

**Supplemental Table 1.** Mean CESD-10 scores by individual characteristics before and during COVID-19 pandemic (N=2853)

Variable	Category	Depression score before pandemic			Depression score during pandemic		
		N	Mean (SD)	p-value	N	Mean (SD)	p-value
<b>Total</b>		2853	4.90 (4.60)	-	2853	5.37 (4.63)	-
<b>Sex</b>	Male	1165	4.65 (4.52)	<b>0.006</b> <sup>a</sup>	1165	5.01 (4.56)	<b>&lt;0.001</b> <sup>a</sup>
	Female	1688	5.09 (4.64)		1688	5.62 (4.67)	
<b>Age</b>	≤ 65 years	918	4.55 (4.66)	<b>&lt;0.001</b> <sup>b</sup>	492	4.77 (4.49)	<b>&lt;0.001</b> <sup>b</sup>
	66-75 years	1254	4.89 (4.47)		1281	4.90 (4.42)	
	≥ 76 years	681	5.42 (4.70)		1080	6.19 (4.83)	
<b>Education</b>	Primary, vocational	1049	5.28 (4.61)	<b>&lt;0.001</b> <sup>b</sup>	1049	5.65 (4.71)	<b>&lt;0.001</b> <sup>b</sup>
	Secondary	1266	4.91 (4.68)		1266	5.45 (4.70)	
	University	538	4.17 (4.28)		538	4.64 (4.25)	
<b>Marital status</b>	Marr/Partn	1939	4.63 (4.55)	<b>&lt;0.001</b> <sup>a</sup>	1808	5.01 (4.50)	<b>&lt;0.001</b> <sup>a</sup>
	Si/Div/Sep/Wid	909	5.50 (4.64)		1042	5.99 (4.81)	
<b>Living alone</b>	No	1950	4.60 (4.53)	<b>&lt;0.001</b> <sup>a</sup>	2010	5.06 (4.50)	<b>&lt;0.001</b> <sup>a</sup>
	Yes	856	5.51 (4.64)		843	6.11 (4.87)	
<b>Self-rated health</b>	very good or good	1441	3.25 (3.31)	<b>&lt;0.001</b> <sup>b</sup>	1312	3.74 (3.65)	<b>&lt;0.001</b> <sup>b</sup>
	average	1197	5.96 (4.67)		1260	6.03 (4.43)	
	poor or very poor	199	10.54 (5.69)		281	10.02 (5.66)	
<b>Employment status</b>	Still working	657	4.42 (4.48)	<b>&lt;0.001</b> <sup>a</sup>	389	3.93 (4.01)	<b>&lt;0.001</b> <sup>a</sup>
	Not working	2196	5.05 (4.62)		2464	5.60 (4.69)	
<b>Depression before pandemic</b>	No	2474	3.51 (2.70)	<b>&lt;0.001</b> <sup>a</sup>	2474	4.66 (4.03)	<b>&lt;0.001</b> <sup>a</sup>
	Yes	379	14.03 (3.95)		379	10.01 (5.56)	

Differences between groups tested using <sup>a</sup> Mann-Whitney test, and <sup>b</sup> Kruskal-Wallis test.

**Supplemental Table 2. Structure of the three patterns extracted by principal component analysis defined**

	Component		
	Financial stressors	Social and perception stressors	Death and hosp. stressor
Loss of job/paid work	0.705		
Loss of job of another member of household	0.653		
A significant decrease of household's income	0.726		
Inability to pay bills	0.886		
Lack of money for food	0.838		
Lack of drugs	0.812		
Limit contacts with relatives and friends		0.835	
Restrictions on leisure activities		0.790	
Concerns about COVID-19		0.655	
Hospitalization of close person			0.807
Loss (death) of close person			0.824

Note: Positive factor loadings for pandemic-related stressors with factor loading >0.5.

**Supplemental Table 3.** Association between individual factors and change of depressive score during COVID-19 pandemic (N=2334)

	Age-adjusted model		Fully adjusted model *	
	$\beta$	p-value	$\beta$	p-value
<b>Age (SD = 6.71)</b>	0.082	<b>&lt;0.001</b>	0.062	<b>0.006</b>
<b>Sex (Female vs. Male)</b>	0.025	0.223	0.029	0.180
<b>Education</b>				
Primary	0 (ref)	-	0 (ref)	-
Secondary	0.010	0.635	0.010	0.651
University	0.010	0.633	0.020	0.385
<b>Living alone (Yes vs. No)</b>	0.028	0.184	0.025	0.241
<b>Self-rated health</b>				
Very good or good	0 (ref)	-	0 (ref)	-
Average	-0.017	0.413	0.027	0.228
Poor or very poor	0.047	<b>0.024</b>	0.089	<b>&lt;0.001</b>
<b>Not working (vs. working)</b>	0.006	0.768	0.005	0.830
<b>Depression before COVID pandemic (Yes vs. No)</b>	-0.106	<b>&lt;0.001</b>	-0.130	<b>&lt;0.001</b>
<b>Financial stressors <sup>a</sup></b>	0.001	0.982	0.001	0.948
<b>Social and perception stressors <sup>a</sup></b>	0.051	<b>0.014</b>	0.053	<b>0.011</b>
<b>Death stressors <sup>a</sup></b>	0.073	<b>&lt;0.001</b>	0.067	<b>0.001</b>
<b>Delays in healthcare (Yes vs. No)</b>	0.026	0.216	0.026	0.204
<b>Suffer from COVID-19 (Yes vs. No)</b>	0.023	0.257	0.025	0.225

\*Model adjusted for sex, age, education, living alone, self-rated health, employment status, and depression before COVID-19 pandemic.

Note: Change in depression was calculated by subtracting the depressive score measured during the pandemic from the average of scores measured in pre-pandemic waves (2012, 2013, 2015 and 2017).

<sup>a</sup> Latent continuous variable; Ref – reference group