applicable.	5-6
13 14 15	Participants	<u>#13b</u>	Give reasons for non-participation at each stage	5-6
16 17	Participants	<u>#13c</u>	Consider use of a flow diagram	
18 19	Figure 1			
20 21 22 23 24 25 26 27	Descriptive data	<u>#14a</u>	Give characteristics of study participants (eg demographic, clinical, social) and information on exposures and potential confounders. Give information separately for exposed and unexposed groups if applicable.	9, table 1
28 29 30 31 32	Descriptive data	<u>#14b</u>	Indicate number of participants with missing data for each variable of interest	
32 33 34 35 36 37 38	n/a All participants included in final analysis had complete data			
39 40 41	Descriptive data	<u>#14c</u>	Summarise follow-up time (eg, average and total amount)	
42 43	5-6			
44 45 46 47 48	Outcome data	<u>#15</u>	Report numbers of outcome events or summary measures over time. Give information separately for exposed and unexposed groups if applicable.	
49 50 51	9-10			
52 53 54 55 56 57	Main results	<u>#16a</u>	Give unadjusted estimates and, if applicable, confounder- adjusted estimates and their precision (eg, 95% confidence interval). Make clear which confounders were adjusted for and why they were included	10-11
58 59 60	Fc	or peer rev	view only - http://bmjopen.bmj.com/site/about/guidelines.xhtml	

1 2 3	Main results#16bMain results#16c		Report category boundaries when continuous variables were categorized	11-12				
4 5 6 7			If relevant, consider translating estimates of relative risk into absolute risk for a meaningful time period					
8 9	10-12							
10 11 12 13	Other analyses	<u>#17</u>	Report other analyses done—eg analyses of subgroups and interactions, and sensitivity analyses	11-13				
14 15 16	Discussion							
10 17 18	Key results	<u>#18</u>	Summarise key results with reference to study objectives	13-14				
19 20 21 22 23	Limitations	<u>#19</u>	Discuss limitations of the study, taking into account sources of potential bias or imprecision. Discuss both direction and magnitude of any potential bias.	15-16				
24 25 26 27 28 29	Interpretation	<u>#20</u>	Give a cautious overall interpretation considering objectives, limitations, multiplicity of analyses, results from similar studies, and other relevant evidence.	16				
30 31 32	Generalisability <u>#21</u>		Discuss the generalisability (external validity) of the study results	16				
33 34 35	Other Information							
36 37 38 39 40	Funding <u>#22</u>		Give the source of funding and the role of the funders for the present study and, if applicable, for the original study on which the present article is based	17				
41 42	Notes:							
43 44 45	plete for the final cohort							
45 46 47	• 14b: n/a All participants included in final analysis had complete data The STROBE checklist is distribute							
48 49	under the terms of the Creative Commons Attribution License CC-BY. This checklist was completed on							
50	26. January 2021 using <u>https://www.goodreports.org/</u> , a tool made by the <u>EQUATOR Network</u> in							
51 52 53 54 55 56 57	collaboration with	Penelope.	<u>aı</u>					
58 59 60	59							

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Population Heterogeneity in Associations Between Hormonal Contraception and Antidepressant Use in Sweden: A Prospective Cohort Study Applying Intersectional Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy (MAIHDA)

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1	Population Heterogeneity in Associations Between Hormonal
2	Contraception and Antidepressant Use in Sweden: A Prospective Cohort
3	Study Applying Intersectional Multilevel Analysis of Individual
4	Heterogeneity and Discriminatory Accuracy (MAIHDA)
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31	analysis
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3 4	34	
5 6	35	ABSTRACT
7	36	Objectives From a reproductive justice framework, we aimed to investigate how a possible
8 9	37	association between hormonal contraceptive (HC) and anti-depressants use (as a proxy for
10 11	38	depression) is distributed across intersectional strata in the population. We aimed to visualize
12	39	how intersecting power dynamics may operate in combination with HC use to increase or
13 14	40	decrease subsequent use of anti-depressants. Our main hypothesis was that the previously
15 16	41	observed association between HC and anti-depressants use would vary between strata, being
17	42	more pronounced in more oppressed intersectional contexts. For this purpose, we applied an
18 19	43	intersectional Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy
20 21	44	(MAIHDA) approach.
22 23	45	Design Observational prospective cohort study using record linkage of national Swedish
24	46	registers.
25 26	47	Setting The population of Sweden.
27 28	48	Participants All 915 954 women aged 12-30 residing in Sweden 2010, without a recent
29	49	pregnancy and alive during the individual one-year follow-up.
30 31	50	Primary outcome measure Use of any anti-depressant, meaning being dispensed at least one
32 33	51	anti-depressant (ATC N06A) during follow-up.
34 35	52	Results Previously mentally healthy hormonal contraceptive users had an odds ratio of 1.79
36	53	for use of anti-depressants compared to non-users, whereas this number was 1.28 for women
37 38	54	with previous mental health issues. The highest anti-depressant use were uniformly found in
39 40	55	strata with previous mental health issues, with highest usage in women aged 24-30 with no
41 42	56	immigrant background, low income, and HC use (51.4%). The largest difference in anti-
43	57	depressant use between HC users and non-users was found in teenagers, and in adult women
44 45	58	of immigrant background with low income. Of the total individual variance in the latent
46 47	59	propensity of using antidepressant 9.01% (healthy) and 8.16% (with previous mental health
48	60	issues) was found at the intersectional stratum level.
49 50	61	Conclusions Our study suggests teenagers and women with immigrant background and low
51 52	62	income could be more sensitive to mood effects of HC, a heterogeneity important to consider
53	63	moving forward.
54 55	64	
56 57	65	
58 59	66	
60	67	

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2 3	68	
4 5	69	
6 7	70	STRENGTHS AND LIMITATIONS OF THIS STUDY
, 8 9	71	• Entire Swedish population of women aged 12-30 included
10	72	• Pharmacy dispensing automatically linked to individual personal identification
11 12 13 14	73	number in Sweden through the Swedish Prescribed Drug Register and thus very
	74	reliable
15 16	75	• Intersectional MAHIDA is a fruitful way of epidemiologically investigating
17 18	76	heterogeneity within a population while considering individual conditions determined
19	77	by societal power dimensions such as class, gender and race
20 21	78	• Anti-depressant dispensing is not a perfect proxy for depression
22 23	79	• Registers cannot not measure actual use of any medication
24 25	80	
26 27	81	
28	82	
29 30	83	
31 32	84	
33 34		
35		
36 37		• Registers cannot not measure actual use of any medication
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85 INTRODUCTION

In recent years, attention in the medical community has increasingly been drawn towards depression and other adverse effects on mood related to use of hormonal contraception (HC), (1, 2) Discontinuation rates are high, with mood disturbances or depression being one of the most common complaints.(3-5) Two large epidemiological studies, one in Denmark and the other performed in Sweden, have recently shown a higher risk of anti-depressants and psychotropic drugs use in adolescent users of HC.(6, 7) Randomized controlled trials are rare, but suggest a negative influence of HC on well-being and sexual function, (8, 9) as well as evidence of HC modulating brain activity with subsequent mood alterations in some women. (10, 11) Even though oestrogen and progesterone are known to affect mood, (12) the growing body of evidence in this field is contradictory, with recent reviews concluding that both protective and negative effects of HC on mood exist and more research is needed.(13-16) Despite this uncertainty, many scholars agree that certain subgroups of women seem more vulnerable to psychological side effects of HC than others, particularly teenagers and women with previous mental health issues. (10, 13, 17-20) A call for further investigation into these vulnerable subgroups has been made.(14)

A fruitful way of epidemiologically investigating heterogeneity within a population while considering individual conditions determined by societal power dimensions such as class, gender and race has been developed through intersectional theory in recent years. (21-26) Intersectionality theory was first articulated by Black feminist scholars as a way of understanding how an individual inhabits and is formed by more than one social relation such as gender, "race" or class, and how these classification systems interconnect to create specific contexts of oppression or privilege.(27, 28) These categorizations should not be seen as individual "risky" identities, but as the social, political and economic contextual conditions that outline our lives through structural inequalities.(29) Reproductive justice is a theoretical framework that builds upon intersectionality and centres diverse groups of unprivileged women's reproductive experiences to recognize that societal context and differing resources available shape reproductive health.(30) Applying a reproductive justice framework, it becomes clear that we need to take notice of disparate sociocultural contexts and interlocking power dimensions to understand different patterns of usage as well as possible diverse responses to HC.(31, 32)

To operationalize an intersectional mapping of heterogeneity in use of anti 117 depressants in relation to HC on a population level, we used a multilevel analysis of
 118 individual heterogeneity and discriminatory accuracy (MAIHDA).(21-23, 33, 34) We created

intersectional strata based on previous literature showing that age, socioeconomic position, and previous mental illness are relevant intersecting dimensions in understanding the relation between HC and depression.(17, 20, 35, 36)

We conceptualise the intersectional strata as social contexts rather than static individual traits, thereby visualising how intersecting power dynamics can act in combination with HC to predispose for depressive mood. Our main hypothesis was that the previously observed association between HC and use of anti-depressants would vary between strata and that this association would be more pronounced in more oppressed intersectional contexts. We investigate this hypothesis on the whole population of women susceptible to HC use in Sweden.

METHOD

Databases and study population

After allowance from the Swedish Ethical Authority and the data safety committees from Statistics Sweden and the Swedish National Board of Health and Welfare, we obtained a database created by record linkage of several nationwide registers administered by Statistics Sweden (the Swedish Population Register and the Longitudinal Integration Database for Health Insurance and Labour Market Studies, LISA) and the Swedish National Board of Health and Welfare (National Patient Register, the Swedish Prescribed Drug Register (SPDR) and the Cause of Death Register). The Swedish authorities linked the registries using a unique personal identification number, but the database was anonymized before delivering it to us. We defined an initial cohort containing all 1,064,171 women aged 12 - 30 years residing in Sweden 1st January 2010 and obtained individual level data on medication use from SPDR, which contain all dispensed drug prescriptions at Swedish pharmacies since 2006.

Every woman was assigned an individual baseline date, defined by the first dispensed prescription of an HC drug between 1 January 2010 and 31 December 2014 after 12 years of age, and was then followed for one year after her individual baseline date. A woman obtaining her first prescription 1 of September 2013 was therefore followed to the 1 of September 2014. For non-users of HC the baseline date could not be based on a HC-prescription and was therefore assigned, to 1st of July 2012 for all adults, but later for some of the younger girls turning 12 during our period of investigation. This means all non-users had been true non-users for at least 1.5 years before their follow-up started (1 January 2010 to 1 July 2012) but also continued to be non-users all the way to 31 December 2014. From the individual baseline date, the women were followed for one year to find out if a prescription of

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an antidepressant was dispensed. Data was also collected on psychiatric disorders and
psychotropic drug use in the past three years (see Assessment of variables). After excluding
women with incomplete follow-up time due to death, emigration, missing information on
country of birth, and pregnancies one year before and after the baseline as well as, the final
database consisted of 915 952 women. This database was divided into two cohorts according
to the presence or absence of previous mental health issues, see Figure 1.

160 Assessment of variables

Users of HC were defined as any women who, according the SPDR, filled a prescription of HC (Anatomical Therapeutical Chemical (ATC) classification system codes G02B, G03AA-C) between 1 January 2010 and 31 December 2014, while non-users did not have a prescription filled during the same period. Emergency contraception (G03AD) that are mainly bought over the counter in Sweden was excluded. The majority of HC prescriptions are acquired via midwifes in Sweden (86.0% in our original cohort), whom can only prescribe HC for contraceptive purposes. Physicians, most often gynecologists, can also can prescribe HC for other purposes such as in response to bleeding disturbances or endometriosis. Since these indications could confound our results, we excluded women with physician-issued prescriptions, see Figure 1. HC prescriptions can be dispensed by pharmacies annually or every three months.

Anti-depressant use, the outcome of our study, was defined, according to the
SPDR, as being dispensed at least one prescription of antidepressants (ATC: N06A) during
the individual one-year follow-up.

Previous mental health issues were defined as having any psychiatric disorder
diagnosed at a hospital (ICD: F00-F99) or a dispensed prescription of a psychotropic drug
(ATC: N05A, N05B, N06A) in the past three years.

Pregnancies one year previous to baseline and during follow-up were identified
 according to the 2019 version of the Nordic Diagnosis-Related Group classification
 (NordDRG), Major Diagnostic Categories codes M14 for pregnancy, delivery and post partum care.(37)

We used family level data on income as of 31 December 2010 from Statistics Sweden's LISA. Individualized disposable family income was calculated by dividing the total disposable income of the family by the number of family members, taking into account the different consumption weights of adults and children determined by Statistics Sweden. Thereafter, we created three categories (i.e., low, medium, and high) of income using tertile

cut-offs based on the total Swedish population aged 18 - 80 years. We considered the high-income category as the reference in the comparisons.

We defined immigrant status at the family level as no family member >18 years of age born in Sweden, since understanding of and access to institutions such as health care differ depending on social position such as it is constructed by the power dimensions of race/immigration, as well as the experience of xenophobia. This variable should therefore be considered as an effort to capture a social position affecting possibilities and life trajectories rather than an essentialist view of otherness. We categorized age at the individual baseline into the following groups: 12 to 17, 18 to 23, and 24 to 30 years to capture age specific conditions of adolescents, young adults, and adult women.

Intersectional Strata

Within each cohort stratified by previous mental health issues, we generated 36 intersectional strata by combining three categories of age, three categories of income, two categories of immigrant background, and two categories of HC use. Mental health issues can be considered as a valid category of intersectional investigation in a society that considers an able body and mind vital, in other words relating to the power dimension of able-bodiedness, (38, 39). Mental health issues were also included in the analysis since they are a strong determinant of antidepressant use that needs to be addressed. We could consider that over and above individual characteristics, mental illness-related stigma may condition inequities in health care.(40) As with gender or income, able-bodiedness concerning mental health can therefore be conceptualized as a contextual dimension when defining intersectional strata.

Statistical analysis

We performed an intersectional MAIHDA with individual women at the first level of analysis and the 36 intersectional strata at the second level, stratified by previous mental health issues (See Supplementary material 1-4). The use of antidepressants in the population was thus analysed through two successive multilevel logistic regression models distinguishing between measures of association and measures of variance and discriminatory accuracy.

Model 1

The first model included only an intercept and a random effect for the intersectional strata with no covariates. In this model 1 we first (i) performed a simple analysis of components of variance and calculated the Variance Partition Coefficient (VPC). That is, the share

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(expressed as a percentage) of the total individual variance in the latent propensity of antidepressant use that is at the intersectional strata level. In this simple model, the VPC correspond with the Intraclass Correlation Coefficient (ICC) which informs on the clustering of antidepressant use within intersectional strata. The VPC values extend from 0 to 100%. Second, (ii) we calculate the stratum-specific absolute usage of anti-depressants and their 95% credible intervals (CI) by transformation of the information from the logistic regression to the probability scale. We used this information to map the user heterogeneity across the intersectional strata. Then, (iii) using these stratum-specific predictions, we calculated the Area Under the receiver operator characteristics Curve (AUC). The AUC informs on the accuracy of the intersectional strata information for discriminating those women who used antidepressants from those who did not. The AUC values extend from 0.5 to 1, where 0.5 represent absence of accuracy and 1 represents total accuracy. Both the VPC and the AUC in model 1 can be interpreted as measures of discriminatory accuracy,(41) and inform on the magnitude of the general intersectional effects. The higher the VPC and AUC values, the higher the influence of the intersectional context on individual use of antidepressants. Finally, (iv) we calculated the difference in anti-depressant use and 95% CI between similar pairs of strata differing only on the use of HC. This represents the stratum specific association between HC and antidepressant use.

240 Model 2 or fixed main effects model

This model includes the fixed, main effects of all the intersectional dimensions (i.e., age, income, immigrant background, and HC use) used to define the intersectional strata. In model 2 we quantified, (i) the association between the intersectional dimensions and use of antidepressants as expressed by odds ratio (OR) and 95% CI. We also to calculate (ii) the Proportional Change in the Variance (PCV). The PCV measures the overall proportion of strata variance of model 1 explained by the specific intersectional dimensions. Since model 2 contains all the variables used to construct the intersectional strata as main effects, it should explain all the strata variance (i.e., PCV=100%). If this is not the case, the remaining between strata variance would be due to the existence of multiplicative interaction of effects between the intersectional dimensions defining the strata. (22, 42)

55251The AUCs of the models 1 and 2 are expected to be the same because model 256252only decomposes the stratum-specific predicted probabilities obtained in model 1 into fixed58253and random effect components and their sum equals the prediction obtained only by random60254effects in model 1.

We ran the models using MLwiN 3.00 by calling it from within Stata 14.1 using

256	the runmlwin comm	and.(43) The estimation	ations were performe	ed using Markov chain	Monte				
257	Carlo (MCMC) met	hods. All points est	imations and their 95	5% credible intervals v	were based				
258	on the parameter and	d random effect cha	ains obtained from th	e MCMC estimation.	See				
259	Ĩ	elsewhere for further information on the statistical MAIHDA analysis including Stata							
260				dological approach.(22					
261									
262	Patient and Public	Involvement state	ment						
263	The research was de	veloped with a gras	ssroot perspective in	mind, whereby wome	n's				
264	experiences of use o	f hormonal contrac	eption inspired and i	nformed the choice of	research				
265	-			e of the study, includir					
266	million women, prol				0				
267	· -								
268	RESULTS								
269	Characteristics of t	he population							
270			shown in Figure 1.	Out of the 915 952 wo	men 12.4%				
271			_	was somewhat older for					
272				n for those without suc					
273	-			ed statistics for usage of					
274				erial 6 displays a frequ	-				
275		-		pristics of the population	2				
276	previous mental hea				5				
	Table 1. Character	istics of the 915 95	4 women aged 12 - 3	30 years by previous m es (number of women i					
			Previous me	ntal health issues					
			es .		No				
		12.4 (1	13 711)	87.6 (8	302 243)				
			of HC		of HC				
		Yes 42.5 (48 302)	No 57.5 (65 409)	Yes 42.0 (337 297)	No 58.0 (464 946)				
	Antidepressant during follow-up	41.2 (19 886)	39.8 (26 013)	2.7 (9 215)	1.9 (8 699)				
	Age 12-17 years	14.2 (6 838)	19.4 (12 698)	16.7 (56 343)	42.1 (195 937)				
	18-23 years	48.3 (23 347)	31.2 (20 381)	50.1 (168 968)	23.3 (108 939)				
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2						
3		24-30 years	37.5 (18 117)	49.4 (32 330)	33.2 (11 986)	34.6 (160 616)
4		Income level				
5		Low inc.	40.4 (19 513)	45.6 (29 803)	31.8 (107 119)	33.1 (154 098)
6 7		Medium inc.	27.1 (13 078)	27.5 (17 954)	25.4 (85 620)	29.5 (137 098)
8		High inc.	32.5 (15 711)	27.0 (17 652)	42.9 (144 558)	37.4 (173 750)
9		0	52.5 (15711)	27.0 (17 032)	42.9 (144 556)	57.4 (175750)
10		Immigrant				
11		background				
12		None	94.6 (45 674)	89.1 (58 264)	94.2 (317 716)	82.6 (383 878)
13		Yes	5.4 (2 628)	10.9 (7 145)	5.8 (19 581)	17.4 (81 068)
14	277					
15						

The share of HC users was very similar in healthy women and those with previous mental health issues, 42.0% and 42.5%, respectively. Anti-depressants were dispensed to 2.7% of HC users compared to 1.9% of non-users among healthy women during follow-up. For women with previous mental health issues, 41.2% of HC users and 39.8% of non-users dispensed an anti-depressant prescription. The income levels were generally higher among women without mental health issues, and HC users were somewhat more affluent in both cohorts.

Results from the MAIHDA

Table 2 shows the results from the MAIHDA distinguishing between measures of association and measures of variance and discriminatory accuracy.

> Table 2. Results from the Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy (MAIHDA) distinguishing between measures of association (Odds Ratios) and measures of variance and

discriminatory accuracy. The analyses are stratified by the existence of previous mental issues. Values are point estimations (with 95% credible intervals) or percentages where indicated.

		etal health issues		tal health issues
	Model 1	Model 2	Model 1	Model 2
Measures of as	ssociation			
Age				
12-17 years		Reference		Reference
18-23 years		1.78 (1.36-2.42)		1.57 (1.38-1.76
24-30 years		2.09 (1.65-2.70)		2.66 (2.36-3.00
Income				
High inc.		Reference		Reference
Medium inc.		1.05 (0.78-1.37)		0.87 (0.77-0.98
Low inc.		1.10 (0.81-1.41)		0.87 (0.77-0.98
Immigrant				
background				
None		Reference		Reference
Yes		0.63 (0.49-0.79)		0.55 (0.49-0.61)
Hormonal				
contraception		D C		DC
No		Reference		Reference
Yes		1.62 (1.34-2.06)		1.19 (1.08-1.31
Measures of va	ariance and discrim	inatory accuracy*		
Variance	0.30 (0.18-0.50)	0.10 (0.06-0.18)	0.29 (0.18-0.49)	0.02 (0.01-0.03
VPC	8.45%	3.02%	8.18%	0.49%
PCV		66.29%		94.48%
AUC	0.62 (0.62-0.62)	0.62 (0.62-0.62)	0.64 (0.64-0.64)	0.64 (0.64-0.64
		partition coefficient (V	PC), proportional char	nge of the variance
(PCV), Area ur	nder the curve (AUC))		
Model 1 indicat	es that 8.45% (witho	ut mental health issues)) and 8.18% (with prev	vious mental
nealth issues) of	the total individual	variance in the latent pr	ropensity of using anti-	depressant is
at the intersection	onal strata level. The	se VPCs correspond wi	th AUC values of 0.62	2 and 0.64
espectively. Bo	th measures suggest	the existence of a mode	erate intersectional eff	ect. The
PCV was high in	n both groups, but es	pecially so in the group	with previous mental	health
-	the intersectional dir	mensions or main effec	ts explain more of the	inter-strata
ssues, meaning				
, U	se women. Model 2 s	shows that HC was asso	ociated with increased	usage of
variance for the		shows that HC was asso all other intersectional of		-

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(OR 1.62 compared to 1.19). Finally, the VPC in model 2 was very small (3.02% and 0.49%
respectively) but did not vanish. This finding means that while the intersectional strata effect

300 was mainly due the additive effect of variables defining the strata, a small component due to

301 interaction of effects could also be detected.

303 Heterogeneity concerning antidepressant use in our cohort

304 Women with previous mental health issues had a much higher usage of antidepressants than

305 women without such issues, but the association with HC use nonetheless varied across the

306 other intersectional dimensions. Table 3 show the stratum-specific incidence rates for

antidepressant use and 95% CI obtained in model 1.

Table 3. Distribution of antidepressant use between different intersectional strata, and difference in usage between user and non-users of hormonal contraceptives but otherwise sharing the same intersectional stratum. The values are calculated from the multilevel analysis of individual heterogeneity and discriminatory accuracy (MAIHDA). Numbers are percentages.

Previous mental health issues	Age (years)	Income level	Immigrant background	Number of women	Use of hormonal contraceptives (%)		
	0 /				Yes	No	Yes-No difference
No	12 – 17	Low	No	28182	3.7	1.3	2.4 (1.9 , 2.8)
			Yes	7643	1.2	0.5	0.7 (0.1 , 1.5)
		Middle	No	75836	3.0	1.0	2.0 (1.8, 2.3)
			Yes	10110	1.8	0.6	1.2 (0.5 , 2.1)
		High	No	125903	2.0	0.9	1.1 (0.9 , 1.2)
			Yes	4606	2.5	0.8	1.6 (0.6 , 2.8)
	18 - 23	Low	No	44723	3.5	3.0	0.5 (0.2 , 0.9)
			Yes	11174	2.3	1.2	1.1 (0.5 , 1.7)
		Middle	No	72018	2.8	2.8	0.1 (-0.2 , 0.3)
			Yes	8776	2.3	1.2	1.1 (0.5 , 1.8)
		High	No	136284	2.3	2.3	0 (-0.2 , 0.1)
			Yes	4386	2.0	1.8	0.2 (-0.6 , 0.9)
	24 - 30	Low	No	130127	3.1	3.2	-0.1 (-0.3 , 0.1)
			Yes	39368	2.7	1.4	1.3 (0.9 , 1.7)
		Middle	No	45013	3.6	3.0	0.5 (0.2 , 0.9)
			Yes	10965	2.7	2.4	0.4 (-0.3 , 1.1)
		High	No	43508	2.4	2.6	-0.2 (-0.5 , 0.1)
			Yes	3621	1.9	2.3	-0.3 (-1.3 , 0.7)
Yes	12 – 17	Low	No	3402	30.5	22.7	7.8 (4.7 , 10.8)
			Yes	434	20.8	13.7	7.1 (-0.3 , 15.1)
		Middle	No	6854	31.2	23.4	7.8 (5.6 , 10.1)

			Yes	569	19.9	14.2	5.7 (-1.2 , 13.1)
		High	No	7906	34.2	28.1	6.1 (3.9 , 8.3)
			Yes	371	30.4	19.8	10.6 (1.4 , 19.9)
	18 – 23	Low	No	10937	39.2	37.8	1.4 (-0.4 , 3.2)
			Yes	1127	28.5	19.7	8.8 (3.4 , 14.4)
		Middle	No	12915	37.8	36.3	1.5 (-0.2 , 3.1)
		1	Yes	844	27.4	19.7	7.7 (1.9 , 13.7)
		High	No	17276	38.3	39.8	-1.5 (-3, 0)
	24 20	Laur	Yes	629 20222	28.1	25.4	2.8 (-4, 9.4)
	24 - 30	Low	No Yes	29333 4083	50.1 37.3	49.9 32.4	0.2 (-1 , 1.4) 4.9 (1.5 , 8.4)
		Middle	No	8629	49.7	50.8	-1.1 (-3.4 , 1.1)
		Wildule	Yes	1221	33.5	37.1	-3.6 (-10 , 2.6)
		High	No	6686	48.5	48.9	-0.4 (-2.9 , 2)
		0	Yes	495	43.7	37.5	6.3 (-3.2 , 15.8)
with pre were for	hest use of anti- vious mental he und in teenagers	ealth issues, s without pro	using HC are evious ment	nd with low ir al health issue	ncome (50 es and no l	.1%). The HC use, es	e lowest usage specially in
with pre were for the strat	evious mental he and in teenagers a of immigrant g	ealth issues, s without pro girls from lo	using HC an evious ment ow (0.50%)	nd with low ir al health issue and middle-in	ncome (50 es and no l come (0.6	.1%). The HC use, es 50%) hous	e lowest usage specially in eholds.
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with pre were for the strat Heterog antidep Overall, to non-u health is	evious mental he and in teenagers a of immigrant g geneity concern ressant use the propensity m users in younger	ealth issues, s without pro girls from lo ning the ass to use antido women bet percentage p	using HC an evious ment ow (0.50%) ociation bet epressants w ween 12 and points), and	nd with low in al health issue and middle-in tween hormo vas consistentl d 17 years of a with a mental	ncome (50 es and no l come (0.6 nal contra ly higher i age, both w health his	1%). The HC use, es 50%) hous aceptive a n HC use without pr story (5.7	e lowest usage specially in wholds. and rs compared evious mental – 7.8
with pre were for the strat Heterog antidep Overall, to non-u health is percenta	evious mental he and in teenagers a of immigrant g geneity concern ressant use the propensity f users in younger ssues $(0.7 - 2.4)$	ealth issues, s without pro- girls from lo ning the asse to use antide women bet percentage p the magnitu	using HC an evious ment ow (0.50%) ociation bet epressants w ween 12 and points), and ade being hig	nd with low in al health issue and middle-in tween hormo vas consistentl d 17 years of a with a mental gher in the lat	ncome (50 es and no l come (0.6 nal contra ly higher i age, both y health his ter group.	1%). The HC use, es 50%) hous aceptive a n HC use without pr story (5.7 However	e lowest usage specially in wholds. and rs compared evious mental – 7.8 , the 95%
with pre were for the strat Heterog antidep Overall, to non-u health is percenta credible	evious mental he and in teenagers a of immigrant g geneity concern ressant use the propensity f users in younger ssues $(0.7 - 2.4)$ age points) with	ealth issues, s without pro- girls from lo ning the asse to use antide women bet percentage p the magnitu broad since	using HC an evious menta ow (0.50%) ociation beta epressants wa ween 12 and points), and ude being high the number	nd with low in al health issue and middle-in tween hormon vas consistent d 17 years of a with a mental gher in the lat of individuals	ncome (50 es and no l come (0.6 nal contra ly higher i age, both w health his ter group.	1%). The HC use, es 50%) hous aceptive a n HC use without pr story (5.7 However ively sma	e lowest usage specially in heholds. and rs compared evious mental - 7.8 , the 95% Il in these
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between HC and antidepressant use was smaller in adult women native to Sweden no matter their income and completely discovered in a delt menor with high income recently of

their income, and completely disappeared in adult women with high income regardless ofimmigrant background.

1		
2 3 4	331	
4 5 6	332	DISCUSSION
6 7	333	The main hypothesis of our study was that the previously observed association between HC
8 9	334	and antidepressant use, mainly seen in adolescent girls(6-9, 17, 45), would be modified by the
10 11	335	intersectional context of the women, being more pronounced in more oppressed intersectional
12	336	contexts. We confirmed that subsequent use of anti-depressants after an HC prescription
13 14	337	compared to non-users of HC within the same intersectional context was heterogenous across
15 16	338	intersectional strata pairs. As hypothesized, the difference in propensity to use anti-
17 18	339	depressants was more pronounced in more oppressed intersectional contexts like those
19	340	composed by immigrant, low-income women with previous mental issues. That is, the use of
20 21	341	antidepressants and to some extent the difference in use between HC users and non-users
22 23	342	varied mainly depending on previous mental health issues, but the HC-antidepressant
24 25	343	association was considerably modified across pair of strata with other characteristics equal but
26	344	where HC use and non-use differed, in both cohorts. Aside from adolescent girls, low and
27 28	345	middle income adult women with immigrant background had a more pronounced difference
29 30	346	in propensity for using anti-depressants, while adult women without immigrant background
31 32	347	had both the lowest anti-depressant use and a low grade of modification by HC use.
33 34	348	Independently of previous mental health issues, the propensity for using anti-
35	349	depressants was consistently higher for HC users than for non-users in teenagers aged 12-17,
36 37	350	a result aligned with previous studies that has found a heterogeneous response with regard to
38 39	351	both age and other factors.(6, 7, 17, 18, 20, 45-47) As discussed in a previous paper, this
40 41	352	higher risk for adolescents could be due to a <i>selective discontinuation bias</i> ,(7) a development
42	353	of the healthy worker survivor effect, describing how bias is introduced through a continuous
43 44	354	selection where those staying in the workforce are healthier than those who leave.(48)
45 46	355	Women who experience a negative influence of HC on psychological health might
47 48	356	discontinue treatment in early ages, while those without symptoms continued on HC into
49	357	adulthood, creating this age-dependent selective discontinuation bias. This could explain why
50 51	358	the observed association between HC and adverse mental health outcomes are stronger in
52 53	359	adolescents. Most Swedish women do however continue their HC treatment with the same
54	360	method.(49) A previous study found that new users of HC has a higher risk of obtaining anti-
55 56	361	depressants within the first six months of HC use than continuous users.(6) To address this
57 58	362	possible bias we ran a sensitivity analysis differentiating between women who filed a first
59 60	363	prescription of an HC for the first time during the study period (26.2% of HC users) and those

that had a repeat prescription. The results showed that in our cohort the association between HC use and subsequent anti-depressant use was very similar in new and continuous users (Odds Ratio 1.52 and 1.45, respectively, with overlapping 95% confidence intervals).

As expected, among adult women the overall propensity for using anti-depressants was higher, as it is known that anti-depressant use increases by age,(50,51) and the difference between HC users and non-users was smaller. Women native to Sweden had a higher propensity for using anti-depressants, but this was moderated by HC exposure to a lower extent than for immigrant women. In adult women native to Sweden, HC use gave no increase of antidepressant use among those with high income. The lower utilization of anti-depressants does not necessarily mean that immigrant women are healthier, since earlier studies have found immigrants utilize healthcare to a lesser extent, even though the need is pronounced. with reasons including discrimination. (52,53) A recent study found that adjustement for health care access eliminatied the association between HC initiation and subsequent anti-depressant use in a US population. (54) Although the health care system is different in Sweden and visits to midwifes for contraceptive purposes free, we conducted a sensitivity analysis including only women who had accessed health care within the last three years to adress this. Using only care-accessors as the reference group did not change our results in any substansive way, see Supplementary material 7.

Intersectional considerations

The big difference in anti-depressant consumption depending on HC use for lower income immigrant women could be interpreted as the intersectional contexts embodied by these women are more susceptible to the potential detrimental effect of HC on mood. The interrelating negative consequences of low income as a proxy for class or social position, gender and xenophobia may accumulate over the life course and lead to a higher vulnerability to exposures that predispose for antidepressant use later in life, (55-57) whereas this diverse vulnerability to HC exposure might not be visible in teenagers. Social experiences can vary depending on for example social position, which in turn impact psychological development, mood and cognition, thus influencing health.(58, 59) In understanding how HC can impact women's mental health differently, both possible individual biological predispositions and social settings need to be investigated, since the emotional response to HC is influenced by context.(32) In other words, the interlocking power axes that create oppression could predispose women already under structural burdens for adverse mental health reactions when using HC. The fact that adult women native to Sweden were almost unaffected by HC use,

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397 could strengthen this suggestion. Without the intersectional strata this disparity would not398 have been so easily identified and visualized.

Focusing on women whose lives are affected by several interlocking power dimensions such as low social position and xenophobia is fundamental to achieving reproductive justice.(30) Nonetheless, our intersectional strata should not be considered static categories of inherently "risky identities" but must be interpreted as context specific vulnerabilities of women within certain interlocking positions, constituted in relation to power dynamics created by unequal schemes such as the economic system. (25, 29) It is likely that in other contexts, other groups could be more vulnerable. It is also important to remember that the purpose of HC most commonly is protection against unwanted pregnancy, a situation that if it arises in itself can have negative mental health effects. In identifying the underlying power systems creating these intersectional categories and acknowledging their constant movement and changing dynamics on a societal level, it furthermore becomes possible to address these inequalities through social change.

In this study, we have combined a classical epidemiological approach of exposure to HC and an intersectional MAHIDA to create a novel understanding of how intersecting power dynamics could create particular vulnerabilities to this specific exposure. Because of our study design, where women are followed for one year after a dispensed prescription of HC, it is more theoretically coherent to view use of HC as an exposure rather than a component of the intersectional strata. However, it is possible to within our approach view HC use as a socio-contextual factor that captures certain living conditions (for example more likely to be sexually active or in a heterosexual relationship), which somewhat changes the interpretation of the results. This epistemological tension is not necessarily a limitation, but could enrich the dialogue in social epidemiology on whether it is possible to separate contextual factors from "pure" exposure.(60-62)

48 422 Limitations

The findings from this study must be interpreted in the context of its limitations. The SPDR has highly reliable data on dispensed prescriptions but cannot measure the actual use of dispensed medications. Along the same line of reasoning, whether the women was exposed to HC treatment during her entire follow-up is not possible to determine with our method, although previous Swedish data suggest continuation rates for any HC after 6 months are almost 90%.(47) Use of anti-depressants can be considered a proxy for depression, but anti-depressants are also prescribed for other reasons than depression, including generalized

anxiety disorder, obsessive-compulsive disorder and panic disorder.(63) Therefore it is not a perfect proxy of depression but may be a more general indication of impaired mental health.(64) However, out of all women with potentially unfavorable mental health effects from HC, only a subset would have symptoms severe enough to get an anti-depressant prescription, leading instead to many missed cases. Since the outcome is rather common, the risk of underestimation is further enhanced and the true risk of adverse mental health effects could be higher.

As in any observational study, ours only allows for measurements of associations and cannot determine causation. Furthermore, apparently strong average associations do not necessarily convey a high discriminatory accuracy (see elsewhere for a short review and discussion).(65) Nevertheless, since our analysis yielded a moderate accuracy (i.e., AUC=0.6), the intersectional strata do matter for the propensity to use antidepressants. A consideration in every quantitative intersectional study is the basis for creating intersectional categories, since comprehensive information on background and lived experiences are lacking and the categories are created based on available but crude proxies such as income level. For example, in our study the group of women with immigrant background was very heterogenous, so we cannot exclude that the increased antidepressant use is located on more specific country of birth categories. There is an ongoing debate whether these crude categorizations are feasible, and extra caution should be taken when investigating emerging intersectional categories rather than established ones.(66)

³⁸ 39 450 **Conclusion**

It is important to recognise intersectional perspectives and interacting axes of oppression to tailor better public health interventions, as well as acknowledging the experiences of oppressed women to reach reproductive and social justice. (29, 66) Our intersectional MAIHDA methodology operationalizes this idea by providing information on the discriminatory accuracy of the contexts that define the intersectional strata. It highlights the need to consider disadvantages consisting of several interlocking structural dimensions such as income/class, age and immigration to better understand how HC might predispose certain women, mainly teenagers and low-income women with immigrant background, for depression. These vulnerabilities are based in inequalities that are not static, but structurally created and therefore possible to redeem.

1 2		
2 3 4	462	
4 5 6	463	
7	464	Figure 1. Selection of the study population.
8 9	465	
10 11	466	
12 13 14 15 16	467	Acknowledgements
	468	A previous version of this study was presented as a poster at the Gynecological
	469	Endocrinology, the 19th World Congress in December 2020. We thank all colleagues at the
17 18	470	Unit for Social epidemiology, Lund university, for valuable discussions.
19 20	471	
20 21 22 23 24 25 26 27 28 29 30	472	Ethical statement
	473	The database was approved by the Regional Ethical Review Board in Lund, Sweden, the Data
	474	Safety Board at Statistics Sweden and the National Board of Health and Welfare (Dnr: 2014/
	475	856, 2015/341).
	476	
	477	Funding statement
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33	479	[2017-01321] https://www.swecris.se/betasearch/details/project/201701321VR
34 35	480	
36 37	481	Competing interests
38 39	482	None declared.
40	483	
41 42	484	Data sharing statement
43 44	485	Public access to the data is restricted by the Swedish Authorities (Public Access to
44 45 46	486	Information and Secrecy Act; http://www.government.se/information-
47	487	material/2009/09/public-access-to-information-and-secrecy-act/) but data can be made
48 49	488	available for researchers after a special review that includes approval of the research project
50 51	489	by both an Ethics Committee and the authorities' data safety committees. The National Board
52	490	of Health and Welfare is a government agency under the Ministry of Health and Social
53 54	491	Affairs. It is not their policy to provide individual level data to researchers abroad. Instead,
55 56	492	they normally advise researchers in other countries to cooperate with Swedish colleagues, to
57 58	493	whom they can provide data according to standard legal provisions and procedures. Requests
59 60	494	for access to the data can be made to the National Board of Health and Welfare and Statistics

3 4	495	Sweden (http://www.socialstyrelsen.se/statistics; https://www.scb.se/en/services/guidance-
5	496	for-researchers-and-universities/).
6 7	497	
8 9	498	Contributorship statement
10	499	Sofia Zettermark: Conceptualization, design, analysis, interpretation of data, writing original
11 12	500	draft, final approvement of version to be published.
13 14	501	Kani Kahlaf: Interpretation of data, revising draft critically for intellectual content, final
15 16	502	approvement of version to be published.
17	503	Raquel Perez-Vicente: Design, analysis, interpretation of data, revising draft critically for
18 19	504	intellectual content, final approvement of version to be published.
20 21	505	George Leckie: Analysis, interpretation of data, revising draft critically for intellectual
22 23	506	content, final approvement of version to be published.
24	507	Diana Mulinari: Interpretation of data, revising draft critically for intellectual content, final
25 26	508	approvement of version to be published.
27 28	509	Juan Merlo: Conceptualization, design, analysis, interpretation of data, revising draft
29	510	critically for intellectual content, final approvement of version to be published.
30 31	511	
32 33	512	DEFEDENCIES
34 35	513	
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58 59	533	doi:10.1371/journal.pone.0194773.
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2		
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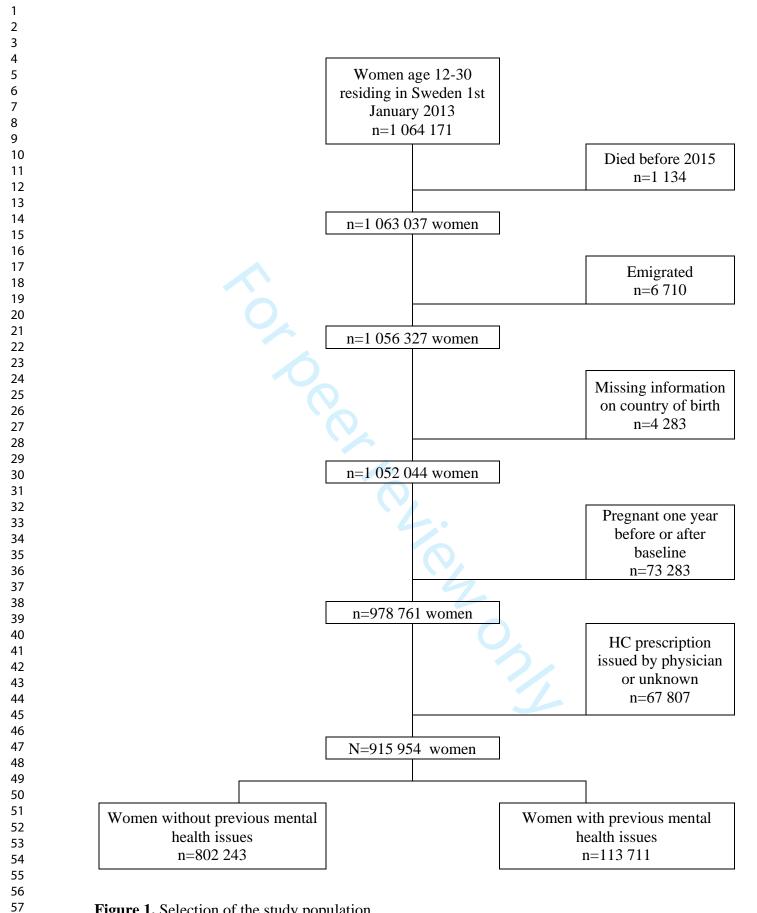


Figure 1. Selection of the study population.

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* Hormonal Contraception and Antidepressant Use in Sweden: An
        Intersectional Multilevel Analysis of Individual Heterogeneity and
        Discriminatory Accuracy
        * (MAIHDA)
        clear *
        global MLwiN path "C:\Program Files\MLwiN v3.05\mlwin.exe"
        set cformat %9.2f
        * TABLE 1
        * Load the data
        use "final mlMENTAL.dta", clear
        keep age cat1 age cat2 age cat3 inc1 inc2 inc3 imm pp proportion denom
        order age cat1 age cat2 age cat3 inc1 inc2 inc3 imm pp proportion denom
        generate percentage = 100*proportion
        drop proportion
        format %9.2f percentage
        generate age_cat = .
        replace age_cat = 1 if age_cat1==1
        replace age_cat = 2 if age_cat2==1
        replace age_cat = 3 if age_cat3==1
        generate inc_cat = .
        replace inc cat = 1 if inc1==1
        replace inc cat = 2 if inc2==1
        replace inc cat = 3 if inc3==1
        * Results for the table
        tabulate pp [fweight = denom]
        table pp [fweight = denom], contents(mean percentage )
38
        tabulate age_cat pp [fweight = denom], column nofreq
        tabulate inc_cat pp [fweight = denom], column nofreq
39
        tabulate imm pp [fweight = denom], column nofreq
        * TABLE 2: MODEL 1
        * Load the data
        use "final mlMENTAL.dta", clear
        * IGLS estimation, for MCMC initial values
        runmlwin prop cons, ///
         level2(inter: cons) ///
         level1(inter:) ///
         discrete(distribution(binomial) link(logit) denom(denom) mql1) ///
         nopause
        * MCMC
        runmlwin prop cons, ///
         level2(inter: cons, residuals(u, savechains("mlu.dta",replace))) ///
         level1(inter:) ///
```

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2
3
         discrete (distribution (binomial) link (logit) denom (denom)) ///
4
         mcmc(burnin(10000) chain(50000) thin(10) savechains("mlb.dta", replace))
5
        111
         initsprevious ///
6
         nopause
7
8
        * Level-2 variance
9
        scalar m1sigma2u = [RP2]var(cons)
10
        scalar list m1sigma2u
11
12
        * Level-1 variance
13
        scalar mlsigma2e = pi^2/3
14
        scalar list m1sigma2e
15
16
        * VPC
17
        display "VPC u = " %9.4f m1sigma2u/(m1sigma2u + m1sigma2e)
18
19
        * Compress and save the data
20
        compress
        save "m1.dta", replace
21
22
23
24
        *_____*
25
        * PREPARE FIXED-PART PAREMETER CHAINS
26
        *_____
                                     -----*
27
28
        use "m1b.dta", clear
29
        drop deviance RP2_var_cons_ OD_bcons_1
30
        rename FP1 * b *
31
        format %9.2f b *
32
        compress
33
        save "mlb prepped.dta", replace
34
        isid iteration
35
        codebook iteration, compact
36
37
38
        *_____*
39
        * PREPARE RANDOM EFFECTS CHAINS
40
        *_____*
41
        use "mlu.dta", clear
42
        drop residual idnum
43
        rename value u
44
        format %9.2f u
45
       sort inter iteration
46
        order inter iteration
47
        compress
48
        save "mlu prepped.dta", replace
49
        isid inter iteration
50
        codebook iteration, compact
51
52
53
54
        *_____*
55
        * MERGE DATA, FIXED-PART PARAMETER AND RANDOM EFFECT CHAINS TOGETHER
        *_____
56
        use "final mlMENTAL", clear
57
        count
58
        cross using "mlb_prepped.dta"
59
        count
60
```

```
2
3
        merge m:1 inter iteration using "mlu prepped.dta", nogenerate assert(match)
4
        count
5
        compress
        save "mldata_prepped.dta", replace
6
7
8
9
        *_____*
10
        * ROC
11
        *_____*
12
        use "mldata_prepped.dta", clear
13
        count
14
        generate p = invlogit(b cons + u)
15
        gcollapse (mean) p, by(inter num denom)
16
        count
17
        expand denom
18
        sort inter
19
        bysort inter: generate y = ( n<=numerator)</pre>
20
        generate prop = denom/ N
21
        generate weight = int(1/prop)
        roctab y p [fw=weight]
22
23
24
25
               _____
26
        * TABLE 3
27
        *_____
28
        use "mldata prepped.dta", clear
29
        keep iteration inter age_cat1 age_cat2 age_cat3 inc1 inc2 inc3 imm pp denom
30
        b_cons u
31
        count
32
        generate p = 100*invlogit(b cons + u)
33
        drop b_cons u
34
        format %9.1f p
35
        drop inter
36
        reshape wide denom p, i(iteration age_cat1 age_cat2 age_cat3 inc1 inc2 inc3
37
        imm) j(pp)
38
        generate denom = denom0 + denom1
39
        drop denom0 denom1
        generate pdiff = p1 - p0
40
        gcollapse (mean) p0 p1 pdiff (p2.5) pdifflo=pdiff (p97.5) pdiffhi=pdiff,
41
        by (age cat1 age cat2 age cat3 inc1 inc2 inc3 imm denom)
42
        format %9.1f pdiff pdifflo pdiffhi
43
        order p1 p0 pdiff pdifflo pdiffhi, last
44
        gsort -age cat1 -age cat2 -age cat3 -inc1 -inc2 -inc3 imm
45
46
47
48
        49
        * TABLE 2: MODEL 2:
50
        51
52
        * Load the data
53
        use "final mlMENTAL.dta", clear
54
55
        * IGLS estimation, for MCMC initial values
56
        runmlwin prop cons age cat2 age cat3 inc1 inc2 imm pp, ///
          level2(inter: cons) ///
57
          level1(inter:) ///
58
          discrete(distribution(binomial) link(logit) denom(denom) mql1) ///
59
          nopause
60
```

```
3
4
         * MCMC
5
        runmlwin prop cons age cat2 age cat3 inc1 inc2 imm pp, ///
          level2(inter: cons, residuals(u,savechains("m2u.dta",replace))) ///
6
          level1(inter:) ///
7
          discrete(distribution(binomial) link(logit) denom(denom)) ///
8
          mcmc(burnin(10000) chain(50000) thin(10) savechains("m2b.dta", replace))
9
        ///
10
          initsprevious ///
11
          nopause
12
13
        * Odds ratios
14
        runmlwin, or
15
16
        * Level-2 variance
17
        scalar m2sigma2u = [RP2]var(cons)
18
        scalar list m2sigma2u
19
20
        * Level-1 variance
21
        scalar m2sigma2e = pi^2/3
        scalar list m2sigma2e
22
23
        * VPC
24
        display "VPC u = " %9.4f m2sigma2u/(m2sigma2u + m2sigma2e)
25
26
         * Compress and save the data
27
        compress
28
        save "m2.dta", replace
29
30
         * PCV
31
        display "PCV = " %9.4f (m2sigma2u - m1sigma2u)/m1sigma2u
32
33
34
35
         *_____*
36
         * PREPARE FIXED-PART PAREMETER CHAINS
37
        *_____*
38
        use "m2b.dta", clear
        drop deviance RP2_var_cons_ OD_bcons_1
39
        rename FP1 * b *
40
        format %9.2f b *
41
        compress
42
        save "m2b prepped.dta", replace
43
        isid iteration
44
        codebook iteration, compact
45
46
47
48
         *_____*
49
         * PREPARE inter RANDOM EFFECTS CHAINS
50
        *_____*
51
        use "m2u.dta", clear
52
        drop residual idnum
53
        rename value u
54
        format %9.2f u
55
        sort inter iteration
        order inter iteration
56
        compress
57
        save "m2u prepped.dta", replace
58
        isid inter iteration
59
        codebook iteration, compact
60
```

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4 5 *_____* 6 * MERGE DATA, FIXED-PART PARAMETER AND RANDOM EFFECT CHAINS TOGETHER 7 *-----* 8 use "final mlMENTAL", clear 9 count 10 cross using "m2b_prepped.dta" 11 count 12 merge m:1 inter iteration using "m2u prepped.dta" 13 count 14 save "m2data prepped.dta", replace 15 16 17 18 *_____* 19 * ROC *-----* 20 use "m2data prepped.dta", clear 21 22 count generate p = invlogit(b cons + b age cat2*age cat2 + b age cat3*age cat3 + 23 b_inc1*inc1 + b_inc2*inc2 + b_imm*imm + b pp*pp) 24 gcollapse (mean) p, by(inter num denom) 25 count 26 expand denom 27 sort inter 28 bysort inter: generate y = (_n<=numerator)</pre> 29 generate prop = denom/_N 30 generate weight = int(1/prop) 31 roctab y p [fw=weight] 32 33 34 35 *_____* 36 * TABLE 3 37 *_____* 38 use "mldata_prepped.dta", clear keep iteration inter age_cat1 age_cat2 age_cat3 inc1 inc2 inc3 imm pp denom 39 b cons u 40 count 41 generate p = 100*invlogit(b cons + u) 42 drop b cons u 43 format %9.1f p 44 drop inter 45 reshape wide denom p, i(iteration age cat1 age cat2 age cat3 inc1 inc2 inc3 46 imm) j(pp) 47 generate denom = denom0 + denom1 48 drop denom0 denom1 49 generate pdiff = p1 - p050 gcollapse (mean) p0 p1 pdiff (p2.5) pdifflo=pdiff (p97.5) pdiffhi=pdiff, 51 by (age cat1 age cat2 age cat3 inc1 inc2 inc3 imm denom) 52 format %9.1f pdiff pdifflo pdiffhi 53 order p1 p0 pdiff pdifflo pdiffhi, last 54 gsort -age_cat1 -age_cat2 -age_cat3 -inc1 -inc2 -inc3 imm 55 56 57 58 exit 59

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* Hormonal Contraception and Antidepressant Use in Sweden: An
        Intersectional Multilevel Analysis of Individual Heterogeneity and
        Discriminatory Accuracy (MAIHDA)
        clear *
        global MLwiN path "C:\Program Files\MLwiN v3.05\mlwin.exe"
10
        set cformat %9.2f
11
12
13
14
        15
        * TABLE 1
16
        17
18
        * Load the data
19
        use "final mlNoMENTAL.dta", clear
20
        keep age_cat1 age_cat2 age_cat3 inc1 inc2 inc3 imm pp proportion denom
21
        order age cat1 age cat2 age cat3 inc1 inc2 inc3 imm pp proportion denom
22
23
        generate percentage = 100*proportion
        drop proportion
24
        format %9.2f percentage
25
26
        generate age_cat = .
27
        replace age_cat = 1 if age_cat1==1
28
        replace age_cat = 2 if age_cat2==1
29
        replace age_cat = 3 if age_cat3==1
30
31
        generate inc cat = .
32
        replace inc cat = 1 if inc1==1
33
        replace inc_cat = 2 if inc2==1
34
        replace inc cat = 3 if inc3==1
35
36
        * Results for the table
37
        tabulate pp [fweight = denom]
38
        table pp [fweight = denom], contents(mean percentage )
        tabulate age_cat pp [fweight = denom], column nofreq
39
        tabulate inc cat pp [fweight = denom], column nofreq
40
        tabulate imm pp [fweight = denom], column nofreq
41
42
43
44
        45
        * TABLE 2: MODEL 1
46
        *****
47
48
        * Load the data
49
        use "final mlNoMENTAL.dta", clear
50
51
        * IGLS estimation, for MCMC initial values
52
        runmlwin prop cons, ///
53
         level2(inter: cons) ///
54
         level1(inter:) ///
55
         discrete(distribution(binomial) link(logit) denom(denom) mql1) ///
56
         nopause
57
        * MCMC
58
        runmlwin prop cons, ///
59
          level2(inter: cons, residuals(u, savechains("mlu.dta", replace))) ///
60
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level1(inter:) /// discrete(distribution(binomial) link(logit) denom(denom)) /// mcmc(burnin(10000) chain(50000) thin(10) savechains("mlb.dta", replace)) /// initsprevious /// nopause * Level-2 variance scalar m1sigma2u = [RP2]var(cons) scalar list m1sigma2u * Level-1 variance scalar m1sigma2e = $pi^2/3$ scalar list m1sigma2e * VPC display "VPC u = " %9.4f m1sigma2u/(m1sigma2u + m1sigma2e) * Compress and save the data compress save "m1.dta", replace _____ * PREPARE FIXED-PART PAREMETER CHAINS *_____ use "m1b.dta", clear drop deviance RP2_var_cons_ OD_bcons_1 rename FP1 * b * format %9.2f b * compress save "mlb prepped.dta", replace isid iteration codebook iteration, compact *_____* * PREPARE RANDOM EFFECTS CHAINS *_____* use "mlu.dta", clear drop residual idnum rename value u format %9.2f u sort inter iteration order inter iteration compress save "mlu prepped.dta", replace isid inter iteration codebook iteration, compact *_____ * MERGE DATA, FIXED-PART PARAMETER AND RANDOM EFFECT CHAINS TOGETHER *_____ use "final_mlNoMENTAL", clear count cross using "mlb_prepped.dta"

BMJ Open

```
2
3
        count
4
        merge m:1 inter iteration using "mlu prepped.dta", nogenerate assert(match)
5
        count
6
        compress
        save "mldata_prepped.dta", replace
7
8
9
10
        *_____*
11
        * ROC
12
        *_____*
13
        use "mldata_prepped.dta", clear
14
        count
15
        generate p = invlogit(b cons + u)
16
        gcollapse (mean) p, by(inter num denom)
17
        count
18
        expand denom
19
        sort inter
20
        by sort inter: generate y = (n \le numerator)
21
        generate prop = denom/ N
22
        generate weight = int(1/prop)
        roctab y p [fw=weight]
23
24
25
26
        *_____
27
        * TABLE 3
28
        *_____
29
        use "mldata prepped.dta", clear
30
        keep iteration inter age_cat1 age_cat2 age_cat3 inc1 inc2 inc3 imm pp denom
31
        b cons u
32
        count
33
        generate p = 100*invlogit(b cons + u)
34
        drop b cons u
35
        format %9.1f p
36
        drop inter
37
        reshape wide denom p, i(iteration age_cat1 age_cat2 age_cat3 inc1 inc2 inc3
38
        imm) j(pp)
        generate denom = denom0 + denom1
39
        drop denom0 denom1
40
        generate pdiff = p1 - p0
41
        gcollapse (mean) p0 p1 pdiff (p2.5) pdifflo=pdiff (p97.5) pdiffhi=pdiff,
42
        by (age cat1 age cat2 age cat3 inc1 inc2 inc3 imm denom)
43
        format %9.1f pdiff pdifflo pdiffhi
44
        order p1 p0 pdiff pdifflo pdiffhi, last
45
        gsort -age cat1 -age cat2 -age cat3 -inc1 -inc2 -inc3 imm
46
47
48
49
        50
        * TABLE 2: MODEL 2:
51
        52
53
        * Load the data
54
        use "final mlNoMENTAL.dta", clear
55
        * IGLS estimation, for MCMC initial values
56
        runmlwin prop cons age cat2 age cat3 inc1 inc2 imm pp, ///
57
          level2(inter: cons) ///
58
          level1(inter:) ///
59
         discrete(distribution(binomial) link(logit) denom(denom) mql1) ///
60
```

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```
nopause
* MCMC
runmlwin prop cons age cat2 age cat3 inc1 inc2 imm pp, ///
  level2(inter: cons, residuals(u,savechains("m2u.dta",replace))) ///
  level1(inter:) ///
  discrete(distribution(binomial) link(logit) denom(denom)) ///
  mcmc(burnin(10000) chain(50000) thin(10) savechains("m2b.dta", replace))
///
  initsprevious ///
  nopause
* Odds ratios
runmlwin, or
* Level-2 variance
scalar m2sigma2u = [RP2]var(cons)
scalar list m2sigma2u
* Level-1 variance
scalar m2sigma2e = pi^2/3
scalar list m2sigma2e
* VPC
display "VPC u = " %9.4f m2sigma2u/(m2sigma2u + m2sigma2e)
* Compress and save the data
compress
save "m2.dta", replace
* PCV
display "PCV = " %9.4f (m2sigma2u - m1sigma2u)/m1sigma2u
*_____*
* PREPARE FIXED-PART PAREMETER CHAINS
*_____*
use "m2b.dta", clear
drop deviance RP2 var cons OD bcons 1
rename FP1 * b *
format %9.2f b *
compress
save "m2b prepped.dta", replace
isid iteration
codebook iteration, compact
*_____*
* PREPARE inter RANDOM EFFECTS CHAINS
*_____*
use "m2u.dta", clear
drop residual idnum
rename value u
format %9.2f u
sort inter iteration
order inter iteration
compress
save "m2u prepped.dta", replace
isid inter iteration
```

```
2
3
       codebook iteration, compact
4
5
6
        *_____*
7
        * MERGE DATA, FIXED-PART PARAMETER AND RANDOM EFFECT CHAINS TOGETHER
8
        *_____*
9
       use "final mlNoMENTAL", clear
10
       count
11
       cross using "m2b_prepped.dta"
12
       count
13
       merge m:1 inter iteration using "m2u prepped.dta"
14
       count
15
       save "m2data prepped.dta", replace
16
17
18
19
       *_____*
20
        * ROC
21
       *_____*
22
       use "m2data prepped.dta", clear
       count
23
       generate p = invlogit(b cons + b age cat2*age cat2 + b age cat3*age cat3 +
24
       b incl*incl + b inc2*inc2 + b imm*imm + b pp*pp)
25
       gcollapse (mean) p, by(inter num denom)
26
       count.
27
       expand denom
28
       sort inter
29
       bysort inter: generate y = (_n<=numerator)</pre>
30
       generate prop = denom/_N
31
       generate weight = int(1/prop)
32
       roctab y p [fw=weight]
33
34
35
36
       *_____*
37
       * TABLE 3
38
       *_____*
       use "mldata_prepped.dta", clear
39
       keep iteration inter age cat1 age cat2 age cat3 inc1 inc2 inc3 imm pp denom
40
       b cons u
41
       count
42
       generate p = 100*invlogit(b cons + u)
43
       drop b cons u
44
       format %9.1f p
45
       drop inter
46
       reshape wide denom p, i(iteration age cat1 age cat2 age cat3 inc1 inc2 inc3
47
       imm) j(pp)
48
       generate denom = denom0 + denom1
49
       drop denom0 denom1
50
       generate pdiff = p1 - p0
51
       gcollapse (mean) p0 p1 pdiff (p2.5) pdifflo=pdiff (p97.5) pdiffhi=pdiff,
52
       by (age cat1 age cat2 age cat3 inc1 inc2 inc3 imm denom)
53
       format %9.1f pdiff pdifflo pdiffhi
54
       order p1 p0 pdiff pdifflo pdiffhi, last
55
       gsort -age cat1 -age cat2 -age cat3 -inc1 -inc2 -inc3 imm
56
57
58
        59
       exit
60
```

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1 pp,imm,inter,age_cat1,age_cat2,age_cat3,inc1,inc2,inc3,proportion,numerator,denom,cons 2 3 0,0,12-17 Low income 0 0,1,0,0,1,0,0,.013224002,279,21098,1 4 1,0,12-17 Low income 0 1,1,0,0,1,0,0,.037408244,265,7084,1 5 0,1,12-17 Low income 1 0,1,0,0,1,0,0,.0040497542,28,6914,1 6 1,1,12-17 Low income 1 1,1,0,0,1,0,0,.0096021947,7,729,1 7 0,0,12-17 Middle income 0 0,1,0,0,0,1,0,.010099272,587,58123,1 8 9 1,0,12-17 Middle income 0 1,1,0,0,0,1,0,.030316716,537,17713,1 10 0,1,12-17 Middle income 1 0,1,0,0,0,1,0,.0056107035,52,9268,1 11 1,1,12-17 Middle income 1 1,1,0,0,0,1,0,.017814728,15,842,1 12 0,0,12-17 High income 0 0,1,0,0,0,0,1,.008893352,859,96589,1 13 1,0,12-17 High income 0 1,1,0,0,0,0,1,.01951286,572,29314,1 14 15 0,1,12-17 High income 1 0,1,0,0,0,0,1,.0076045627,30,3945,1 16 1,1,12-17 High income 1 1,1,0,0,0,0,1,.025718609,17,661,1 17 0,0,18-23 Low income 0 0,0,1,0,1,0,0,.029676914,530,17859,1 18 1,0,18-23 Low income 0 1,0,1,0,1,0,0,.034916617,938,26864,1 19 20 0,1,18-23 Low income 1 0,0,1,0,1,0,0,.011607248,98,8443,1 21 1,1,18-23 Low income 1 1,0,1,0,1,0,0,.022702307,62,2731,1 22 0,0,18-23 Middle income 0 0,0,1,0,0,1,0,.027664155,771,27870,1 23 1,0,18-23 Middle income 0 1,0,1,0,0,1,0,.0282459,1247,44148,1 24 0,1,18-23 Middle income 1 0,0,1,0,0,1,0,.011609907,75,6460,1 25 26 1,1,18-23 Middle income 1 1,0,1,0,0,1,0,.023316063,54,2316,1 27 0,0,18-23 High income 0 0,0,1,0,0,0,1,.023347162,1058,45316,1 28 1,0,18-23 High income 0 1,0,1,0,0,0,1,.022887168,2082,90968,1 29 0,1,18-23 High income 1 0,0,1,0,0,0,1,.017995911,44,2445,1 30 1,1,18-23 High income 1 1,0,1,0,0,0,1,.019577537,38,1941,1 31 32 0,0,24-30 Low income 0 0,0,0,1,1,0,0,.032189574,2168,67351,1 33 1,0,24-30 Low income 0 1,0,0,1,1,0,0,.031126546,1954,62776,1 34 0,1,24-30 Low income 1 0,0,0,1,1,0,0,.013751426,446,32433,1 35 1,1,24-30 Low income 1 1,0,0,1,1,0,0,.026964672,187,6935,1 36 37 0,0,24-30 Middle income 0 0,0,0,1,0,1,0,.030455342,818,26859,1 38 1,0,24-30 Middle income 0 1,0,0,1,0,1,0,.03591495,652,18154,1 39 0,1,24-30 Middle income 1 0,0,0,1,0,1,0,.023714487,202,8518,1 40 1,1,24-30 Middle income 1 1,0,0,1,0,1,0,.027789129,68,2447,1 41 0,0,24-30 High income 0 0,0,0,1,0,0,1,.025993951,593,22813,1 42 1,0,24-30 High income 0 1,0,0,1,0,0,1,.024208747,501,20695,1 43 44 0,1,24-30 High income 1 0,0,0,1,0,0,1,.023088569,61,2642,1 45 1,1,24-30 High income 1 1,0,0,1,0,0,1,.019407559,19,979,1 46 47

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1 pp,imm,inter,age_cat1,age_cat2,age_cat3,inc1,inc2,inc3,proportion,numerator,denom,cons 2 3 0,0,12-17 Low income 0 0,1,0,0,1,0,0,.22574355,463,2051,1 4 1,0,12-17 Low income 0 1,1,0,0,1,0,0,.3049593,412,1351,1 5 0,1,12-17 Low income 1 0,1,0,0,1,0,0,.12383901,40,323,1 6 1,1,12-17 Low income 1 1,1,0,0,1,0,0,.1891892,21,111,1 7 0,0,12-17 Middle income 0 0,1,0,0,0,1,0,.23362993,1024,4383,1 8 9 1,0,12-17 Middle income 0 1,1,0,0,0,1,0,.31201944,771,2471,1 10 0,1,12-17 Middle income 1 0,1,0,0,0,1,0,.13422818,60,447,1 11 1,1,12-17 Middle income 1 1,1,0,0,0,1,0,.18032786,22,122,1 12 0,0,12-17 High income 0 0,1,0,0,0,0,1,.28093326,1469,5229,1 13 1,0,12-17 High income 0 1,1,0,0,0,0,1,.34217408,916,2677,1 14 15 0,1,12-17 High income 1 0,1,0,0,0,0,1,.18867925,50,265,1 16 1,1,12-17 High income 1 1,1,0,0,0,0,1,.3018868,32,106,1 17 0,0,18-23 Low income 0 0,0,1,0,1,0,0,.37809917,2013,5324,1 18 1,0,18-23 Low income 0 1,0,1,0,1,0,0,.39212543,2201,5613,1 19 20 0,1,18-23 Low income 1 0,0,1,0,1,0,0,.19350649,149,770,1 21 1,1,18-23 Low income 1 1,0,1,0,1,0,0,.28291318,101,357,1 22 0,0,18-23 Middle income 0 0,0,1,0,0,1,0,.36302635,2164,5961,1 23 1,0,18-23 Middle income 0 1,0,1,0,0,1,0,.37776819,2627,6954,1 24 0,1,18-23 Middle income 1 0,0,1,0,0,1,0,.19285715,108,560,1 25 26 1,1,18-23 Middle income 1 1,0,1,0,0,1,0,.27112675,77,284,1 27 0,0,18-23 High income 0 0,0,1,0,0,0,1,.39782199,2959,7438,1 28 1,0,18-23 High income 0 1,0,1,0,0,0,1,.38269973,3765,9838,1 29 0,1,18-23 High income 1 0,0,1,0,0,0,1,.25,82,328,1 30 1,1,18-23 High income 1 1,0,1,0,0,0,1,.27906978,84,301,1 31 32 0,0,24-30 Low income 0 0,0,0,1,1,0,0,.49862742,9082,18214,1 33 1,0,24-30 Low income 0 1,0,0,1,1,0,0,.50085437,5569,11119,1 34 0,1,24-30 Low income 1 0,0,0,1,1,0,0,.32457545,1013,3121,1 35 1,1,24-30 Low income 1 1,0,0,1,1,0,0,.37422037,360,962,1 36 37 0,0,24-30 Middle income 0 0,0,0,1,0,1,0,.50859779,2869,5641,1 38 1,0,24-30 Middle income 0 1,0,0,1,0,1,0,.49799198,1488,2988,1 39 0,1,24-30 Middle income 1 0,0,0,1,0,1,0,.37214136,358,962,1 40 1,1,24-30 Middle income 1 1,0,0,1,0,1,0,.33590734,87,259,1 41 0,0,24-30 High income 0 0,0,0,1,0,0,1,.48993289,1971,4023,1 42 1,0,24-30 High income 0 1,0,0,1,0,0,1,.48666918,1296,2663,1 43 44 0,1,24-30 High income 1 0,0,0,1,0,0,1,.37669376,139,369,1 45 1,1,24-30 High income 1 1,0,0,1,0,0,1,.45238096,57,126,1 46 47

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Supplementary material 5

Supplementary table, summary statistics. Numbers are percentages (numbers within brackets).

		Hormonal contraception	Mental health issues
Age	12-17	23.2 (63 181)	7.2 (19 536)
	18-23	59.9 (192 315)	13.6 (43 729)
	24-30	40.3 (130 103)	15.6 (50 447)
Income	Low	40.8 (126 632)	15.9 (49 316)
	Middle	38.9 (98 698)	12.2 (31 032)
	High	45.6 (160 269)	9.5 (33 363)
Immigrant	No	45.1 (363 390)	12.9 (103 938)
background	Yes	20.1 (22 209)	8.9 (9 773)

Supplementary table. Percentage of women within each intersectional dimension using hormonal contraceptives and with previous mental health issues.

Supplementary material 6

ATC	Freq.	Percent	
G02BA03	12 535	3.25	
G02BB	96	0.02	
G0BB01	26 022	6.75	
G02BB01	48	0.01	
G03AA03	4 786	1.24	
G03AA07	126 061	32.69	
G03AA09	3 227	0.84	
G03AA11	15 463	4.01	
G03AA12	4 596	13.69	
G03AA13	12 329	1.19	
G03AA14	5 958	3.20	
G03AB	5 958	1.55	
G03AB03	8 014	2.08	
G03AB04	5 341	1.39	
G03AC01	4 249	1.10	
G03AC02	2 483	0.64	
G03AC06	2 710	0.70	
G03AC08	21 284	5.52	
G03AC09	77 595	20.12	
		•	f hormonal contraceptives. Frequency of inal cohort of 915 954 women.

Supplementary table, frequency table of hormonal contraceptives. Frequency of all included hormonal contraceptives in the final cohort of 915 954 women.

Supplementary material 7

Sensitivity analysis only including women with a recent health care contact (defined as any dispensed prescription or appointment at a hospital in the last 3 years) = 60.46% of the original population

Table 1. Characteristics of the 553 789 women aged 12 - 30 years and residing in Sweden by 1st January 2013 by previous mental health issues and use of hormonal contraceptives. Values are percentages (number of women) if not otherwise indicated.

percentages (number (n women) n not our		ntal haalth issues				
	Previous mental health issues Yes No						
			No				
	· ·	= 105 283)	· ·	80.99 (n = 448 506)			
	Use of Hormona	al contraceptives	Use of Hormon	al contraceptives			
	Yes	No	Yes	No			
	42.42	57.58	44.41	55.59			
	(n = 44657)	$(n = 60 \ 626)$	(n= 199 170)	(n = 249 336)			
Antidepressant drugs	41.17 (19 886)	39.77 (26 013)	2.73 (9 215)	1.87 (8 699)			
Age							
12-17 years	15.11 (6 747)	20.75 (12 581)	15.63 (31 133)	37.24 (92 846)			
18-23 years	48.78 (21 784)	31.29 (18 968)	48.30 (96 200)	22.75 (56 735)			
24-30 years	36.11 (16 126)	47.96 (29 077)	36.07 (71 837)	40.01 (99 755)			
Income level							
Low	39.70 (17 731)	45.01 (27 286)	33.06 (65 847)	35.08 (87 456)			
Middle	27.55 (12 302)	27.85 (16 887)	26.00 (51 776)	29.91 (74 575)			
High	32.75 (14 624)	27.14 (16 453)	40.94 (81 547)	35.01 (87 305)			
Immigrant							
background							
No	94.50 (42 200)	88.94 (53 919)	93.76 (186 745)	83.61 (208 465)			
Yes	5.50 (2 457)	11.06 (6 707)	6.24 (12 425)	16.39 (40 871)			



Table 2. Results from the Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy (MAIHDA) distinguishing between measures of association and measures of variance and discriminatory accuracy. The analyses are stratified by the existence of previous mental issues. Values are point estimations with (95% Confidence Intervals)

	Without metal hea	lth issues	With mental health issues		
	Model 1	Model 2	Model 1	Model 2	
Measures of	association, Odds				
Ratios					
Age					
12-17		Reference		Reference	
18-23		1.73 (1.33-2.22)		1.52 (1.33-1.71)	
24-30		1.90 (1.48-2.40)		2.58 (2.29-2.91)	
Income					
High		Reference		Reference	
Middle		1.16 (0.91-1.48)		0.89 (0.79-1.01)	
Low		1.17 (0.92-1.55)		0.89 (0.78-1.01)	
Immigrant ba	ckground				
No		Reference		Reference	
Yes		0.65 (0.53-0.81)		0.55 (0.49-0.61)	
Hormonal con	ntraceptives				
No		Reference		Reference	
Yes		1.40 (1.12-1.71)		1.18 (1.06-1.34)	
Measures of	variance				
Variance*	0.224 (0.130- 0.372)	0.077 (0.038-0.141)	0.287 (0.174-0.468)	0.017 (0.008-0.033	
VPC	6.38%	2.29%	8.02%	0.51%	
PCV		65.67%		94.09%	
AUC	0.61 (0.61-0.61)	0.61 (0.61-0.61)	0.64 (0.64-0.64)	0.64 (0.64-0.64)	

*Between-strata variance, variance partition coefficient (VPC), proportional change of the variance (PCV), Area under the curve (AUC)

				geneity and di			
Previous mental health issues	Age (years)	Income level	Immigrant background	Number of women	Use of no	ormonal (contraceptive
	1			1	Yes	No	Yes-No differen
					AR	AR	ARD
No	12 - 17	Low	No	14060	4.4	1.8	2.7 (2 - 3.4)
			Yes	3123	1.5	0.8	0.8 (-0.1 - 2)
		Middle	No	37376	3.6	1.3	2.2 (1.8 - 2.6)
			Yes	4543	2.4	1.0	1.4 (0.3 - 2.8)
		High	No	62712	2.4	1.1	1.3 (1 - 1.5)
			Yes	2165	2.8	1.2	1.7 (0.4 - 3.3)
	18 - 23	Low	No	25939	4.2	3.4	0.8 (0.3 - 1.2)
			Yes	5720	2.5	2.0	0.5 (-0.3 - 1.4)
		Middle	No	40241	3.3	3.6	-0.3 (-0.6 - 0.1)
			Yes	4547	2.7	1.8	0.9 (0 - 1.9)
		High	No	74281	2.7	2.9	-0.2 (-0.4 - 0.1)
		C	Yes	2207	2.0	2.7	-0.6 (-1.9 - 0.5)
	24 - 30	Low	No	83448	3.6	3.7	0 (-0.3 - 0.2)
			Yes	21013	2.9	2.1	0.8 (0.3 - 1.4)
		Middle	No	31818	4.0	3.5	0.5 (0.1 - 0.9)
			Yes	7826	3.0	2.7	0.3 (-0.5 - 1.2)
		High	No	25335	2.9	3.0	-0.1 (-0.5 - 0.3)
		č	Yes	2152	2.5	2.7	-0.2 (-1.5 - 1.2)
Yes	12 - 17	Low	No	3371	30.1	22.3	7.8 (4.7 - 10.9)
			Yes	429	20.4	13.4	7 (-0.4 - 14.8)
		Middle	No	6787	31.0	23.1	7.9 (5.7 - 10.1)
			Yes	565	19.5	14.3	5.2 (-1.5 - 12.7)
		High	No	7807	33.8	27.7	6.1 (3.9 - 8.2)
			Yes	369	29.7	19.4	10.3 (1.2 - 19.6)
	18 - 23	Low	No	10205	38.8	36.9	1.9 (0.1 - 3.8)
			Yes	1068	28.1	19.0	9.1 (3.5 - 14.6)
		Middle	No	12082	36.6	35.0	1.6 (-0.1 - 3.3)
			Yes	805	27.2	19.1	8.1 (2 - 14.3)
		High	No	15994	37.2	38.5	-1.3 (-2.8 - 0.3)
			Yes	598	26.3	25.4	0.8 (-6.1 - 7.7)
	24 - 30	Low	No	26185	49.2	48.9	0.3 (-0.9 - 1.6)
			Yes	3759	36.0	32.6	3.4 (-0.3 - 7)
		Middle	No	7820	49.2	50.4	-1.3 (-3.6 - 1)
			Yes	1130	31.4	37.2	-5.8 (-12.4 - 0.9)

1 2 3 4 5 6 7 8	High	No Yes	5868 441	47.8 41.3	47.8 35.2	0 (-2.6 - 2.6) 6.1 (-3.6 - 16)
o 9 10 11 12 13 14 15 16						
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Population Heterogeneity in Associations Between Hormonal Contraception and Antidepressant Use in Sweden: A Prospective Cohort Study Applying Intersectional Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy (MAIHDA)

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3 4	1	Population Heterogeneity in Associations Between Hormonal
5 6	2	Contraception and Antidepressant Use in Sweden: A Prospective Cohort
7 8	3	Study Applying Intersectional Multilevel Analysis of Individual
9 10	4	Heterogeneity and Discriminatory Accuracy (MAIHDA)
11 12	5	Sofia Zettermark ^{1*} , Kani Khalaf ¹ , Raquel Perez-Vicente ¹ , George Leckie ^{1,3} , Diana Mulinari ² ,
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52 53	29	Word count: 4390
54 55	30	Keywords: Epidemiology, Contraception, Hormonal contraception, Mental health, Multilevel
56 57	31	analysis
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34 35	ABSTRACT
35 36	Objectives From a reproductive justice framework, we aimed to investigate how a possible
37	association between hormonal contraceptive (HC) and anti-depressants use (as a proxy for
38	depression) is distributed across intersectional strata in the population. We aimed to visualize
39 10	how intersecting power dynamics may operate in combination with HC use to increase or
40	decrease subsequent use of anti-depressants. Our main hypothesis was that the previously
1	observed association between HC and anti-depressants use would vary between strata, being
42	more pronounced in more oppressed intersectional contexts. For this purpose, we applied an
43	intersectional Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy
14	(MAIHDA) approach.
45	Design Observational prospective cohort study using record linkage of national Swedish
46	registers.
17	Setting The population of Sweden.
48	Participants All 915 954 women aged 12-30 residing in Sweden 2010, without a recent
19	pregnancy and alive during the individual one-year follow-up.
50	Primary outcome measure Use of any anti-depressant, meaning being dispensed at least or
51	anti-depressant (ATC N06A) during follow-up.
52	Results Previously mentally healthy hormonal contraceptive users had an odds ratio of 1.79
53	for use of anti-depressants compared to non-users, whereas this number was 1.28 for women
54	with previous mental health issues. The highest anti-depressant use were uniformly found in
55	strata with previous mental health issues, with highest usage in women aged 24-30 with no
56	immigrant background, low income, and HC use (51.4%). The largest difference in anti-
57	depressant use between HC users and non-users was found in teenagers, and in adult womer
58	of immigrant background with low income. Of the total individual variance in the latent
59	propensity of using antidepressant 9.01% (healthy) and 8.16% (with previous mental health
60	issues) was found at the intersectional stratum level.
61	Conclusions Our study suggests teenagers and women with immigrant background and low
62	income could be more sensitive to mood effects of HC, a heterogeneity important to conside
63	moving forward.
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2 3	68	
4 5	69	
6 7 8 9 10 11 12	70	STRENGTHS AND LIMITATIONS OF THIS STUDY
	71	• Entire Swedish population of women aged 12-30 included
	72	• Pharmacy dispensing automatically linked to individual personal identification
	73	number in Sweden through the Swedish Prescribed Drug Register and thus very
13 14	74	reliable
15 16	75	• Intersectional MAHIDA is a fruitful way of epidemiologically investigating
17 18	76	heterogeneity within a population while considering individual conditions determined
19	77	by societal power dimensions such as class, gender and race
20 21	78	• Anti-depressant dispensing is not a perfect proxy for depression
22 23	79	• Registers cannot not measure actual use of any medication
24 25	80	
26	81	
27 28	82	
29 30	83	
31 32	84	
33		
34 35		
36 37		• Registers cannot not measure actual use of any medication
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85 INTRODUCTION

In recent years, attention in the medical community has increasingly been drawn towards depression and other adverse effects on mood related to use of hormonal contraception (HC), (1, 2) Discontinuation rates are high, with mood disturbances or depression being one of the most common complaints.(3-5) Two large epidemiological studies, one in Denmark and the other performed in Sweden, have recently shown a higher risk of anti-depressants and psychotropic drugs use in adolescent users of HC.(6, 7) Randomized controlled trials are rare, but suggest a negative influence of HC on well-being and sexual function, (8, 9) as well as evidence of HC modulating brain activity with subsequent mood alterations in some women. (10, 11) Even though oestrogen and progesterone are known to affect mood, (12) the growing body of evidence in this field is contradictory, with recent reviews concluding that both protective and negative effects of HC on mood exist and more research is needed.(13-16) Despite this uncertainty, many scholars agree that certain subgroups of women seem more vulnerable to psychological side effects of HC than others, particularly teenagers and women with previous mental health issues. (10, 13, 17-20) A call for further investigation into these vulnerable subgroups has been made.(14)

A fruitful way of epidemiologically investigating heterogeneity within a population while considering individual conditions determined by societal power dimensions such as class, gender and race has been developed through intersectional theory in recent years. (21-26) Intersectionality theory was first articulated by Black feminist scholars as a way of understanding how an individual inhabits and is formed by more than one social relation such as gender, "race" or class, and how these classification systems interconnect to create specific contexts of oppression or privilege.(27, 28) These categorizations should not be seen as individual "risky" identities, but as the social, political and economic contextual conditions that outline our lives through structural inequalities.(29) Reproductive justice is a theoretical framework that builds upon intersectionality and centres diverse groups of unprivileged women's reproductive experiences to recognize that societal context and differing resources available shape reproductive health.(30) Applying a reproductive justice framework, it becomes clear that we need to take notice of disparate sociocultural contexts and interlocking power dimensions to understand different patterns of usage as well as possible diverse responses to HC.(31, 32)

To operationalize an intersectional mapping of heterogeneity in use of anti 117 depressants in relation to HC on a population level, we used a multilevel analysis of
 118 individual heterogeneity and discriminatory accuracy (MAIHDA).(21-23, 33, 34) We created

intersectional strata based on previous literature showing that age, socioeconomic position, and previous mental illness are relevant intersecting dimensions in understanding the relation between HC and depression.(17, 20, 35, 36)

We conceptualise the intersectional strata as social contexts rather than static individual traits, thereby visualising how intersecting power dynamics can act in combination with HC to predispose for depressive mood. Our main hypothesis was that the previously observed association between HC and use of anti-depressants would vary between strata and that this association would be more pronounced in more oppressed intersectional contexts. We investigate this hypothesis on the whole population of women susceptible to HC use in Sweden.

METHOD

Databases and study population

After allowance from the Swedish Ethical Authority and the data safety committees from Statistics Sweden and the Swedish National Board of Health and Welfare, we obtained a database created by record linkage of several nationwide registers administered by Statistics Sweden (the Swedish Population Register and the Longitudinal Integration Database for Health Insurance and Labour Market Studies, LISA) and the Swedish National Board of Health and Welfare (National Patient Register, the Swedish Prescribed Drug Register (SPDR) and the Cause of Death Register). The Swedish authorities linked the registries using a unique personal identification number, but the database was anonymized before delivering it to us. We defined an initial cohort containing all 1,064,171 women aged 12 - 30 years residing in Sweden 1st January 2010 and obtained individual level data on medication use from SPDR, which contain all dispensed drug prescriptions at Swedish pharmacies since 2006.

Every woman was assigned an individual baseline date, defined by the first dispensed prescription of an HC drug between 1 January 2010 and 31 December 2014 after 12 years of age, and was then followed for one year after her individual baseline date. A woman obtaining her first prescription 1 of September 2013 was therefore followed to the 1 of September 2014. For non-users of HC the baseline date could not be based on a HC-prescription and was therefore assigned, to 1st of July 2012 for all adults, but later for some of the younger girls turning 12 during our period of investigation. This means all non-users had been true non-users for at least 1.5 years before their follow-up started (1 January 2010 to 1 July 2012) but also continued to be non-users all the way to 31 December 2014. From the individual baseline date, the women were followed for one year to find out if a prescription of

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an antidepressant was dispensed. Data was also collected on psychiatric disorders and
psychotropic drug use in the past three years (see Assessment of variables). After excluding
women with incomplete follow-up time due to death, emigration, missing information on
country of birth, and pregnancies one year before and after the baseline as well as, the final
database consisted of 915 952 women. This database was divided into two cohorts according
to the presence or absence of previous mental health issues, see Figure 1.

⁵ 160 Assessment of variables

Users of HC were defined as any women who, according the SPDR, filled a prescription of HC (Anatomical Therapeutical Chemical (ATC) classification system codes G02B, G03AA-C) between 1 January 2010 and 31 December 2014, while non-users did not have a prescription filled during the same period. Emergency contraception (G03AD) that are mainly bought over the counter in Sweden was excluded. The majority of HC prescriptions are acquired via midwifes in Sweden (86.0% in our original cohort), whom can only prescribe HC for contraceptive purposes. Physicians, most often gynecologists, can also can prescribe HC for other purposes such as in response to bleeding disturbances or endometriosis. Since these indications could confound our results, we excluded women with physician-issued prescriptions, see Figure 1. HC prescriptions can be dispensed by pharmacies annually or every three months.

Anti-depressant use, the outcome of our study, was defined, according to the
SPDR, as being dispensed at least one prescription of antidepressants (ATC: N06A) during
the individual one-year follow-up.

Previous mental health issues were defined as having any psychiatric disorder
diagnosed at a hospital (ICD: F00-F99) or a dispensed prescription of a psychotropic drug
(ATC: N05A, N05B, N06A) in the past three years.

Pregnancies one year previous to baseline and during follow-up were identified
 according to the 2019 version of the Nordic Diagnosis-Related Group classification
 (NordDRG), Major Diagnostic Categories codes M14 for pregnancy, delivery and post partum care.(37)

We used family level data on income as of 31 December 2010 from Statistics Sweden's LISA. Individualized disposable family income was calculated by dividing the total disposable income of the family by the number of family members, taking into account the different consumption weights of adults and children determined by Statistics Sweden. Thereafter, we created three categories (i.e., low, medium, and high) of income using tertile

cut-offs based on the total Swedish population aged 18 - 80 years. We considered the high-income category as the reference in the comparisons.

We defined immigrant status at the family level as no family member >18 years of age born in Sweden, since understanding of and access to institutions such as health care differ depending on social position such as it is constructed by the power dimensions of race/immigration, as well as the experience of xenophobia. This variable should therefore be considered as an effort to capture a social position affecting possibilities and life trajectories rather than an essentialist view of otherness. We categorized age at the individual baseline into the following groups: 12 to 17, 18 to 23, and 24 to 30 years to capture age specific conditions of adolescents, young adults, and adult women.

Intersectional Strata

Within each cohort stratified by previous mental health issues, we generated 36 intersectional strata by combining three categories of age, three categories of income, two categories of immigrant background, and two categories of HC use. Mental health issues can be considered as a valid category of intersectional investigation in a society that considers an able body and mind vital, in other words relating to the power dimension of able-bodiedness, (38, 39). Mental health issues were also included in the analysis since they are a strong determinant of antidepressant use that needs to be addressed. We could consider that over and above individual characteristics, mental illness-related stigma may condition inequities in health care.(40) As with gender or income, able-bodiedness concerning mental health can therefore be conceptualized as a contextual dimension when defining intersectional strata.

Statistical analysis

We performed an intersectional MAIHDA with individual women at the first level of analysis and the 36 intersectional strata at the second level, stratified by previous mental health issues (See Supplementary material 1-4). The use of antidepressants in the population was thus analysed through two successive multilevel logistic regression models distinguishing between measures of association and measures of variance and discriminatory accuracy.

Model 1

The first model included only an intercept and a random effect for the intersectional strata with no covariates. In this model 1 we first (i) performed a simple analysis of components of variance and calculated the Variance Partition Coefficient (VPC). That is, the share

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(expressed as a percentage) of the total individual variance in the latent propensity of antidepressant use that is at the intersectional strata level. In this simple model, the VPC correspond with the Intraclass Correlation Coefficient (ICC) which informs on the clustering of antidepressant use within intersectional strata. The VPC values extend from 0 to 100%. Second, (ii) we calculate the stratum-specific absolute usage of anti-depressants and their 95% credible intervals (CI) by transformation of the information from the logistic regression to the probability scale. We used this information to map the user heterogeneity across the intersectional strata. Then, (iii) using these stratum-specific predictions, we calculated the Area Under the receiver operator characteristics Curve (AUC). The AUC informs on the accuracy of the intersectional strata information for discriminating those women who used antidepressants from those who did not. The AUC values extend from 0.5 to 1, where 0.5 represent absence of accuracy and 1 represents total accuracy. Both the VPC and the AUC in model 1 can be interpreted as measures of discriminatory accuracy,(41) and inform on the magnitude of the general intersectional effects. The higher the VPC and AUC values, the higher the influence of the intersectional context on individual use of antidepressants. Finally, (iv) we calculated the difference in anti-depressant use and 95% CI between similar pairs of strata differing only on the use of HC. This represents the stratum specific association between HC and antidepressant use.

240 Model 2 or fixed main effects model

This model includes the fixed, main effects of all the intersectional dimensions (i.e., age, income, immigrant background, and HC use) used to define the intersectional strata. In model 2 we quantified, (i) the association between the intersectional dimensions and use of antidepressants as expressed by odds ratio (OR) and 95% CI. We also to calculate (ii) the Proportional Change in the Variance (PCV). The PCV measures the overall proportion of strata variance of model 1 explained by the specific intersectional dimensions. Since model 2 contains all the variables used to construct the intersectional strata as main effects, it should explain all the strata variance (i.e., PCV=100%). If this is not the case, the remaining between strata variance would be due to the existence of multiplicative interaction of effects between the intersectional dimensions defining the strata. (22, 42)

55251The AUCs of the models 1 and 2 are expected to be the same because model 256252only decomposes the stratum-specific predicted probabilities obtained in model 1 into fixed58253and random effect components and their sum equals the prediction obtained only by random60254effects in model 1.

the runmlwin command.(43) The estimations were performed using Markov chain Monte

We ran the models using MLwiN 3.00 by calling it from within Stata 14.1 using

7	Carlo (MCMC) mot	hods. All points est	timations and their 95	5% credible intervals w	vere based				
	Carlo (MCMC) methods. All points estimations and their 95% credible intervals were based								
8	on the parameter and	d random effect cha	ains obtained from th	e MCMC estimation.	See				
9	elsewhere for furthe	r information on th	e statistical MAIHDA	A analysis including St	tata				
0	commands,(33, 42)	and discussion on t	he theory and method	dological approach.(22	2, 44)				
1									
2	Patient and Public	Involvement state	ement						
3	The research was developed with a grassroot perspective in mind, whereby women's								
4	experiences of use of	of hormonal contrac	eption inspired and i	nformed the choice of	research				
5	area and research qu	estions. The anony	mised data and scope	e of the study, includin	ng around 1				
6	million women, pro	hibited direct paten	t involvement.						
7									
8	RESULTS								
9	Characteristics of	the population 🔿							
0	The selection of the	study population is	s shown in Figure 1. (Out of the 915 952 wo	men 12.4%				
1	(n = 113 711) had p	revious mental heal	lth issues. Mean age	was somewhat older fo	or women				
2	with previous menta	al health issues (22.	5 years; SD 4.8) than	for those without such	h concerns				
3	(20.8 years; SD 5.3)	. Supplementary m	(20.8 years; SD 5.3). Supplementary material 5 shows pooled statistics for usage of previous						
	mental health issues and HC use, while Supplementary material 6 displays a frequency table								
4	mental health issues	and HC use, while		e	1				
			Supplementary mate	e	ency table				
4	over all included HG	C. Table 1 displays	Supplementary mate	erial 6 displays a frequ ristics of the populatio	ency table				
4 5	over all included HO previous mental hea Table 1. Character	C. Table 1 displays Ith issues and use o istics of the 915 95	Supplementary mate the baseline characte of hormonal contrace 4 women aged 12 - 3	erial 6 displays a frequ ristics of the populatio	ency table on by ental health issues				
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4 5	over all included HO previous mental hea Table 1. Character	C. Table 1 displays Ith issues and use o istics of the 915 95 al contraceptives. V Y 12.4 (1	Supplementary mate the baseline characte of hormonal contrace 4 women aged 12 - 3 Values are percentage Previous men Ves 13 711)	erial 6 displays a frequeristics of the population otives. 0 years by previous mes (number of women in <u>ntal health issues</u> 87.6 (8	ency table on by eental health issues n parenthesis). No 302 243) of HC No				
4 5	over all included HC previous mental hea Table 1. Character and use of hormon	C. Table 1 displays Ith issues and use of istics of the 915 95- al contraceptives. V Y 12.4 (1) Use of Yes 42.5 (48 302)	Supplementary mate the baseline characte of hormonal contrace 4 women aged 12 - 3 Values are percentage Previous men Yes 13 711) of HC No 57.5 (65 409)	erial 6 displays a frequeristics of the population otives. 0 years by previous means (number of women in that health issues 1000000000000000000000000000000000000	ency table on by ental health issues n parenthesis). No 302 243) of HC No 58.0 (464 946)				
4 5	over all included HC previous mental hea Table 1. Character and use of hormona Antidepressant during follow-up	C. Table 1 displays Ith issues and use of istics of the 915 95- al contraceptives. V Y 12.4 (1 Use of Yes	Supplementary mate the baseline characte of hormonal contrace 4 women aged 12 - 3 Values are percentage Previous men Yes 13 711) of HC No	erial 6 displays a frequeristics of the population otives. 0 years by previous mes (number of women in <u>ntal health issues</u> 87.6 (8 <u>Use of</u> Yes	ency table on by eental health issues n parenthesis). No 302 243) of HC No				
4 5	over all included HC previous mental hea Table 1. Character and use of hormon	C. Table 1 displays Ith issues and use of istics of the 915 95- al contraceptives. V Y 12.4 (1) Use of Yes 42.5 (48 302)	Supplementary mate the baseline characte of hormonal contrace 4 women aged 12 - 3 Values are percentage Previous men Yes 13 711) of HC No 57.5 (65 409)	erial 6 displays a frequeristics of the population otives. 0 years by previous means (number of women in that health issues 1000000000000000000000000000000000000	ency table on by ental health issues n parenthesis). No 302 243) of HC No 58.0 (464 946)				

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2						
3		24-30 years	37.5 (18 117)	49.4 (32 330)	33.2 (11 986)	34.6 (160 616)
4		Income level			· · · · · · · · · · · · · · · · · · ·	
5		Low inc.	40.4 (19 513)	45.6 (29 803)	31.8 (107 119)	33.1 (154 098)
6						· · · · · ·
7		Medium inc.	27.1 (13 078)	27.5 (17 954)	25.4 (85 620)	29.5 (137 098)
8		High inc.	32.5 (15 711)	27.0 (17 652)	42.9 (144 558)	37.4 (173 750)
9		Immigrant		. ,	· · · ·	· · · ·
10		background				
11		•	$\mathbf{O} \mathbf{A} \in (\mathbf{A} \mathbf{F} \in \mathbf{C} \mathbf{A})$	00 1 (50 2(4)	040(01771()	00 ((202 070)
12		None	94.6 (45 674)	89.1 (58 264)	94.2 (317 716)	82.6 (383 878)
13		Yes	5.4 (2 628)	10.9 (7 145)	5.8 (19 581)	17.4 (81 068)
14	277				. ,	. ,
15						

The share of HC users was very similar in healthy women and those with previous mental health issues, 42.0% and 42.5%, respectively. Anti-depressants were dispensed to 2.7% of HC users compared to 1.9% of non-users among healthy women during follow-up. For women with previous mental health issues, 41.2% of HC users and 39.8% of non-users dispensed an anti-depressant prescription. The income levels were generally higher among women without mental health issues, and HC users were somewhat more affluent in both cohorts.

Results from the MAIHDA

Table 2 shows the results from the MAIHDA distinguishing between measures of association and measures of variance and discriminatory accuracy.

> Table 2. Results from the Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy (MAIHDA) distinguishing between measures of association (Odds Ratios) and measures of variance and

discriminatory accuracy. The analyses are stratified by the existence of previous mental issues. Values are point estimations (with 95% credible intervals) or percentages where indicated.

		etal health issues	With mental health issues		
	Model 1	Model 2	Model 1	Model 2	
Measures of as	ssociation				
Age					
12-17 years		Reference		Reference	
18-23 years		1.78 (1.36-2.42)		1.57 (1.38-1.76)	
24-30 years		2.09 (1.65-2.70)		2.66 (2.36-3.00)	
Income					
High inc.		Reference		Reference	
Medium inc.		1.05 (0.78-1.37)		0.87 (0.77-0.98)	
Low inc.		1.10 (0.81-1.41)		0.87 (0.77-0.98)	
Immigrant					
background None		Reference		Reference	
Yes		0.63 (0.49-0.79)		0.55 (0.49-0.61)	
Hormonal		0.03 (0.49-0.79)		0.33 (0.49-0.01)	
contraception					
No		Reference		Reference	
Yes		1.62 (1.34-2.06)		1.19 (1.08-1.31	
		<u> </u>			
Measures of va Variance	ariance and discrim 0.30 (0.18-0.50)	0.10 (0.06-0.18)	0.29 (0.18-0.49)	0.02 (0.01-0.03)	
VPC	8.45%	3.02%	8.18%	0.49%	
PCV	0.1070	66.29%	0.1070	94.48%	
	0(2)(0(2)0(2))				
AUC	0.62 (0.62-0.62)	0.62 (0.62-0.62)	0.64 (0.64-0.64)	0.64 (0.64-0.64)	
	a variance, variance inder the curve (AUC)	• · · · · · · · · · · · · · · · · · · ·	PC), proportional chan	ge of the variance	
Model 1 indicat	es that 8.45% (witho	ut mental health issues) and 8.18% (with prev	rious mental	
health issues) of	the total individual	variance in the latent p	ropensity of using antie	depressant is	
at the intersection	onal strata level. The	se VPCs correspond wi	ith AUC values of 0.62	and 0.64	
respectively. Both measures suggest the existence of a moderate intersectional effect. The					
PCV was high i	n both groups, but es	pecially so in the group	o with previous mental	health	
issues, meaning	the intersectional dir	mensions or main effec	ts explain more of the	inter-strata	
variance for the	se women. Model 2 s	shows that HC was asso	ociated with increased	usage of	
			dimensions. This resul	-	
-	5		t previous mental healt		
within both con	ons, out more strong	iy so ili women withou	i previous mental neal	11 155005	

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(OR 1.62 compared to 1.19). Finally, the VPC in model 2 was very small (3.02% and 0.49%
respectively) but did not vanish. This finding means that while the intersectional strata effect

300 was mainly due the additive effect of variables defining the strata, a small component due to

301 interaction of effects could also be detected.

303 Heterogeneity concerning antidepressant use in our cohort

304 Women with previous mental health issues had a much higher usage of antidepressants than 305 women without such issues, but the association with HC use nonetheless varied across the

306 other intersectional dimensions. Table 3 show the stratum-specific incidence rates for

307 antidepressant use and 95% CI obtained in model 1.

Table 3. Distribution of antidepressant use between different intersectional strata, and difference in usage between user and non-users of hormonal contraceptives but otherwise sharing the same intersectional stratum. The values are calculated from the multilevel analysis of individual heterogeneity and discriminatory accuracy (MAIHDA). Numbers are percentages.

Previous mental health issues	Age (years)	Income level	Immigrant background	Number of women	Use of hormonal contraceptives (%)		
	() ====)				Yes	No	Yes-No difference
No	12 – 17	Low	No	28182	3.7	1.3	2.4 (1.9 , 2.8)
			Yes	7643	1.2	0.5	0.7 (0.1 , 1.5)
		Middle	No	75836	3.0	1.0	2.0 (1.8, 2.3)
			Yes	10110	1.8	0.6	1.2 (0.5 , 2.1)
		High	No	125903	2.0	0.9	1.1 (0.9 , 1.2)
			Yes	4606	2.5	0.8	1.6 (0.6 , 2.8)
	18 - 23	Low	No	44723	3.5	3.0	0.5 (0.2 , 0.9)
			Yes	11174	2.3	1.2	1.1 (0.5 , 1.7)
		Middle	No	72018	2.8	2.8	0.1 (-0.2 , 0.3)
			Yes	8776	2.3	1.2	1.1 (0.5 , 1.8)
		High	No	136284	2.3	2.3	0 (-0.2 , 0.1)
			Yes	4386	2.0	1.8	0.2 (-0.6 , 0.9)
	24 - 30	Low	No	130127	3.1	3.2	-0.1 (-0.3 , 0.1)
			Yes	39368	2.7	1.4	1.3 (0.9 , 1.7)
		Middle	No	45013	3.6	3.0	0.5 (0.2 , 0.9)
			Yes	10965	2.7	2.4	0.4 (-0.3 , 1.1)
		High	No	43508	2.4	2.6	-0.2 (-0.5 , 0.1)
			Yes	3621	1.9	2.3	-0.3 (-1.3 , 0.7)
Yes	12 - 17	Low	No	3402	30.5	22.7	7.8 (4.7 , 10.8)
			Yes	434	20.8	13.7	7.1 (-0.3 , 15.1)
		Middle	No	6854	31.2	23.4	7.8 (5.6 , 10.1)

			Yes	569	19.9	14.2	5.7 (-1.2 , 13.1)		
		High	No	7906	34.2	28.1	6.1 (3.9 , 8.3)		
			Yes	371	30.4	19.8	10.6 (1.4 , 19.9)		
	18 – 23	Low	No	10937	39.2	37.8	1.4 (-0.4 , 3.2)		
			Yes	1127	28.5	19.7	8.8 (3.4 , 14.4)		
		Middle	No	12915	37.8	36.3	1.5 (-0.2 , 3.1)		
			Yes	844	27.4	19.7	7.7 (1.9 , 13.7)		
		High	No	17276	38.3	39.8	-1.5 (-3 , 0)		
		_	Yes	629	28.1	25.4	2.8 (-4, 9.4)		
	24 - 30	Low	No	29333	50.1	49.9	0.2 (-1 , 1.4)		
		NC 111	Yes	4083	37.3	32.4	4.9 (1.5, 8.4)		
		Middle	No	8629	49.7	50.8	-1.1 (-3.4 , 1.1)		
		High	Yes No	1221 6686	33.5 48.5	37.1 48.9	-3.6 (-10 , 2.6) -0.4 (-2.9 , 2)		
		nigii	Yes	495	48.3	48.9 37.5	-0.4 (-2.9 , 2) 6.3 (-3.2 , 15.8)		
309			103	475	43.7	51.5	0.5 (-5.2 , 15.6)		
310									
311	The highest use of anti-depressants were observed in non-immigrant women, aged 24-30,								
312	with previous mental health issues, using HC and with low income (50.1%). The lowest usage								
	were found in teenagers without previous mental health issues and no HC use, especially in								
313	were found in teenagers								
313 314	C	s without pro	evious menta	al health issue	es and no I	HC use, es	specially in		
314	were found in teenagers the strata of immigrant	s without pro	evious menta	al health issue	es and no I	HC use, es	specially in		
314 315	the strata of immigrant	s without pro girls from lo	evious menta ow (0.50%) a	al health issue and middle-in	es and no I come (0.6	HC use, es 50%) hous	specially in eholds.		
314315316	the strata of immigrant a	s without pro girls from lo	evious menta ow (0.50%) a	al health issue and middle-in	es and no I come (0.6	HC use, es 50%) hous	specially in eholds.		
314315316317	the strata of immigrant antidepressant use	without pro girls from lo ing the ass	evious menta ow (0.50%) a ociation bet	al health issue and middle-in ween hormor	es and no I come (0.6 nal contra	HC use, es 60%) hous aceptive a	specially in eholds. and		
314315316317318	the strata of immigrant antidepressant use Overall, the propensity	s without pro girls from lo ling the ass e to use antide	evious menta ow (0.50%) a ociation bet epressants w	al health issue and middle-in ween hormon ras consistentl	es and no I come (0.6 nal contra ly higher i	HC use, es 0%) hous aceptive a n HC user	specially in eholds. and rs compared		
 314 315 316 317 318 319 	the strata of immigrant a Heterogeneity concern antidepressant use Overall, the propensity to non-users in younger	s without pro girls from lo ling the ass to use antido women bet	evious menta ow (0.50%) a ociation bet epressants w ween 12 and	al health issue and middle-in ween hormon ras consistentl l 17 years of a	es and no I come (0.6 nal contra ly higher i age, both v	HC use, es 60%) hous aceptive a n HC user without pr	specially in eholds. and rs compared evious mental		
314315316317318	the strata of immigrant antidepressant use Overall, the propensity	s without pro girls from lo ling the ass to use antido women bet	evious menta ow (0.50%) a ociation bet epressants w ween 12 and	al health issue and middle-in ween hormon ras consistentl l 17 years of a	es and no I come (0.6 nal contra ly higher i age, both v	HC use, es 60%) hous aceptive a n HC user without pr	specially in eholds. and rs compared evious mental		
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⁵⁹ 330 immigrant background.

1		
2 3 4	331	
5	332	DISCUSSION
6 7	333	The main hypothesis of our study was that the previously observed association between HC
8 9	334	and antidepressant use, mainly seen in adolescent girls(6-9, 17, 45), would be modified by the
10 11	335	intersectional context of the women, being more pronounced in more oppressed intersectional
12	336	contexts. We confirmed that subsequent use of anti-depressants after an HC prescription
13 14	337	compared to non-users of HC within the same intersectional context was heterogenous across
15 16	338	intersectional strata pairs. As hypothesized, the difference in propensity to use anti-
17 18	339	depressants was more pronounced in more oppressed intersectional contexts like those
19	340	composed by immigrant, low-income women with previous mental issues. That is, the use of
20 21	341	antidepressants and to some extent the difference in use between HC users and non-users
22 23	342	varied mainly depending on previous mental health issues, but the HC-antidepressant
24	343	association was considerably modified across pair of strata with other characteristics equal but
25 26	344	where HC use and non-use differed, in both cohorts. Aside from adolescent girls, low and
27 28	345	middle income adult women with immigrant background had a more pronounced difference
29 30	346	in propensity for using anti-depressants, while adult women without immigrant background
31 32	347	had both the lowest anti-depressant use and a low grade of modification by HC use.
33 34	348	Independently of previous mental health issues, the propensity for using anti-
35	349	depressants was consistently higher for HC users than for non-users in teenagers aged 12-17,
36 37	350	a result aligned with previous studies that has found a heterogeneous response with regard to
38 39	351	both age and other factors.(6, 7, 17, 18, 20, 45-47) As discussed in a previous paper, this
40 41	352	higher risk for adolescents could be due to a selective discontinuation bias, (7) a development
42	353	of the healthy worker survivor effect, describing how bias is introduced through a continuous
43 44	354	selection where those staying in the workforce are healthier than those who leave.(48)
45 46	355	Women who experience a negative influence of HC on psychological health might
47 48	356	discontinue treatment in early ages, while those without symptoms continued on HC into
49	357	adulthood, creating this age-dependent selective discontinuation bias. This could explain why
50 51	358	the observed association between HC and adverse mental health outcomes are stronger in
52 53	359	adolescents. Most Swedish women do however continue their HC treatment with the same
54	360	method.(49) A previous study found that new users of HC has a higher risk of obtaining anti-
55 56	361	depressants within the first six months of HC use than continuous users.(6) To address this
57 58	362	possible bias we ran two different sensitivity analyses differentiating between women who
59 60	363	filed a first prescription of an HC for the first time during the study period (26.2% of HC

users) and those that had a repeat prescription. In our cohort the association between HC use and subsequent anti-depressant use was very similar in new and continuous users, but slightly higher among new users, as expected (OR 1.52 and 1.45, respectively, with overlapping 95% confidence intervals). We then excluded all women with HC use any time during 5 years before baseline, thus including using only new users of HC during baseline and never-users as reference group (n = 532543) and reran the analysis. The association between HC use and subsequent antidepressant use became somewhat stronger in women without mental health issues (OR 1.86) and the VPC also increased. The pattern of antidepressant use in the intersectional strata stayed the same, but the confidence intervals increased since the number of women included was smaller, see Supplementary material 7.

As expected, among adult women the overall propensity for using anti-depressants was higher, as it is known that anti-depressant use increases by age (50,51) and the difference between HC users and non-users was smaller. Women native to Sweden had a higher propensity for using anti-depressants, but this was moderated by HC exposure to a lower extent than for immigrant women. In adult women native to Sweden, HC use gave no increase of antidepressant use among those with high income. The lower utilization of anti-depressants does not necessarily mean that immigrant women are healthier, since earlier studies have found immigrants utilize healthcare to a lesser extent, even though the need is pronounced, with reasons including discrimination.(52,53) A recent study found that adjustement for health care access eliminatied the association between HC initiation and subsequent anti-depressant use in a US population.(54) Although the health care system is different in Sweden and visits to midwifes for contraceptive purposes free, we conducted a sensitivity analysis including only women who had accessed health care within the last three years to adress this. Using only care-accessors as the reference group did not change our results in any substansive way, see Supplementary material 8.

47
48389Intersectional considerations

The big difference in anti-depressant consumption depending on HC use for lower income immigrant women could be interpreted as the intersectional contexts embodied by these women are more susceptible to the potential detrimental effect of HC on mood. The interrelating negative consequences of low income as a proxy for class or social position, gender and xenophobia may accumulate over the life course and lead to a higher vulnerability to exposures that predispose for antidepressant use later in life, (55-57) whereas this diverse vulnerability to HC exposure might not be visible in teenagers. Social experiences can vary

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depending on for example social position, which in turn impact psychological development, mood and cognition, thus influencing health.(58, 59) In understanding how HC can impact women's mental health differently, both possible individual biological predispositions and social settings need to be investigated, since the emotional response to HC is influenced by context.(32) In other words, the interlocking power axes that create oppression could predispose women already under structural burdens for adverse mental health reactions when using HC. The fact that adult women native to Sweden were almost unaffected by HC use, could strengthen this suggestion. Without the intersectional strata this disparity would not have been so easily identified and visualized.

Focusing on women whose lives are affected by several interlocking power dimensions such as low social position and xenophobia is fundamental to achieving reproductive justice.(30) Nonetheless, our intersectional strata should not be considered static categories of inherently "risky identities" but must be interpreted as context specific vulnerabilities of women within certain interlocking positions, constituted in relation to power dynamics created by unequal schemes such as the economic system. (25, 29) It is likely that in other contexts, other groups could be more vulnerable. It is also important to remember that the purpose of HC most commonly is protection against unwanted pregnancy, a situation that if it arises in itself can have negative mental health effects. In identifying the underlying power systems creating these intersectional categories and acknowledging their constant movement and changing dynamics on a societal level, it furthermore becomes possible to address these inequalities through social change.

In this study, we have combined a classical epidemiological approach of exposure to HC and an intersectional MAHIDA to create a novel understanding of how intersecting power dynamics could create particular vulnerabilities to this specific exposure. Because of our study design, where women are followed for one year after a dispensed prescription of HC, it is more theoretically coherent to view use of HC as an exposure rather than a component of the intersectional strata. However, it is possible to within our approach view HC use as a socio-contextual factor that captures certain living conditions (for example more likely to be sexually active or in a heterosexual relationship), which somewhat changes the interpretation of the results. This epistemological tension is not necessarily a limitation, but could enrich the dialogue in social epidemiology on whether it is possible to separate contextual factors from "pure" exposure.(60-62)

60 429 Limitations

The findings from this study must be interpreted in the context of its limitations. The SPDR has highly reliable data on dispensed prescriptions but cannot measure the actual use of dispensed medications. Whether the women was exposed to HC treatment during her entire follow-up is thus not possible to determine with our method, although previous Swedish data suggest continuation rates for any HC after 6 months are almost 90%.(47) Our methodology does furthermore not allow for differentiation between new users and continuous users of HC. Previous studies has shown an increased risk for depression in new users,(6) which could mean we underestimate the associations when also including continuous users. Nevertheless, a sensitivity analysis (see Supplementary material 7) showed that the pattern of antidepressant use and heterogeneity between groups that the MAIHDA shows remain the same when including only new users. Combining MAIHDA with a survival analysis would possibly address this issue better and could be considered in the future. Use of anti-depressants can be considered a proxy for depression, but anti-depressants are also prescribed for other reasons than depression, including generalized anxiety disorder, obsessive-compulsive disorder and panic disorder.(63) Therefore it is not a perfect proxy of depression but may be a more general indication of impaired mental health.(64) However, out of all women with potentially unfavorable mental health effects from HC, only a subset would have symptoms severe enough to get an anti-depressant prescription, leading instead to many missed cases. Since the outcome is rather common, the risk of underestimation is further enhanced and the true risk of adverse mental health effects could be higher.

As in any observational study, ours only allows for measurements of associations and cannot determine causation. Furthermore, apparently strong average associations do not necessarily convey a high discriminatory accuracy (see elsewhere for a short review and discussion).(65) Nevertheless, since our analysis yielded a moderate accuracy (i.e., AUC=0.6), the intersectional strata do matter for the propensity to use antidepressants. A consideration in every quantitative intersectional study is the basis for creating intersectional categories, since comprehensive information on background and lived experiences are lacking and the categories are created based on available but crude proxies such as income level. For example, in our study the group of women with immigrant background was very heterogenous, so we cannot exclude that the increased antidepressant use is located on more specific country of birth categories. There is an ongoing debate whether these crude categorizations are feasible, and extra caution should be taken when investigating emerging intersectional categories rather than established ones.(66)

1 2		
3	463	Conclusion
5	464	It is important to recognise intersectional perspectives and interacting axes of oppression to
7	465	tailor better public health interventions, as well as acknowledging the experiences of
2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32	466	oppressed women to reach reproductive and social justice. (29, 66) Our intersectional
	467	MAIHDA methodology operationalizes this idea by providing information on the
2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42	468	discriminatory accuracy of the contexts that define the intersectional strata. It highlights the
	469	need to consider disadvantages consisting of several interlocking structural dimensions such
	470	as income/class, age and immigration to better understand how HC might predispose certain
	471	women, mainly teenagers and low-income women with immigrant background, for
	472	depression. These vulnerabilities are based in inequalities that are not static, but structurally
21	473	created and therefore possible to redeem.
23	474	
26	475	
28	476	
	477	Figure 1. Selection of the study population.
	478	
33	479	
35	480	Acknowledgements
	481	A previous version of this study was presented as a poster at the Gynecological
	482	Endocrinology, the 19th World Congress in December 2020. We thank all colleagues at the
40	483	Unit for Social epidemiology, Lund university, for valuable discussions.
	484	
43 44	485	Ethical statement
45	486	The database was approved by the Regional Ethical Review Board in Lund, Sweden, the Data
47	487	Safety Board at Statistics Sweden and the National Board of Health and Welfare (Dnr: 2014/
48 49	488	856, 2015/341).
50 51	489	
38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56	490	Funding statement
	491	This work was supported by The Swedish Research Council (Vetenskapsrådet) grant number:
	492	[2017-01321] https://www.swecris.se/betasearch/details/project/201701321VR
9 10 11 12 13 14 15 16 17 18 9 20 21 22 32 4 25 26 27 28 9 30 132 33 435 36 37 89 40 41 42 43 44 56 47 48 9 50 51 25 34 55 67 89 60 51 55 56 57 89 60 57 56 57 57 56 57 57 56 57 56 57 57 57 57 57 57 57 57 57 57 57 57 57	493	
59	494	Competing interests
60	495	None declared.

1 2		
3 4	496	
5	497	Data sharing statement
6 7	498	Public access to the data is restricted by the Swedish Authorities (Public Access to
8 9	499	Information and Secrecy Act; http://www.government.se/information-
10	500	material/2009/09/public-access-to-information-and-secrecy-act/) but data can be made
11 12	501	available for researchers after a special review that includes approval of the research project
13 14	502	by both an Ethics Committee and the authorities' data safety committees. The National Board
15 16	503	of Health and Welfare is a government agency under the Ministry of Health and Social
17	504	Affairs. It is not their policy to provide individual level data to researchers abroad. Instead,
18 19	505	they normally advise researchers in other countries to cooperate with Swedish colleagues, to
20 21	506	whom they can provide data according to standard legal provisions and procedures. Requests
 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 	507	for access to the data can be made to the National Board of Health and Welfare and Statistics
	508	Sweden (http://www.socialstyrelsen.se/statistics; https://www.scb.se/en/services/guidance-
	509	for-researchers-and-universities/).
	510	
29	511	Contributorship statement
31	512	Sofia Zettermark: Conceptualization, design, analysis, interpretation of data, writing original
	513	draft, final approvement of version to be published.
	514	Kani Kahlaf: Interpretation of data, revising draft critically for intellectual content, final
36	515	approvement of version to be published.
	516	Raquel Perez-Vicente: Design, analysis, interpretation of data, revising draft critically for
	517	intellectual content, final approvement of version to be published.
41 42	518	George Leckie: Analysis, interpretation of data, revising draft critically for intellectual
43	519	content, final approvement of version to be published.
44 45	520	Diana Mulinari: Interpretation of data, revising draft critically for intellectual content, final
46 47	521	approvement of version to be published.
48	522	Juan Merlo: Conceptualization, design, analysis, interpretation of data, revising draft
49 50	523	critically for intellectual content, final approvement of version to be published.
50 51 52	524	
53 54	525	
55	526	
56 57	527	REFERENCES
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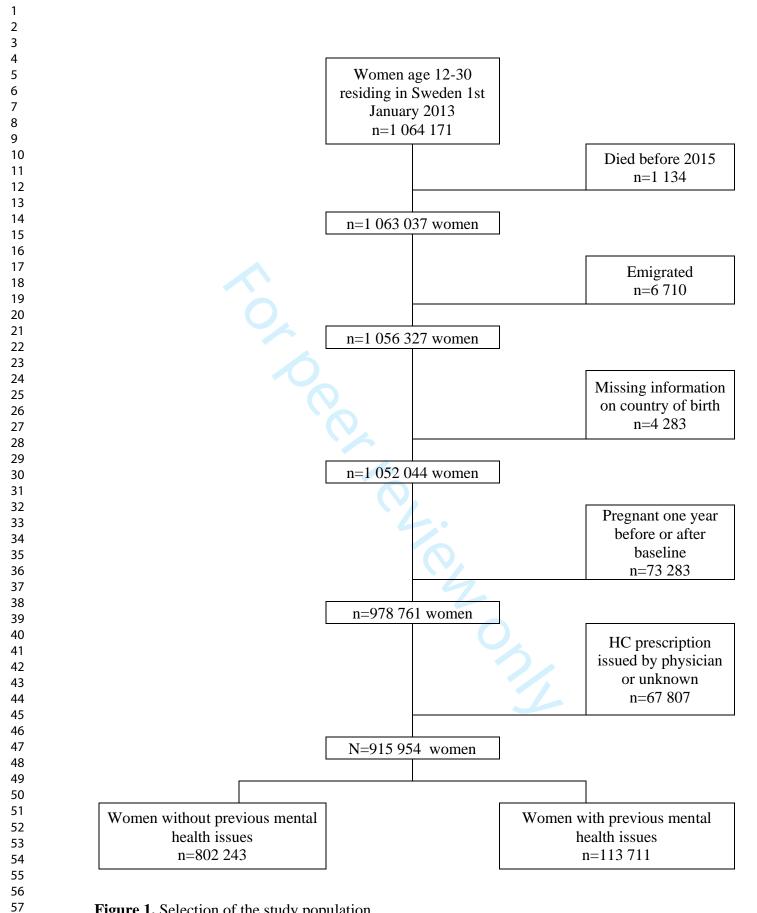


Figure 1. Selection of the study population.

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* Hormonal Contraception and Antidepressant Use in Sweden: An
        Intersectional Multilevel Analysis of Individual Heterogeneity and
        Discriminatory Accuracy
        * (MAIHDA)
        clear *
        global MLwiN path "C:\Program Files\MLwiN v3.05\mlwin.exe"
        set cformat %9.2f
        * TABLE 1
        * Load the data
        use "final mlMENTAL.dta", clear
        keep age cat1 age cat2 age cat3 inc1 inc2 inc3 imm pp proportion denom
        order age cat1 age cat2 age cat3 inc1 inc2 inc3 imm pp proportion denom
22
        generate percentage = 100*proportion
        drop proportion
        format %9.2f percentage
        generate age cat = .
26
        replace age_cat = 1 if age_cat1==1
        replace age_cat = 2 if age_cat2==1
        replace age_cat = 3 if age_cat3==1
30
        generate inc_cat = .
        replace inc cat = 1 if inc1==1
        replace inc cat = 2 if inc2==1
        replace inc cat = 3 if inc3==1
        * Results for the table
        tabulate pp [fweight = denom]
        table pp [fweight = denom], contents(mean percentage )
38
        tabulate age_cat pp [fweight = denom], column nofreq
        tabulate inc_cat pp [fweight = denom], column nofreq
39
        tabulate imm pp [fweight = denom], column nofreq
        * TABLE 2: MODEL 1
        * Load the data
        use "final mlMENTAL.dta", clear
        * IGLS estimation, for MCMC initial values
51
        runmlwin prop cons, ///
         level2(inter: cons) ///
         level1(inter:) ///
         discrete(distribution(binomial) link(logit) denom(denom) mql1) ///
         nopause
        * MCMC
        runmlwin prop cons, ///
         level2(inter: cons, residuals(u, savechains("mlu.dta",replace))) ///
         level1(inter:) ///
```

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```
2
3
         discrete (distribution (binomial) link (logit) denom (denom)) ///
4
         mcmc(burnin(10000) chain(50000) thin(10) savechains("mlb.dta", replace))
5
        111
         initsprevious ///
6
         nopause
7
8
        * Level-2 variance
9
        scalar m1sigma2u = [RP2]var(cons)
10
        scalar list m1sigma2u
11
12
        * Level-1 variance
13
        scalar mlsigma2e = pi^2/3
14
        scalar list m1sigma2e
15
16
        * VPC
17
        display "VPC u = " %9.4f m1sigma2u/(m1sigma2u + m1sigma2e)
18
19
        * Compress and save the data
20
        compress
        save "m1.dta", replace
21
22
23
24
        *_____*
25
        * PREPARE FIXED-PART PAREMETER CHAINS
26
        *_____
                                     -----*
27
28
        use "m1b.dta", clear
29
        drop deviance RP2_var_cons_ OD_bcons_1
30
        rename FP1 * b *
31
        format %9.2f b *
32
        compress
33
        save "mlb prepped.dta", replace
34
        isid iteration
35
        codebook iteration, compact
36
37
38
        *_____*
39
        * PREPARE RANDOM EFFECTS CHAINS
40
        *_____*
41
        use "mlu.dta", clear
42
        drop residual idnum
43
        rename value u
44
        format %9.2f u
45
       sort inter iteration
46
        order inter iteration
47
        compress
48
        save "mlu prepped.dta", replace
49
        isid inter iteration
50
        codebook iteration, compact
51
52
53
54
        *_____*
55
        * MERGE DATA, FIXED-PART PARAMETER AND RANDOM EFFECT CHAINS TOGETHER
        *_____
56
        use "final mlMENTAL", clear
57
        count
58
        cross using "mlb_prepped.dta"
59
        count
60
```

```
2
3
        merge m:1 inter iteration using "mlu prepped.dta", nogenerate assert(match)
4
        count
5
        compress
        save "mldata_prepped.dta", replace
6
7
8
9
        *_____*
10
        * ROC
11
        *_____*
12
        use "mldata_prepped.dta", clear
13
        count
14
        generate p = invlogit(b cons + u)
15
        gcollapse (mean) p, by(inter num denom)
16
        count
17
        expand denom
18
        sort inter
19
        bysort inter: generate y = ( n<=numerator)</pre>
20
        generate prop = denom/ N
21
        generate weight = int(1/prop)
        roctab y p [fw=weight]
22
23
24
25
               _____
26
        * TABLE 3
27
        *_____
28
        use "mldata prepped.dta", clear
29
        keep iteration inter age_cat1 age_cat2 age_cat3 inc1 inc2 inc3 imm pp denom
30
        b_cons u
31
        count
32
        generate p = 100*invlogit(b cons + u)
33
        drop b_cons u
34
        format %9.1f p
35
        drop inter
36
        reshape wide denom p, i(iteration age_cat1 age_cat2 age_cat3 inc1 inc2 inc3
37
        imm) j(pp)
38
        generate denom = denom0 + denom1
39
        drop denom0 denom1
        generate pdiff = p1 - p0
40
        gcollapse (mean) p0 p1 pdiff (p2.5) pdifflo=pdiff (p97.5) pdiffhi=pdiff,
41
        by (age cat1 age cat2 age cat3 inc1 inc2 inc3 imm denom)
42
        format %9.1f pdiff pdifflo pdiffhi
43
        order p1 p0 pdiff pdifflo pdiffhi, last
44
        gsort -age cat1 -age cat2 -age cat3 -inc1 -inc2 -inc3 imm
45
46
47
48
        49
        * TABLE 2: MODEL 2:
50
        51
52
        * Load the data
53
        use "final mlMENTAL.dta", clear
54
55
        * IGLS estimation, for MCMC initial values
56
        runmlwin prop cons age cat2 age cat3 inc1 inc2 imm pp, ///
          level2(inter: cons) ///
57
          level1(inter:) ///
58
          discrete(distribution(binomial) link(logit) denom(denom) mql1) ///
59
          nopause
60
```

```
3
4
         * MCMC
5
        runmlwin prop cons age cat2 age cat3 inc1 inc2 imm pp, ///
          level2(inter: cons, residuals(u,savechains("m2u.dta",replace))) ///
6
          level1(inter:) ///
7
          discrete(distribution(binomial) link(logit) denom(denom)) ///
8
          mcmc(burnin(10000) chain(50000) thin(10) savechains("m2b.dta", replace))
9
        ///
10
          initsprevious ///
11
          nopause
12
13
        * Odds ratios
14
        runmlwin, or
15
16
        * Level-2 variance
17
        scalar m2sigma2u = [RP2]var(cons)
18
        scalar list m2sigma2u
19
20
        * Level-1 variance
21
        scalar m2sigma2e = pi^2/3
        scalar list m2sigma2e
22
23
        * VPC
24
        display "VPC u = " %9.4f m2sigma2u/(m2sigma2u + m2sigma2e)
25
26
         * Compress and save the data
27
        compress
28
        save "m2.dta", replace
29
30
         * PCV
31
        display "PCV = " %9.4f (m2sigma2u - m1sigma2u)/m1sigma2u
32
33
34
35
         *_____*
36
         * PREPARE FIXED-PART PAREMETER CHAINS
37
        *_____*
38
        use "m2b.dta", clear
        drop deviance RP2_var_cons_ OD_bcons_1
39
        rename FP1 * b *
40
        format %9.2f b *
41
        compress
42
        save "m2b prepped.dta", replace
43
        isid iteration
44
        codebook iteration, compact
45
46
47
48
         *_____*
49
         * PREPARE inter RANDOM EFFECTS CHAINS
50
        *_____*
51
        use "m2u.dta", clear
52
        drop residual idnum
53
        rename value u
54
        format %9.2f u
55
        sort inter iteration
        order inter iteration
56
        compress
57
        save "m2u prepped.dta", replace
58
        isid inter iteration
59
        codebook iteration, compact
60
```

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4 5 *_____* 6 * MERGE DATA, FIXED-PART PARAMETER AND RANDOM EFFECT CHAINS TOGETHER 7 *-----* 8 use "final mlMENTAL", clear 9 count 10 cross using "m2b_prepped.dta" 11 count 12 merge m:1 inter iteration using "m2u prepped.dta" 13 count 14 save "m2data prepped.dta", replace 15 16 17 18 *_____* 19 * ROC *-----* 20 use "m2data prepped.dta", clear 21 22 count generate p = invlogit(b cons + b age cat2*age cat2 + b age cat3*age cat3 + 23 b_inc1*inc1 + b_inc2*inc2 + b_imm*imm + b pp*pp) 24 gcollapse (mean) p, by(inter num denom) 25 count 26 expand denom 27 sort inter 28 bysort inter: generate y = (_n<=numerator)</pre> 29 generate prop = denom/_N 30 generate weight = int(1/prop) 31 roctab y p [fw=weight] 32 33 34 35 *_____* 36 * TABLE 3 37 *_____* 38 use "mldata_prepped.dta", clear keep iteration inter age_cat1 age_cat2 age_cat3 inc1 inc2 inc3 imm pp denom 39 b cons u 40 count 41 generate p = 100*invlogit(b cons + u) 42 drop b cons u 43 format %9.1f p 44 drop inter 45 reshape wide denom p, i(iteration age cat1 age cat2 age cat3 inc1 inc2 inc3 46 imm) j(pp) 47 generate denom = denom0 + denom1 48 drop denom0 denom1 49 generate pdiff = p1 - p050 gcollapse (mean) p0 p1 pdiff (p2.5) pdifflo=pdiff (p97.5) pdiffhi=pdiff, 51 by (age cat1 age cat2 age cat3 inc1 inc2 inc3 imm denom) 52 format %9.1f pdiff pdifflo pdiffhi 53 order p1 p0 pdiff pdifflo pdiffhi, last 54 gsort -age_cat1 -age_cat2 -age_cat3 -inc1 -inc2 -inc3 imm 55 56 57 58 exit 59

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```
* Hormonal Contraception and Antidepressant Use in Sweden: An
        Intersectional Multilevel Analysis of Individual Heterogeneity and
        Discriminatory Accuracy (MAIHDA)
        clear *
        global MLwiN path "C:\Program Files\MLwiN v3.05\mlwin.exe"
10
        set cformat %9.2f
11
12
13
14
        15
        * TABLE 1
16
        17
18
        * Load the data
19
        use "final mlNoMENTAL.dta", clear
20
        keep age_cat1 age_cat2 age_cat3 inc1 inc2 inc3 imm pp proportion denom
21
        order age cat1 age cat2 age cat3 inc1 inc2 inc3 imm pp proportion denom
22
23
        generate percentage = 100*proportion
        drop proportion
24
        format %9.2f percentage
25
26
        generate age_cat = .
27
        replace age_cat = 1 if age_cat1==1
28
        replace age_cat = 2 if age_cat2==1
29
        replace age_cat = 3 if age_cat3==1
30
31
        generate inc cat = .
32
        replace inc cat = 1 if inc1==1
33
        replace inc_cat = 2 if inc2==1
34
        replace inc cat = 3 if inc3==1
35
36
        * Results for the table
37
        tabulate pp [fweight = denom]
38
        table pp [fweight = denom], contents(mean percentage )
        tabulate age_cat pp [fweight = denom], column nofreq
39
        tabulate inc cat pp [fweight = denom], column nofreq
40
        tabulate imm pp [fweight = denom], column nofreq
41
42
43
44
        45
        * TABLE 2: MODEL 1
46
        *****
47
48
        * Load the data
49
        use "final mlNoMENTAL.dta", clear
50
51
        * IGLS estimation, for MCMC initial values
52
        runmlwin prop cons, ///
53
         level2(inter: cons) ///
54
         level1(inter:) ///
55
         discrete(distribution(binomial) link(logit) denom(denom) mql1) ///
56
         nopause
57
        * MCMC
58
        runmlwin prop cons, ///
59
          level2(inter: cons, residuals(u, savechains("mlu.dta", replace))) ///
60
```

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```
level1(inter:) ///
 discrete(distribution(binomial) link(logit) denom(denom)) ///
 mcmc(burnin(10000) chain(50000) thin(10) savechains("mlb.dta", replace))
///
 initsprevious ///
 nopause
* Level-2 variance
scalar m1sigma2u = [RP2]var(cons)
scalar list m1sigma2u
* Level-1 variance
scalar m1sigma2e = pi^2/3
scalar list m1sigma2e
* VPC
display "VPC u = " %9.4f m1sigma2u/(m1sigma2u + m1sigma2e)
* Compress and save the data
compress
save "m1.dta", replace
                            _____
* PREPARE FIXED-PART PAREMETER CHAINS
*_____
use "m1b.dta", clear
drop deviance RP2_var_cons_ OD_bcons_1
rename FP1 * b *
format %9.2f b *
compress
save "mlb prepped.dta", replace
isid iteration
codebook iteration, compact
*_____*
* PREPARE RANDOM EFFECTS CHAINS
*_____*
use "mlu.dta", clear
drop residual idnum
rename value u
format %9.2f u
sort inter iteration
order inter iteration
compress
save "mlu prepped.dta", replace
isid inter iteration
codebook iteration, compact
*_____
* MERGE DATA, FIXED-PART PARAMETER AND RANDOM EFFECT CHAINS TOGETHER
*_____
use "final_mlNoMENTAL", clear
count
cross using "mlb_prepped.dta"
```

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```
2
3
        count
4
        merge m:1 inter iteration using "mlu prepped.dta", nogenerate assert(match)
5
        count
6
        compress
        save "mldata_prepped.dta", replace
7
8
9
10
        *_____*
11
        * ROC
12
        *_____*
13
        use "mldata_prepped.dta", clear
14
        count
15
        generate p = invlogit(b cons + u)
16
        gcollapse (mean) p, by(inter num denom)
17
        count
18
        expand denom
19
        sort inter
20
        by sort inter: generate y = (n \le numerator)
21
        generate prop = denom/ N
22
        generate weight = int(1/prop)
        roctab y p [fw=weight]
23
24
25
26
        *_____
27
        * TABLE 3
28
        *_____
29
        use "mldata prepped.dta", clear
30
        keep iteration inter age_cat1 age_cat2 age_cat3 inc1 inc2 inc3 imm pp denom
31
        b cons u
32
        count
33
        generate p = 100*invlogit(b cons + u)
34
        drop b cons u
35
        format %9.1f p
36
        drop inter
37
        reshape wide denom p, i(iteration age_cat1 age_cat2 age_cat3 inc1 inc2 inc3
38
        imm) j(pp)
        generate denom = denom0 + denom1
39
        drop denom0 denom1
40
        generate pdiff = p1 - p0
41
        gcollapse (mean) p0 p1 pdiff (p2.5) pdifflo=pdiff (p97.5) pdiffhi=pdiff,
42
        by (age cat1 age cat2 age cat3 inc1 inc2 inc3 imm denom)
43
        format %9.1f pdiff pdifflo pdiffhi
44
        order p1 p0 pdiff pdifflo pdiffhi, last
45
        gsort -age cat1 -age cat2 -age cat3 -inc1 -inc2 -inc3 imm
46
47
48
49
        *****
50
        * TABLE 2: MODEL 2:
51
        52
53
        * Load the data
54
        use "final mlNoMENTAL.dta", clear
55
        * IGLS estimation, for MCMC initial values
56
        runmlwin prop cons age cat2 age cat3 inc1 inc2 imm pp, ///
57
          level2(inter: cons) ///
58
          level1(inter:) ///
59
          discrete(distribution(binomial) link(logit) denom(denom) mql1) ///
60
```

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53

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59

```
nopause
* MCMC
runmlwin prop cons age cat2 age cat3 inc1 inc2 imm pp, ///
  level2(inter: cons, residuals(u,savechains("m2u.dta",replace))) ///
  level1(inter:) ///
  discrete(distribution(binomial) link(logit) denom(denom)) ///
  mcmc(burnin(10000) chain(50000) thin(10) savechains("m2b.dta", replace))
///
  initsprevious ///
  nopause
* Odds ratios
runmlwin, or
* Level-2 variance
scalar m2sigma2u = [RP2]var(cons)
scalar list m2sigma2u
* Level-1 variance
scalar m2sigma2e = pi^2/3
scalar list m2sigma2e
* VPC
display "VPC u = " %9.4f m2sigma2u/(m2sigma2u + m2sigma2e)
* Compress and save the data
compress
save "m2.dta", replace
* PCV
display "PCV = " %9.4f (m2sigma2u - m1sigma2u)/m1sigma2u
*_____*
* PREPARE FIXED-PART PAREMETER CHAINS
*_____*
use "m2b.dta", clear
drop deviance RP2 var cons OD bcons 1
rename FP1 * b *
format %9.2f b *
compress
save "m2b prepped.dta", replace
isid iteration
codebook iteration, compact
*_____*
* PREPARE inter RANDOM EFFECTS CHAINS
*_____*
use "m2u.dta", clear
drop residual idnum
rename value u
format %9.2f u
sort inter iteration
order inter iteration
compress
save "m2u prepped.dta", replace
isid inter iteration
```

```
2
3
       codebook iteration, compact
4
5
6
        *_____*
7
        * MERGE DATA, FIXED-PART PARAMETER AND RANDOM EFFECT CHAINS TOGETHER
8
        *_____*
9
       use "final mlNoMENTAL", clear
10
       count
11
       cross using "m2b_prepped.dta"
12
       count
13
       merge m:1 inter iteration using "m2u prepped.dta"
14
       count
15
       save "m2data prepped.dta", replace
16
17
18
19
       *_____*
20
        * ROC
21
       *_____*
22
       use "m2data prepped.dta", clear
       count
23
       generate p = invlogit(b cons + b age cat2*age cat2 + b age cat3*age cat3 +
24
       b incl*incl + b inc2*inc2 + b imm*imm + b pp*pp)
25
       gcollapse (mean) p, by(inter num denom)
26
       count.
27
       expand denom
28
       sort inter
29
       bysort inter: generate y = (_n<=numerator)</pre>
30
       generate prop = denom/_N
31
       generate weight = int(1/prop)
32
       roctab y p [fw=weight]
33
34
35
36
       *_____*
37
       * TABLE 3
38
       *_____*
       use "mldata prepped.dta", clear
39
       keep iteration inter age cat1 age cat2 age cat3 inc1 inc2 inc3 imm pp denom
40
       b cons u
41
       count
42
       generate p = 100*invlogit(b cons + u)
43
       drop b cons u
44
       format %9.1f p
45
       drop inter
46
       reshape wide denom p, i(iteration age cat1 age cat2 age cat3 inc1 inc2 inc3
47
       imm) j(pp)
48
       generate denom = denom0 + denom1
49
       drop denom0 denom1
50
       generate pdiff = p1 - p0
51
       gcollapse (mean) p0 p1 pdiff (p2.5) pdifflo=pdiff (p97.5) pdiffhi=pdiff,
52
       by (age cat1 age cat2 age cat3 inc1 inc2 inc3 imm denom)
53
       format %9.1f pdiff pdifflo pdiffhi
54
       order p1 p0 pdiff pdifflo pdiffhi, last
55
       gsort -age cat1 -age cat2 -age cat3 -inc1 -inc2 -inc3 imm
56
57
58
        59
       exit
60
```

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1 pp,imm,inter,age_cat1,age_cat2,age_cat3,inc1,inc2,inc3,proportion,numerator,denom,cons 2 3 0,0,12-17 Low income 0 0,1,0,0,1,0,0,.013224002,279,21098,1 4 1,0,12-17 Low income 0 1,1,0,0,1,0,0,.037408244,265,7084,1 5 0,1,12-17 Low income 1 0,1,0,0,1,0,0,.0040497542,28,6914,1 6 1,1,12-17 Low income 1 1,1,0,0,1,0,0,.0096021947,7,729,1 7 0,0,12-17 Middle income 0 0,1,0,0,0,1,0,.010099272,587,58123,1 8 9 1,0,12-17 Middle income 0 1,1,0,0,0,1,0,.030316716,537,17713,1 10 0,1,12-17 Middle income 1 0,1,0,0,0,1,0,.0056107035,52,9268,1 11 1,1,12-17 Middle income 1 1,1,0,0,0,1,0,.017814728,15,842,1 12 0,0,12-17 High income 0 0,1,0,0,0,0,1,.008893352,859,96589,1 13 1,0,12-17 High income 0 1,1,0,0,0,0,1,.01951286,572,29314,1 14 15 0,1,12-17 High income 1 0,1,0,0,0,0,1,.0076045627,30,3945,1 16 1,1,12-17 High income 1 1,1,0,0,0,0,1,.025718609,17,661,1 17 0,0,18-23 Low income 0 0,0,1,0,1,0,0,.029676914,530,17859,1 18 1,0,18-23 Low income 0 1,0,1,0,1,0,0,.034916617,938,26864,1 19 20 0,1,18-23 Low income 1 0,0,1,0,1,0,0,.011607248,98,8443,1 21 1,1,18-23 Low income 1 1,0,1,0,1,0,0,.022702307,62,2731,1 22 0,0,18-23 Middle income 0 0,0,1,0,0,1,0,.027664155,771,27870,1 23 1,0,18-23 Middle income 0 1,0,1,0,0,1,0,.0282459,1247,44148,1 24 0,1,18-23 Middle income 1 0,0,1,0,0,1,0,.011609907,75,6460,1 25 26 1,1,18-23 Middle income 1 1,0,1,0,0,1,0,.023316063,54,2316,1 27 0,0,18-23 High income 0 0,0,1,0,0,0,1,.023347162,1058,45316,1 28 1,0,18-23 High income 0 1,0,1,0,0,0,1,.022887168,2082,90968,1 29 0,1,18-23 High income 1 0,0,1,0,0,0,1,.017995911,44,2445,1 30 1,1,18-23 High income 1 1,0,1,0,0,0,1,.019577537,38,1941,1 31 32 0,0,24-30 Low income 0 0,0,0,1,1,0,0,.032189574,2168,67351,1 33 1,0,24-30 Low income 0 1,0,0,1,1,0,0,.031126546,1954,62776,1 34 0,1,24-30 Low income 1 0,0,0,1,1,0,0,.013751426,446,32433,1 35 1,1,24-30 Low income 1 1,0,0,1,1,0,0,.026964672,187,6935,1 36 37 0,0,24-30 Middle income 0 0,0,0,1,0,1,0,.030455342,818,26859,1 38 1,0,24-30 Middle income 0 1,0,0,1,0,1,0,.03591495,652,18154,1 39 0,1,24-30 Middle income 1 0,0,0,1,0,1,0,.023714487,202,8518,1 40 1,1,24-30 Middle income 1 1,0,0,1,0,1,0,.027789129,68,2447,1 41 0,0,24-30 High income 0 0,0,0,1,0,0,1,.025993951,593,22813,1 42 1,0,24-30 High income 0 1,0,0,1,0,0,1,.024208747,501,20695,1 43 44 0,1,24-30 High income 1 0,0,0,1,0,0,1,.023088569,61,2642,1 45 1,1,24-30 High income 1 1,0,0,1,0,0,1,.019407559,19,979,1 46 47

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1 pp,imm,inter,age_cat1,age_cat2,age_cat3,inc1,inc2,inc3,proportion,numerator,denom,cons 2 3 0,0,12-17 Low income 0 0,1,0,0,1,0,0,.22574355,463,2051,1 4 1,0,12-17 Low income 0 1,1,0,0,1,0,0,.3049593,412,1351,1 5 0,1,12-17 Low income 1 0,1,0,0,1,0,0,.12383901,40,323,1 6 1,1,12-17 Low income 1 1,1,0,0,1,0,0,.1891892,21,111,1 7 0,0,12-17 Middle income 0 0,1,0,0,0,1,0,.23362993,1024,4383,1 8 9 1,0,12-17 Middle income 0 1,1,0,0,0,1,0,.31201944,771,2471,1 10 0,1,12-17 Middle income 1 0,1,0,0,0,1,0,.13422818,60,447,1 11 1,1,12-17 Middle income 1 1,1,0,0,0,1,0,.18032786,22,122,1 12 0,0,12-17 High income 0 0,1,0,0,0,0,1,.28093326,1469,5229,1 13 1,0,12-17 High income 0 1,1,0,0,0,0,1,.34217408,916,2677,1 14 15 0,1,12-17 High income 1 0,1,0,0,0,0,1,.18867925,50,265,1 16 1,1,12-17 High income 1 1,1,0,0,0,0,1,.3018868,32,106,1 17 0,0,18-23 Low income 0 0,0,1,0,1,0,0,.37809917,2013,5324,1 18 1,0,18-23 Low income 0 1,0,1,0,1,0,0,.39212543,2201,5613,1 19 20 0,1,18-23 Low income 1 0,0,1,0,1,0,0,.19350649,149,770,1 21 1,1,18-23 Low income 1 1,0,1,0,1,0,0,.28291318,101,357,1 22 0,0,18-23 Middle income 0 0,0,1,0,0,1,0,.36302635,2164,5961,1 23 1,0,18-23 Middle income 0 1,0,1,0,0,1,0,.37776819,2627,6954,1 24 0,1,18-23 Middle income 1 0,0,1,0,0,1,0,.19285715,108,560,1 25 26 1,1,18-23 Middle income 1 1,0,1,0,0,1,0,.27112675,77,284,1 27 0,0,18-23 High income 0 0,0,1,0,0,0,1,.39782199,2959,7438,1 28 1,0,18-23 High income 0 1,0,1,0,0,0,1,.38269973,3765,9838,1 29 0,1,18-23 High income 1 0,0,1,0,0,0,1,.25,82,328,1 30 1,1,18-23 High income 1 1,0,1,0,0,0,1,.27906978,84,301,1 31 32 0,0,24-30 Low income 0 0,0,0,1,1,0,0,.49862742,9082,18214,1 33 1,0,24-30 Low income 0 1,0,0,1,1,0,0,.50085437,5569,11119,1 34 0,1,24-30 Low income 1 0,0,0,1,1,0,0,.32457545,1013,3121,1 35 1,1,24-30 Low income 1 1,0,0,1,1,0,0,.37422037,360,962,1 36 37 0,0,24-30 Middle income 0 0,0,0,1,0,1,0,.50859779,2869,5641,1 38 1,0,24-30 Middle income 0 1,0,0,1,0,1,0,.49799198,1488,2988,1 39 0,1,24-30 Middle income 1 0,0,0,1,0,1,0,.37214136,358,962,1 40 1,1,24-30 Middle income 1 1,0,0,1,0,1,0,.33590734,87,259,1 41 0,0,24-30 High income 0 0,0,0,1,0,0,1,.48993289,1971,4023,1 42 1,0,24-30 High income 0 1,0,0,1,0,0,1,.48666918,1296,2663,1 43 44 0,1,24-30 High income 1 0,0,0,1,0,0,1,.37669376,139,369,1 45 1,1,24-30 High income 1 1,0,0,1,0,0,1,.45238096,57,126,1 46 47

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Supplementary material 5

Supplementary table, summary statistics. Numbers are percentages (numbers within brackets).

		Hormonal contraception	Mental health issues
Age	12-17	23.2 (63 181)	7.2 (19 536)
	18-23	59.9 (192 315)	13.6 (43 729)
	24-30	40.3 (130 103)	15.6 (50 447)
Income	Low	40.8 (126 632)	15.9 (49 316)
	Middle	38.9 (98 698)	12.2 (31 032)
	High	45.6 (160 269)	9.5 (33 363)
Immigrant	No	45.1 (363 390)	12.9 (103 938)
background	Yes	20.1 (22 209)	8.9 (9 773)

Supplementary table. Percentage of women within each intersectional dimension using hormonal contraceptives and with previous mental health issues.

Supplementary material 6

ATC	Freq.	Percent	
G02BA03	12 535	3.25	
G02BB	96	0.02	
G0BB01	26 022	6.75	
G02BB01	48	0.01	
G03AA03	4 786	1.24	
G03AA07	126 061	32.69	
G03AA09	3 227	0.84	
G03AA11	15 463	4.01	
G03AA12	4 596	13.69	
G03AA13	12 329	1.19	
G03AA14	5 958	3.20	
G03AB	5 958	1.55	
G03AB03	8 014	2.08	
G03AB04	5 341	1.39	
G03AC01	4 249	1.10	
G03AC02	2 483	0.64	
G03AC06	2 710	0.70	
G03AC08	21 284	5.52	
G03AC09	77 595	20.12	
		•	f hormonal contraceptives. Frequency of inal cohort of 915 954 women.

Supplementary table, frequency table of hormonal contraceptives. Frequency of all included hormonal contraceptives in the final cohort of 915 954 women.

Supplementary material 7

Sensitivity analysis only including only new users and never-users of HC. Women with any dispensed prescription of HC during five years prior to baseline were excluded and only women with a HC prescription fill exclusively during follow-up are included as users. Non-users of HC are defined as not filing any prescription of HC during five years prior to baseline or during follow-up.

Table 1. Characteristics of the 532 543 women aged 12 - 30 years by previous mental health issues and use of hormonal contraceptives. Values are percentages (number of women in parenthesis).

	Previous mental health issues								
	Y	es	١	No					
		(59 238)		473 305)					
	11112 (00.00 (110 000)					
	Use	of HC	Use	of HC					
	Yes	No	Yes	No					
	38.87 (23 034)	61.13 (36 214)	1.83 (8 678)	98.17 (464 627)					
Antidepressant									
during follow-up	60.11 (35 610)	39.89 (23 629)							
Age									
12-17 years	32.53 (4 065)	25.56 (11 946)	43.24 (38 426)	50.37 (193 658)					
18-23 years	37.18 (4 646)	27.22 (12 722)	35.44 (31 489)	20.09 (77 244)					
24-30 years	30.28 (3 784)	47.23 (22 075)	21.32 (18 948)	29.53 (113 540)					
Income level	,								
Low inc.	35.93 (4 489)	43.77 (20 458)	24.00 (21 331)	30.34 (116 635)					
Medium inc.	30.21 (3 775)	28.13 (13 147)	29.43 (26 151)	30.46 (117 109)					
High inc.	33.86 (4 231)	28.11 (13 138)	46.57 (41 381)	39.20 (150 698)					
Immigrant			, , , , , , , , , , , , , , , , , , ,	,					
background									
None	92.84 (11 600)	88.12 (41 188)	91.78 (81 560)	81.40 (312 926)					
Yes	7.16 (895)	11.88 (5 555)	8.22 (7 303)	18.60 (71 516)					
105	7.10(0)3)	11.00 (3 333)	0.22(7303)	10.00 (71 510)					

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	8
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	0
	1
2	1
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2	3
	4
	5
	6
2	7
2	8
	9
	0
3	1
3	2
3	
	4
	5
3	6
3	7
2	8
2	0
3	9
	0
4	1
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4	6
4	7
	8
4	
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Table 2. Results from the Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy (MAIHDA) distinguishing between measures of association (Odds Ratios) and measures of variance and discriminatory accuracy. The analyses are stratified by the existence of previous mental issues. Values are point estimations (with 95% credible intervals) or percentages where indicated.

	Without me	etal health issues	With ment	With mental health issues			
	Model 1	Model 2	Model 1	Model 2			
Measures of a	ssociation						
Age							
12-17 years		Reference		Reference			
18-23 years		1.76 (1.35-2.21)		1.64 (1.42-1.89)			
24-30 years		2.34 (1.79-2.90)		2.69 (2.32-3.09)			
Income							
High inc.		Reference		Reference			
Medium inc.		1.06 (0.81-1.34)		0.84 (0.72-0.98)			
Low inc.		1.08 (0.86-1.35)		0.87 (0.75-1.00)			
Immigrant background							
None		Reference		Reference			
Yes		0.63 (0.51-0.76)		0.52 (0.46-0.59)			
Hormonal							
contraception							
No		Reference		Reference			
Yes		1.86 (1.51-2.28)		1.18 (1.05-1.34)			
Measures of v	ariance and discrim	inatory accuracy*					
Variance	0.36 (0.22-0.60)	0.08 (0.04-0.15)	0.31 (0.19-0.51)	0.02 (0.01-0.14)			
VPC	9.88%	2.34%	8.67%	0.63%			
PCV		76.32%		92.73%			
AUC	0.63 (0.63-0.63)	0.62 (0.62-0.62)	0.65 (0.64-0.65)	0.64 (0.64-0.64)			

*Between-strata variance, variance partition coefficient (VPC), proportional change of the variance (PCV), Area under the curve (AUC)

Table 3. Distribution of antidepressant use between different intersectional strata, and difference inusage between user and non-users of hormonal contraceptives but otherwise sharing the sameintersectional stratum. The values are calculated from the multilevel analysis of individualheterogeneity and discriminatory accuracy (MAIHDA). Numbers are percentages.

Previous mental	Age	Income	Immigrant	Number of	Use of	Use of hormonal contrace	
health issues	(years)	level	background	women	Yes	No	Yes-No difference
No	12 - 17	Low	No	25342	3.7	1.2	2.4 (1.9-3)
			Yes	7416	1.2	0.4	0.7 (0.1-1.6)
		Middle	No	69096	2.9	1	1.9 (1.6-2.2)
			Yes	9839	2	0.6	1.4 (0.5-2.5)
		High	No	115995	1.9	0.9	1 (0.8-1.2)
			Yes	4396	2.5	0.8	1.7 (0.6-3.2)
	18 - 23	Low	No	15523	3.9	2.7	1.2 (0.5-1.8)
			Yes	8238	2.2	1.1	1 (0.2-2)
		Middle	No	27757	2.9	2.2	0.7 (0.3-1.1)
			Yes	6642	2.2	1.1	1.1 (0.2-2.1)
		High	No	47988	2.3	2	0.3 (0-0.6)
			Yes	2585	2.5	1.8	0.7 (-0.5-2.1)
	24 - 30	Low	No	51819	4.2	3.3	0.9 (0.4-1.3)
			Yes	29628	2.7	1.3	1.4 (0.8-2.1)
		Middle	No	22251	4.7	2.8	1.9 (1.2-2.6)
			Yes	7675	2.8	2.1	0.6 (-0.4-1.8)
		High	No	18715	3.1	2.6	0.6 (0-1.2)
			Yes	2400	2.9	2.3	0.6 (-1-2.7)
Yes	12 - 17	Low	No	2671	30.5	21.8	8.6 (4.9-12.4)
			Yes	372	19.7	12.6	7.1 (-1.3-16.6)
		Middle	No	5554	31.6	22.9	8.7 (6-11.5)
			Yes	507	17.3	14.4	2.9 (-4.8-11.9)
		High	No	6585	35.2	27.9	7.3 (4.6-10)
			Yes	322	29.5	19.6	9.9 (-0.5-21.1)
	18 - 23	Low	No	4197	38.9	39	-0.1 (-3.5-3.4)
			Yes	666	29.2	20.1	9.1 (0.7-17.9)
		Middle	No	5049	38.2	36.4	1.8 (-1.2-4.8)
			Yes	549	31.1	18.6	12.5 (3.2-22.2)

2							
3		High	No	6601	39.5	40.6	-1.1 (-3.6-1.6)
4		U		0001	59.5	40.0	-1.1 (-3.0-1.0)
5			Yes	306	32.7	23.6	9.1 (-1.5-20.1)
б	24 - 30	Low	No	14408	48.5	50.5	-2 (-4.4-0.3)
7			Yes	2633	32.7	32.1	0.6 (-4.9-6.3)
8		N (* 1.11	N.7	2055	52.7	52.1	0.0 (-4.)-0.3)
9		Middle	No	4486	49.5	50.8	-1.3 (-5.3-2.7)
10			Yes	777	34.4	36.5	-2.1 (-11.7-8)
11		High	No	3237	46.3	49.3	-3 (-7.6-1.7)
12		•	* *	5251	40.5	47.5	-3 (-7.0-1.7)
13			Yes	318	41.4	36.6	4.8 (-9-19.7)
			Yes	318	41.4	36.6	4.8 (-9-19.7)

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Supplementary material 8

Sensitivity analysis only including women with a recent health care contact (defined as any dispensed prescription or appointment at a hospital in the last 3 years) = 60.46% of the original population

Table 1. Characteristics of the 553 789 women aged 12 - 30 years and residing in Sweden by 1st January 2013 by previous mental health issues and use of hormonal contraceptives. Values are percentages (number of women) if not otherwise indicated.

	Previous mental health issues							
	Y	es						
	19.01 (n =	= 105 283)	80.99 (n =	= 448 506)				
	Use of Hormona	al contraceptives	Use of Hormon	al contraceptives				
	Yes	No	Yes	No				
	42.42	57.58	44.41	55.59				
	(n = 44657)	$(n = 60 \ 626)$	(n= 199 170)	(n = 249 336)				
Antidepressant drugs	41.17 (19 886)	39.77 (26 013)	2.73 (9 215)	1.87 (8 699)				
Age								
12-17 years	15.11 (6 747)	20.75 (12 581)	15.63 (31 133)	37.24 (92 846)				
18-23 years	48.78 (21 784)	31.29 (18 968)	48.30 (96 200)	22.75 (56 735)				
24-30 years	36.11 (16 126)	47.96 (29 077)	36.07 (71 837)	40.01 (99 755)				
Income level								
Low	39.70 (17 731)	45.01 (27 286)	33.06 (65 847)	35.08 (87 456)				
Middle	27.55 (12 302)	27.85 (16 887)	26.00 (51 776)	29.91 (74 575)				
High	32.75 (14 624)	27.14 (16 453)	40.94 (81 547)	35.01 (87 305)				
Immigrant								
background								
No	94.50 (42 200)	88.94 (53 919)	93.76 (186 745)	83.61 (208 465)				
Yes	5.50 (2 457)	11.06 (6 707)	6.24 (12 425)	16.39 (40 871)				



Table 2. Results from the Multilevel Analysis of Individual Heterogeneity and Discriminatory Accuracy (MAIHDA) distinguishing between measures of association and measures of variance and discriminatory accuracy. The analyses are stratified by the existence of previous mental issues. Values are point estimations with (95% Confidence Intervals)

	Without metal hea	lth issues	With mental health i	ssues
	Model 1	Model 2	Model 1	Model 2
Measures of	association, Odds			
Ratios				
Age				
12-17		Reference		Reference
18-23		1.73 (1.33-2.22)		1.52 (1.33-1.71)
24-30		1.90 (1.48-2.40)		2.58 (2.29-2.91)
Income				
High		Reference		Reference
Middle		1.16 (0.91-1.48)		0.89 (0.79-1.01)
Low		1.17 (0.92-1.55)		0.89 (0.78-1.01)
Immigrant ba	ckground			
No		Reference		Reference
Yes		0.65 (0.53-0.81)		0.55 (0.49-0.61)
Hormonal cor	ntraceptives			
No		Reference		Reference
Yes		1.40 (1.12-1.71)		1.18 (1.06-1.34)
Measures of	variance			
Variance*	0.224 (0.130- 0.372)	0.077 (0.038-0.141)	0.287 (0.174-0.468)	0.017 (0.008-0.033
VPC	6.38%	2.29%	8.02%	0.51%
PCV		65.67%		94.09%
AUC	0.61 (0.61-0.61)	0.61 (0.61-0.61)	0.64 (0.64-0.64)	0.64 (0.64-0.64)

*Between-strata variance, variance partition coefficient (VPC), proportional change of the variance (PCV), Area under the curve (AUC)

Previous mental health issues	Age (years)	Income level	Immigrant background	Number of women		•	contraceptive
185005					Yes	No	Yes-No differen
					AR	AR	ARD
No	12 - 17	Low	No	14060	4.4	1.8	2.7 (2 - 3.4)
- · -			Yes	3123	1.5	0.8	0.8 (-0.1 - 2)
		Middle	No	37376	3.6	1.3	2.2 (1.8 - 2.6)
		U_	Yes	4543	2.4	1.0	1.4 (0.3 - 2.8)
		High	No	62712	2.4	1.1	1.3 (1 - 1.5)
		8	Yes	2165	2.8	1.2	1.7 (0.4 - 3.3)
	18 - 23	Low	No	25939	4.2	3.4	0.8 (0.3 - 1.2)
			Yes	5720	2.5	2.0	0.5 (-0.3 - 1.4)
		Middle	No	40241	3.3	3.6	-0.3 (-0.6 - 0.1)
		11100	Yes	4547	2.7	1.8	0.9 (0 - 1.9)
		High	No	74281	2.7	2.9	-0.2 (-0.4 - 0.1)
			Yes	2207	2.0	2.7	-0.6 (-1.9 - 0.5)
	24 - 30	Low	No	83448	3.6	3.7	0 (-0.3 - 0.2)
	2 1 20		Yes	21013	2.9	2.1	0.8 (0.3 - 1.4)
		Middle	No	31818	4.0	3.5	0.5 (0.1 - 0.9)
		1,110010	Yes	7826	3.0	2.7	0.3 (-0.5 - 1.2)
		High	No	25335	2.9	3.0	-0.1 (-0.5 - 0.3)
			Yes	2152	2.5	2.7	-0.2 (-1.5 - 1.2)
Yes	12 – 17	Low	No	3371	30.1	22.3	7.8 (4.7 - 10.9)
105	1 2 17	201	Yes	429	20.4	13.4	7 (-0.4 - 14.8)
		Middle	No	6787	31.0	23.1	7.9 (5.7 - 10.1)
		111100	Yes	565	19.5	14.3	5.2 (-1.5 - 12.7)
		High	No	7807	33.8	27.7	6.1 (3.9 - 8.2)
			Yes	369	29.7	19.4	10.3 (1.2 - 19.6)
	18 – 23	Low	No	10205	38.8	36.9	1.9 (0.1 - 3.8)
	10	1 0	Yes	1068	28.1	19.0	9.1 (3.5 - 14.6)
		Middle	No	12082	36.6	35.0	1.6 (-0.1 - 3.3)
			Yes	805	27.2	19.1	8.1 (2 - 14.3)
		High	No	15994	37.2	38.5	-1.3 (-2.8 - 0.3)
		8	Yes	598	26.3	25.4	0.8 (-6.1 - 7.7)
	24 - 30	Low	No	26185	49.2	48.9	0.3 (-0.9 - 1.6)
	2. 50	2011	Yes	3759	36.0	32.6	3.4 (-0.3 - 7)
		Middle	No	7820	49.2	50.4	-1.3 (-3.6 - 1)
		muut	Yes	1130	31.4	37.2	-5.8 (-12.4 - 0.9

1 2 3 4 5 6 7 8	High	No Yes	5868 441	47.8 41.3	47.8 35.2	0 (-2.6 - 2.6) 6.1 (-3.6 - 16)
9 10 11 12 13 14 15 16						
17 18 19 20 21 22 23 24						
25 26 27 28 29 30 31 32						
33 34 35 36 37 38 39 40 41						
38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60						
50 51 52 53 54 55 56 57						
58 59 60						

1 2 3 4	Reporting checklist for cohort study.							
5 6 7 8 9 10 11 12 13 14 15 16 17 18	Based on the STROBE cohort guidelines.							
	Instructions to authors							
	Complete this checklist by entering the page numbers from your manuscript where readers will find each of the items listed below.							
	Your article may not currently address all the items on the checklist. Please modify your text to include the missing information. If you are certain that an item does not apply, please write "n/a" and provide a short explanation.							
19 20 21	Upload your completed	Upload your completed checklist as an extra file when you submit to a journal.						
21 22 23 24 25 26 27 28 29 30	In your methods section, say that you used the STROBE cohortreporting guidelines, and cite them as:							
	von Elm E, Altman DG, Egger M, Pocock SJ, Gotzsche PC, Vandenbroucke JP. The Strengthening the Reporting of Observational Studies in Epidemiology (STROBE) Statement: guidelines for reporting observational studies.							
31 32 33			Reporting Item	Page Number				
34 35 36 37 38	Title and abstract							
	Title	<u>#1a</u>	Indicate the study's design with a commonly used term in the title or the abstract	1				
39 40 41 42	Abstract	<u>#1b</u>	Provide in the abstract an informative and balanced summary of what was done and what was found	2				
43 44	Introduction							
45 46 47 48	Background / rationale	<u>#2</u>	Explain the scientific background and rationale for the investigation being reported	4-5				
49 50 51 52	Objectives	<u>#3</u>	State specific objectives, including any prespecified hypotheses	5				
53 54	Methods							
55 56 57 58	Study design	<u>#4</u>	Present key elements of study design early in the paper	5				
59 60	Fc	or peer rev	iew only - http://bmjopen.bmj.com/site/about/guidelines.xhtml					

				i uge so
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33	Setting	<u>#5</u>	Describe the setting, locations, and relevant dates, including periods of recruitment, exposure, follow- up, and data collection	5-6
	Eligibility criteria	<u>#6a</u>	Give the eligibility criteria, and the sources and methods of selection of participants. Describe methods of follow-up.	5-6
	Eligibility criteria	<u>#6b</u>	For matched studies, give matching criteria and number of exposed and unexposed	5-6
	Variables	<u>#7</u>	Clearly define all outcomes, exposures, predictors, potential confounders, and effect modifiers. Give diagnostic criteria, if applicable	6-7
	Data sources / measurement	<u>#8</u>	For each variable of interest give sources of data and details of methods of assessment (measurement). Describe comparability of assessment methods if there is more than one group. Give information separately for for exposed and unexposed groups if applicable.	6-7
	Bias	<u>#9</u>	Describe any efforts to address potential sources of bias	6-7
34 35	Study size	<u>#10</u>	Explain how the study size was arrived at	5-6
36 37 38 39 40 41	Quantitative variables	<u>#11</u>	Explain how quantitative variables were handled in the analyses. If applicable, describe which groupings were chosen, and why	7-8
42 43 44	Statistical methods	<u>#12a</u>	Describe all statistical methods, including those used to control for confounding	
45 46 47	6-7			
47 48 49 50	Statistical methods	<u>#12b</u>	Describe any methods used to examine subgroups and interactions	7-8
51 52 53	Statistical methods	<u>#12c</u>	Explain how missing data were addressed	7-8
54 55 56 57 58	Statistical methods	<u>#12d</u>	If applicable, explain how loss to follow-up was addressed	n/a Follow-up was complete

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1 2 3				for the final cohort
4 5 7 8 9 10 11 12 13 14 15 16 17 18 19	Statistical methods	<u>#12e</u>	Describe any sensitivity analyses	
	14-15			
	Results			
	Participants	<u>#13a</u>	Report numbers of individuals at each stage of study—eg numbers potentially eligible, examined for eligibility, confirmed eligible, included in the study, completing follow-up, and analysed. Give information separately for for exposed and unexposed groups if applicable.	5-6
20 21 22	Participants	<u>#13b</u>	Give reasons for non-participation at each stage	5-6
22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 50 51 52 34 55 56 57	Participants	<u>#13c</u>	Consider use of a flow diagram	
	Figure 1			
	Descriptive data	<u>#14a</u>	Give characteristics of study participants (eg demographic, clinical, social) and information on exposures and potential confounders. Give information separately for exposed and unexposed groups if applicable.	9, table 1
	Descriptive data	<u>#14b</u>	Indicate number of participants with missing data for each variable of interest	
	n/a All participants included in final analysis had complete data			
	Descriptive data	<u>#14c</u>	Summarise follow-up time (eg, average and total amount)	
	5-6			
	Outcome data	<u>#15</u>	Report numbers of outcome events or summary measures over time. Give information separately for exposed and unexposed groups if applicable.	
58 59 60	9-10	For peer revie	ew only - http://bmjopen.bmj.com/site/about/guidelines.xhtml	

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1 2 3 4 5 6 7 8	Main results	<u>#16a</u>	Give unadjusted estimates and, if applicable, confounder-adjusted estimates and their precision (eg, 95% confidence interval). Make clear which confounders were adjusted for and why they were included	10-11
9 10 11 12	Main results	<u>#16b</u>	Report category boundaries when continuous variables were categorized	11-12
13 14 15 16	Main results	<u>#16c</u>	If relevant, consider translating estimates of relative risk into absolute risk for a meaningful time period	
17 18	10-12			
19 20 21 22 23	Other analyses	<u>#17</u>	Report other analyses done—eg analyses of subgroups and interactions, and sensitivity analyses	11-13
24 25 26	Discussion			
26 27 28 29	Key results	<u>#18</u>	Summarise key results with reference to study objectives	13-14
30 31 32 33 34 35	Limitations	<u>#19</u>	Discuss limitations of the study, taking into account sources of potential bias or imprecision. Discuss both direction and magnitude of any potential bias.	15-16
36 37 38 39 40 41	Interpretation	<u>#20</u>	Give a cautious overall interpretation considering objectives, limitations, multiplicity of analyses, results from similar studies, and other relevant evidence.	16
42 43 44 45	Generalisability	<u>#21</u>	Discuss the generalisability (external validity) of the study results	16
46 47 40	Other Information			
48 49 50 51 52 53 54	Funding	<u>#22</u>	Give the source of funding and the role of the funders for the present study and, if applicable, for the original study on which the present article is based	17
55 56 57	Notes:			
58 59 60			nplete for the final cohort ew only - http://bmjopen.bmj.com/site/about/guidelines.xhtml	

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 14b: n/a All participants included in final analysis had complete data The STROBE checklist is distributed under the terms of the Creative Commons Attribution License CC-BY. This checklist was completed on 26. January 2021 using <u>https://www.goodreports.org/</u>, a tool made by the <u>EQUATOR Network</u> in collaboration with <u>Penelope.ai</u>

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