

Supplementary table 2. Summary of included studies in the meta-analysis. *excluded in quantitative synthesis

Leading author	Year	Country	Period of data collecting (Data Source)	Sample size (Before vs. During)	Outcome reported	Assessment tool	Category of outcome	etc.
Ettman	2020	USA	2017 to 2018 vs. March 31, 2020 - April 13, 2020 (National Health & Nutrition Examination Survey)	5,065 vs. 1,441	Increase in depression prevalence (>3-fold)	PHQ-9 ≥ 10	Depression	
Twenge	2020	USA	January - June 2019 vs. April 23 - May 26, 2020 (National Health Interview Survey & Household Pulse Survey)	336,525	Increase in depressive disorders, anxiety disorders, or one or both (>3-fold)	PHQ-2 ≥ 3 GAD-2 ≥ 3	Depression Anxiety	
Castellini	2020	Italy	December 1, 2019 - January 15, 2020 vs. April 22 - May 3, 2020	130	Increase in depressive symptoms, but no changes in anxiety	BSI	Depression Anxiety	
*Ramiz	2021	France	November 2014 and December 2019 vs. April 15, 2020 and May 4, 2020 (MAVIE cohort)	1,237	Depression remained unchanged from 27.0% at recruitment to 27.6% at lockdown. Anxiety symptoms increased from 17.3 to 20.1%	PHQ-9 ≥ 4 GAD-7 ≥ 4	Depression Anxiety	No. with PHQ-9 ≥ 10 not indicated No. with GAD-7 ≥ 10 not indicated
*van der Velden	2020	Netherlands	March 2019 vs. March 2020 (Dutch longitudinal population-based LISS panel)	3,983	No increase in depression and anxiety symptoms	MHI-5 < 60	Depression Anxiety	No value specific to depression and anxiety
*van der Velden	2021	Netherlands	November 2019, March 2020, and June 2020 (Dutch longitudinal population-based LISS panel)	4,084	Lower prevalence of anxiety and depression after the outbreak (June 2020, 15.3%) than before (16.8%) and during the outbreak (17.2%)	MHI-5 < 60	Depression Anxiety	No value specific to depression and anxiety
Winkler	2020	Czech	November 2017 (Czech Mental Health Study) vs. May 6 - 20, 2020	3,306 vs. 3,021	Increase in depression (3-fold) and anxiety symptoms (2-fold)	MINI	Depression Anxiety	
Brailovskaia	2020	Germany	October 2019 vs. March 20, 2020 (Bochum Optimism and Mental Health project)	436	Depression and anxiety at baseline (October 2019) did not predict burden at follow-up (March 2020). But, stress symptoms assessed at baseline were a significant predictor of higher burden at follow-up	DASS-21	Depression Anxiety Stress	
Ruggieri	2020	Italy	March 7 - 9, 2020 (pre-quarantine) March 25 - 27, 2020 (post-quarantine) April 12 - 14, 2020 (post-quarantine)	March 7 - 9, 2020 : 113 March 25 - 27, 2020 : 75 April 12 - 14, 2020 : 80	Increase in depression, anxiety, and stress	DASS-21	Depression Anxiety Stress	
Hallwa	2021	USA	September - December 2019 vs. April - June 2020 Sample 1 : December 4 - 10, 2019 vs. April 3 - 15, 2020 Sample 2 : October 6 - 13, 2019 vs. May 14 - 25, 2020 Sample 3 : September 18 - 26, 2019 vs. June 10 - 19, 2020 (Amazon's Mechanical Turk)	Sample 1 : 300 Sample 2 : 146 Sample 3 : 142	Significant increases in anxiety and stress. But no change in depression	Depression : - Sample 1 & 3 : PHQ-8 ≥ 10 - Sample 2 : DASS-21 Anxiety : - Sample 1 & 3 : GAD-7 ≥ 10 - Sample 2 : DASS-21 Stress : - Sample 1 & 3 : PSS - Sample 2 : DASS-21	Depression Anxiety Stress	Analysis with sample 1 and sample 3 for depression and anxiety; sample 2 for psychological distress
Ayuso-Mateos	2021	Spain	June 17, 2019 - March 14, 2020 May 21, 2020 - June 30, 2020 (Edad con Salud project)	1,103	No change in depression and suicidal ideation	CIDI 3.0	Depression Suicidal ideation	
*Sueki and Ueda	2021	Japan	January 24, 2020 vs. April 27 and 30, 2020	6,683	Decrease in suicidal ideation	Suicidal ideation scale	Suicidal ideation	
*Savolainen	2021	Finland	September 16 and October 15, 2019 vs. September 15 and October 22, 2020 (Social Media at Work in Finland survey)	1,044	Increase in psychological distress Women and young people experienced higher anxiety	STAI-6 GHQ-12	Psychological distress Anxiety	Not suitable measure in anxiety (post-pandemic anxiety as dependent variable). No. with psychological distress not indicated (GHQ values not given)
McGinty	2020	USA	2018 (National Health Interview Survey) vs. April 7 - 13, 2020 (Johns Hopkins COVID-19 Civic Life & Public Health Survey)	25,417 vs. 1,468	Increase in psychological distress	Kessler 6 ≥ 13	Psychological distress	
Pierce	2020	UK	2018-19 vs. April 2020 (UK household longitudinal study)	17,452	Increase in psychological distress	GHQ-12 ≥ 4	Psychological distress	
Niedzwiedz	2020	UK	2017-2019 vs. April 23-30, 2020 (UK household longitudinal study)	9,748	Increase in psychological distress	GHQ-12 ≥ 4	Psychological distress	
Ferry	2020	UK	January 2017- December 2018 vs. April 2020 (UK household longitudinal study)	8,708	Increase in psychological distress	GHQ-12 ≥ 4	Psychological distress	
Canady	2021	USA	February 2019 vs. May 2020 (Rand American Life Panel)	2,555 vs. 1,870	No change in psychological distress	Kessler 6	Psychological distress	
Kuhn	2021	Switzerland	September 2, 2019 - March 3, 2020 vs. May 12 - June 30, 2020 (Swiss Household Panel)	5,859	Reduced stress levels significantly	Stress was captured with the question how often respondents felt stressed during the last 2 weeks, with answers ranging from never (1) to very often (5)	Perceived stress	
Novotny	2020	Czech	December 19, 2014 vs. April 24 to May 27, 2020	715	Increase in stress (1.4-fold) and depressive symptoms (5.5-fold)	PSS PHQ-9 (before COVID-19) + PHQ-4 (during COVID-19) ≥ 3	Depression Perceived stress	No. with PHQ-9 ≥ 10 not indicated No. with GAD-7 ≥ 10 not indicated
*Paschke	2021	Germany	September 13 - 27, 2019 vs. April 20 - 30, 2020	824 adolescents 824 respective parents	Increase in psychological stress during COVID-19	PSS-4 ≥ 8	Perceived Stress	No. with psychological distress not indicated (PSS values not given)
*Daly	2020	UK	2017-2019 vs. April, May, and June 2020 (UK household longitudinal study)	14,393	Prevalence of mental health problems (GHQ-12 ≥ 3) increased from 24.3% in 2017-2019 to 37.8% in April 2020 and remained elevated in May (34.7%) and June (31.9%) 2020	GHQ-12 ≥ 3	Psychological distress	Same sample as Niedzwiedz et al., 2020