Additional file

Fanfan Zheng, Chenglong Li, Rong Hua, Jie Liang, Darui Gao, Baoliang Zhong, Wuxiang Xie. Sex differences in changes of depressive symptoms among older adults before and during the COVID-19 pandemic: evidence from two longitudinal cohorts.

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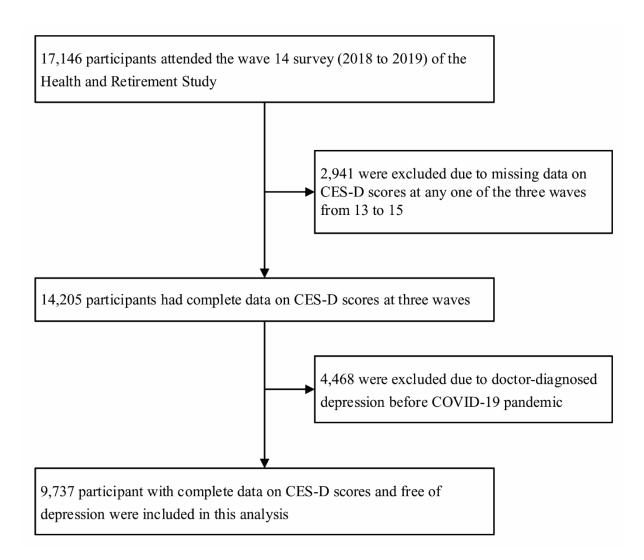


Figure S1. Flow chart of participant selection for the HRS

HRS = Health and Retirement Study; CES-D = Center for Epidemiological Studies Depression.

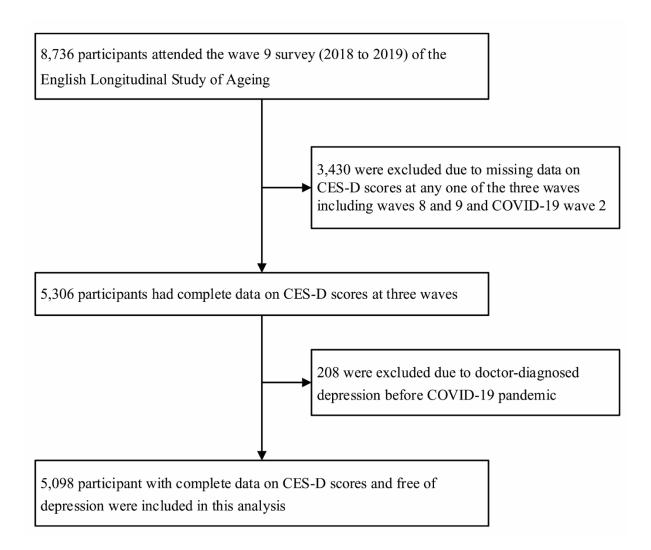


Figure S2. Flow chart of participant selection for the ELSA

ELSA = English Longitudinal Study of Ageing; CES-D = Center for Epidemiological Studies Depression.

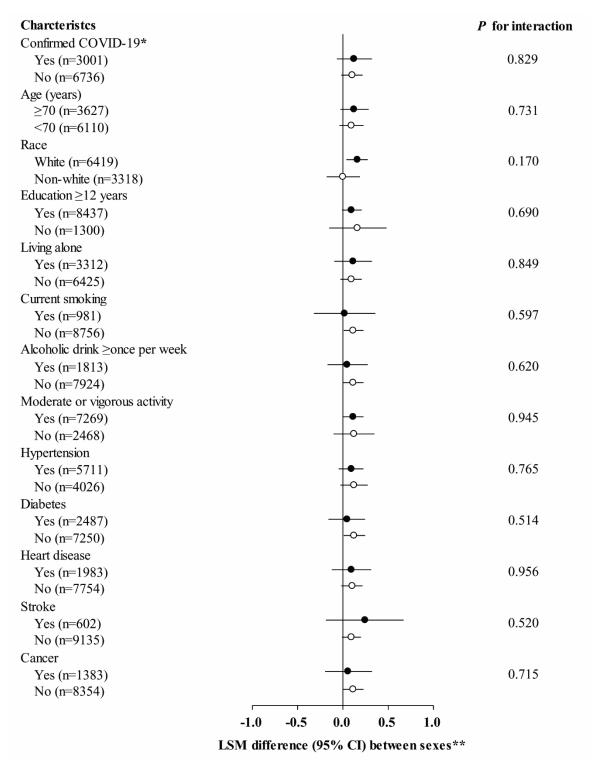


Figure S3. Subgroup analyses to identify potential modified effects from covariates and COVID-19 infection on the sex differences in the changes of CES-D scores during pandemic period compared with those during control period in the HRS

HRS = Health and Retirement Study; CES-D = Center for Epidemiological Studies Depression; LSM = Least Squares Mean.

^{*}the participant own self, a family member, a relative or a friend has been diagnosed with COVID-19.

^{**}after adjusting for age, race, education, cohabitation status, current smoking, alcohol consumption, exercise, hypertension, diabetes, heart disease, stroke, and cancer at wave 14, except where an adjusting variable was itself being tested, by using linear mixed models.

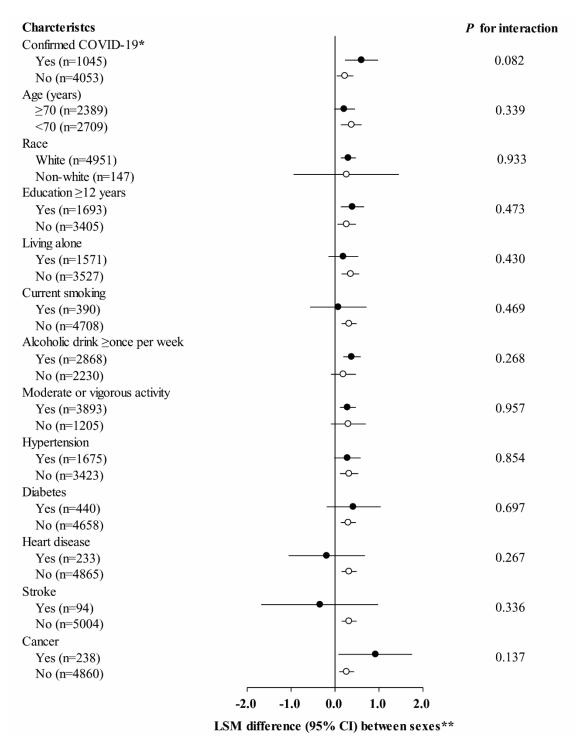


Figure S4. Subgroup analyses to identify potential modified effects from covariates and COVID-19 infection on the sex differences in the changes of CES-D scores during pandemic period compared with those during control period in the ELSA

ELSA = English Longitudinal Study of Ageing; CES-D = Center for Epidemiological Studies Depression; LSM = Least Squares Mean.

^{*}the participant own self, a family member, a relative or a friend has been diagnosed with COVID-19.

^{**}after adjusting for age, race, education, cohabitation status, current smoking, alcohol consumption, exercise, hypertension, diabetes, heart disease, stroke, and cancer at wave 9, except where an adjusting variable was itself being tested, by using linear mixed models.

Table S1. Sensitivity analysis in participants without depressive symptoms before COVID-19 pandemic in the HRS (waves 13 and 14): sex differences in the changes of CES-D scores before and during the COVID-19 pandemic

| | CES-D scores, LSM (95% CI)* | | | |
|--|-----------------------------|-----------------------|--------------------------------|----------------------------------|
| | Men (n=3914) | Women (n=4774) | LSM differences between sexes* | P for differences between sexes* |
| Before COVID-19 pandemic | | | | |
| Wave 13 (2016) | 0.56 (0.54 to 0.59) | 0.63 (0.61 to 0.66) | 0.07 (0.03 to 0.11) | < 0.001 |
| Wave 14 (2018) | 0.57 (0.55 to 0.60) | 0.61 (0.59 to 0.64) | 0.04 (0.01 to 0.08) | 0.032 |
| LSM differences between waves* | 0.01 (-0.02 to 0.04) | -0.02 (-0.04 to 0.01) | -0.03 (-0.07 to 0.01) | 0.120 |
| P for differences between waves* | 0.325 | 0.219 | 0.120 | / |
| During COVID-19 pandemic | | | | |
| Wave 14 (2018) | 0.57 (0.55 to 0.60) | 0.61 (0.59 to 0.64) | 0.04 (0.01 to 0.08) | 0.032 |
| Wave 15 (2020) | 0.76 (0.72 to 0.81) | 0.92 (0.89 to 0.96) | 0.16 (0.10 to 0.21) | <0.001 |
| LSM differences between waves* | 0.19 (0.15 to 0.23) | 0.31 (0.27 to 0.34) | 0.12 (0.06 to 0.17) | <0.001 |
| P for differences between waves* | < 0.001 | < 0.001 | <0.001 | / |
| During COVID-19 pandemic vs. Before COVID-19 pandemic | | | | |
| Differences in LSM differences between two periods* | 0.18 (0.12 to 0.23) | 0.33 (0.27 to 0.38) | 0.15 (0.07 to 0.23) | <0.001 |
| P for differences in LSM differences between two periods * | < 0.001 | < 0.001 | <0.001 | / |

^{*}after adjusting for age, race, education, cohabitation status, current smoking, alcohol consumption, exercise, hypertension, diabetes, heart disease, stroke, and cancer at wave 14, by using linear mixed models.

HRS = Health and Retirement Study; CES-D = Center for Epidemiological Studies Depression; LSM = Least Squares Mean.

Table S2. Sensitivity analysis in participants without depressive symptoms before COVID-19 pandemic in the ELSA (waves 8 and 9): sex differences in the changes of CES-D scores before and during the COVID-19 pandemic

| | CES-D scores, LSM (95% CI)* | | | |
|--|-----------------------------|----------------------|--------------------------------|----------------------------------|
| | Men (n=2007) | Women (n=2349) | LSM differences between sexes* | P for differences between sexes* |
| Before COVID-19 pandemic | | | | |
| Wave 8 (2016) | 0.54 (0.50 to 0.58) | 0.73 (0.69 to 0.76) | 0.19 (0.14 to 0.24) | < 0.001 |
| Wave 9 (2018) | 0.62 (0.58 to 0.66) | 0.77 (0.73 to 0.80) | 0.15 (0.10 to 0.20) | < 0.001 |
| LSM differences between waves* | 0.08 (0.03 to 0.12) | 0.04 (-0.00 to 0.08) | -0.04 (-0.10 to 0.02) | 0.221 |
| P for differences between waves* | < 0.001 | 0.052 | 0.221 | / |
| During COVID-19 pandemic | | | | |
| Wave 9 (2018) | 0.62 (0.58 to 0.66) | 0.77 (0.73 to 0.80) | 0.15 (0.10 to 0.20) | <0.001 |
| COVID-19 Wave 2 (2020) | 1.34 (1.25 to 1.43) | 1.88 (1.80 to 1.96) | 0.54 (0.42 to 0.66) | <0.001 |
| LSM differences between waves* | 0.72 (0.64 to 0.81) | 1.11 (1.04 to 1.19) | 0.39 (0.28 to 0.51) | < 0.001 |
| P for differences between waves* | < 0.001 | < 0.001 | <0.001 | / |
| During COVID-19 pandemic vs. Before COVID-19 pandemic | | | | |
| Differences in LSM differences between two periods* | 0.64 (0.54 to 0.75) | 1.08 (0.98 to 1.17) | 0.43 (0.29 to 0.57) | <0.001 |
| P for differences in LSM differences between two periods * | < 0.001 | < 0.001 | <0.001 | / |

^{*}after adjusting for age, race, education, cohabitation status, current smoking, alcohol consumption, exercise, hypertension, diabetes, heart disease, stroke, and cancer at wave 14, by using linear mixed models.

ELSA = English Longitudinal Study of Ageing; CES-D = Center for Epidemiological Studies Depression; LSM = Least Squares Mean.

Table S3. Comparison of baseline characteristics between participants included (n=9,737) and excluded due to missing baseline data on CES-D scores or doctor-diagnosed depression (n=7,409) in the HRS

| Characteristic | Included | Excluded | P for difference* |
|---|-------------|-------------|-------------------|
| | (n = 9,737) | (n = 7,409) | |
| Age (years) | 66.7±10.7 | 67.4±12.2 | < 0.001 |
| Female (%) | 5425 (55.7) | 4691 (63.3) | < 0.001 |
| White (%) | 6419 (65.9) | 4876 (65.8) | 0.878 |
| Education ≥12 years (%) | 8437 (86.7) | 5850 (79.0) | < 0.001 |
| Living alone (%) | 3312 (34.0) | 3372 (45.5) | < 0.001 |
| Current smoking (%) | 981 (10.1) | 1267 (17.1) | < 0.001 |
| Drinking ≥once per week (%) | 1813 (18.6) | 1072 (14.5) | < 0.001 |
| Moderate and vigorous physical active (%) | 7269 (74.7) | 4390 (59.3) | < 0.001 |
| Hypertension (%) | 5711 (58.7) | 5024 (67.8) | < 0.001 |
| Diabetes (%) | 2487 (25.5) | 2477 (33.4) | < 0.001 |
| Heart disease (%) | 1983 (20.4) | 2260 (30.5) | < 0.001 |
| Stroke (%) | 602 (6.2) | 986 (13.3) | < 0.001 |
| Cancer (%) | 1383 (14.2) | 1276 (17.2) | < 0.001 |

The results are presented as mean \pm SD, or n (%).

^{*}Calculated by using a t test, or chi-square test.

ELSA = English Longitudinal Study of Ageing; CES-D = Center for Epidemiological Studies Depression.

Table S4. Comparison of baseline characteristics between participants included (n=5,098) and excluded due to missing baseline data on CES-D scores or doctor-diagnosed depression (n=3,638) in the ELSA

| | Included | Excluded | P for difference* |
|---|-------------|-------------|-------------------|
| Characteristic | (n = 5,098) | (n = 3,638) | |
| Age (years) | 68.7±10.0 | 63.2±17.1 | < 0.001 |
| Female (%) | 2871 (56.3) | 2011 (55.3) | 0.335 |
| White (%) | 4951 (97.1) | 3347 (92.0) | < 0.001 |
| Education ≥12 years (%) | 1693 (33.2) | 1151 (31.6) | 0.122 |
| Living alone (%) | 1571 (30.8) | 1431 (39.3) | < 0.001 |
| Current smoking (%) | 390 (7.7) | 459 (12.6) | < 0.001 |
| Drinking ≥once per week (%) | 2868 (56.3) | 735 (20.2) | < 0.001 |
| Moderate and vigorous physical active (%) | 3893 (76.4) | 2380 (65.4) | < 0.001 |
| Hypertension (%) | 1675 (32.9) | 776 (21.3) | < 0.001 |
| Diabetes (%) | 440 (8.6) | 259 (7.1) | 0.010 |
| Heart disease (%) | 233 (4.6) | 140 (3.9) | 0.100 |
| Stroke (%) | 94 (1.8) | 85 (2.3) | 0.109 |
| Cancer (%) | 238 (4.7) | 130 (3.6) | 0.012 |

The results are presented as mean \pm SD, or n (%).

 $HRS = Health \ and \ Retirement \ Study; \ CES-D = Center \ for \ Epidemiological \ Studies \ Depression.$

^{*}Calculated by using a t test, or chi-square test.