

Table DS1 Descriptive statistics across the 18 study waves by person-observations and unique participants

	Person-observations	Participants
Gender		
Men	45.6	47.0
Women	54.4	53.0
Subsample		
Original sample	72.1	61.4
Wales	9.7	12.6
Scotland	9.6	12.2
Northern Ireland	8.6	13.8
Ethnicity		
White	93.2	84.9
Other	6.8	15.1
Household income		
I (lowest 20%)	19.3	46.0
II	19.6	46.0
III	19.9	47.2
IV	20.4	42.8
V (highest 20%)	20.9	30.4
Education		
Primary or less	31.8	33.3
Secondary	30.8	35.1
Tertiary	25.2	30.3
Higher education	12.3	13.5
Occupational social class		
Unskilled/partly skilled	26.4	44.2
Skilled, manual	18.3	27.7
Skilled, non-manual	24.0	35.4
Managerial/professional	31.3	38.4
Psychotherapy treatment		
None	98.0	99.3
Publicly provided	1.6	6.8
Privately provided	0.4	2.1
GHQ caseness		
GHQ non-case (GHQ-12 score \leq 2)	74.0	90.4
GHQ case (GHQ-12 score $>$ 2)	26.0	58.2
<i>n</i>	207,545	28,054

GHQ, General Health Questionnaire

Values are percentages of person-observations or unique participants. Note that the percentages of participants do not sum up to 100% for time-variant covariates because the same participant can contribute observations to multiple categories over the follow-up period.

Table DS2 Associations of socioeconomic status with publicly and privately provided psychotherapy treatment in GHQ cases and non-cases

	GHQ cases		GHQ non-cases	
	Public	Private	Public	Private
Income				
I (lowest 20%)	1.00 (ref)	1.00 (ref)	1.00 (ref)	1.00 (ref)
II	1.10 (0.89-1.37)	0.79 (0.44-1.40)	0.91 (0.69-1.20)	1.00 (0.60-1.67)
III	1.14 (0.90-1.44)	0.79 (0.42-1.48)	0.91 (0.67-1.24)	1.08 (0.68-1.71)
IV	0.81 (0.62-1.05)	1.68 (0.98-2.91)	0.64 (0.45-0.90)	1.45 (0.91-2.33)
V (highest 20%)	0.47 (0.35-0.64)	3.48 (2.04-5.94)	0.40 (0.27-0.58)	2.90 (1.86-4.53)
<i>Linear trend</i>	<i>0.86 (0.81-0.91)</i>	<i>1.46 (1.24-1.71)</i>	<i>0.82 (0.76-0.89)</i>	<i>1.35 (1.18-1.53)</i>
Education				
Primary or less	1.00 (ref)	1.00 (ref)	1.00 (ref)	1.00 (ref)
Secondary	0.79 (0.61-1.03)	1.88 (0.96-3.69)	0.96 (0.69-1.33)	1.68 (0.98-2.87)
Tertiary	0.98 (0.73-1.31)	4.53 (2.38-8.64)	0.81 (0.60-1.11)	2.47 (1.43-4.26)
Higher education	0.59 (0.40-0.87)	9.40 (4.66-19.00)	0.79 (0.54-1.15)	5.81 (3.29-10.28)
<i>Linear trend</i>	<i>0.90 (0.81-1.00)</i>	<i>2.14 (1.74-2.63)</i>	<i>0.91 (0.81-1.02)</i>	<i>1.79 (1.50-2.15)</i>
Occupational status				
Unskilled/partly skilled	1.00 (ref)	1.00 (ref)	1.00 (ref)	1.00 (ref)
Skilled, manual	0.84 (0.63-1.12)	0.40 (0.17-0.94)	0.71 (0.52-0.98)	0.90 (0.43-1.89)
Skilled, non-manual	0.75 (0.59-0.97)	1.21 (0.68-2.14)	0.82 (0.59-1.15)	1.59 (0.93-2.74)
Managerial/professional	0.64 (0.50-0.83)	2.64 (1.52-4.58)	0.58 (0.44-0.77)	2.83 (1.62-4.95)
<i>Linear trend</i>	<i>0.87 (0.80-0.94)</i>	<i>1.55 (1.26-1.91)</i>	<i>0.86 (0.78-0.94)</i>	<i>1.51 (1.26-1.80)</i>

Values are odds ratios (and 95% confidence intervals) of multinomial logistic regression analyses fitted for GHQ cases and non-cases (assessed in the previous study wave). Separate models were fitted for income, education and occupational status (GHQ cases: n=20,894 participants and 130,111 person-observations; GHQ non-cases: n=13,429 participants and 44,519 person-observations). All models adjusted for year, age, gender, time interval of follow-up, marital status, number of children.