**Supplementary Table 1: Differences between the analytical and excluded sample**

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|  | **Physical activity** | |
| **Characteristics** | **Analytical sample,** n= 24,060  (59.3%) | **Excluded sample,** n**=** 16,509  (40.7%) |
| **Female1**; n (%) | 15,773 (65.6) | 10,240 (62.0) |
| **Age2**; mean (SD), median | 49.2 (15.8), 50.5 | 55.1 (15.9), 56.9 |
| **Educational level2**; n (%) | | |
| Compulsory (≤ 9 year) | 11,194 (46.5) | 9,028 (56.3) |
| Upper-secondary (10-12 years) | 5,442 (22.6) | 2,781 (17.4) |
| Vocational and other | 201 (0.8) | 258 (1.6) |
| Tertiary | 7,223 (30.0) | 3,964 (24.7) |
| **Ever smoking2**; n (%) | 9,362 (38.9) | 6,477 (40.7) |
| **BMI group2**;n (%3) |  |  |
| Not overweight (<25) | 14,593 (60.7) | 8,693 (59.2) |
| Overweight | 7,706 (32.0) | 4,969 (33.9) |
| Obese (≥30) | 1,761 (7.3) | 1,017 (6.9) |
| **Having ≥ 1 comorbidity1**; n (%) | 7,102 (29.5) | 5,832 (35.3) |
| **MDD**; n (%) | 416 (1.7) | 290 (1.8) |
| **Self-reported depression1**; n (%) | 1,526 (6.3) | 843 (5.3) |
| **Passive SB2**; mean (SD), median | 133.0 (85.6), 135.0 | 136.4 (88.0), 135.0 |
| **Mentally active SB2**; mean (SD), median | 204.3 (206.8), 135.0 | 183.1 (201.9), 65.0 |
| **Light PA2**; mean (SD), median | 21.9 (12.9), 21.4 | 23.6 (13.1), 23.6 |
| **MVPA**; mean (SD), median | 15.0 (16.7), 8.6 | 16.0 (18.7), 8.6 |
| 2Significant by Chi-squared test (p-value <0.05), 2*Significant by* Wilcoxon rank-sum test (p-value <0.05);  *3Total could be below/ over 100% due to rounding* | | |