**eTable 1.** The relationship between multiple risk and protective factors with major and subthreshold depression.

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|  | **No depression**  **(n = 2561)** | **SUBD**  **(n = 211)** | **MDD**  **(n = 94)** | **P Value** |
| Female, No. (%) | 1288 (50.3) | 127 (60.5) | 65 (69.1) | **<0.001** |
| Age, 55-64, mean (SD), y | 60.1 (2.9) | 60.4 (2.8) | 59.6 (3.0) | 0.065 |
| **Risk factors** |  |  |  |  |
| Lives in city, No. (%) | 1463 (57.1) | 138 (65.4) | 66 (70.2) | **0.003** |
| # Chronic diseases, 0-7, median (IQR) | 1.0 (1.0) | 1.0 (2.0) | 1.0 (2.0) | **<0.001** |
| ≥1 Functional limitations, No. (%) | 538 (21.0) | 104 (49.5) | 42 (45.2) | **<0.001** |
| Cardiovascular disease, No. (%) | 346 (13.5) | 46 (21.9) | 22 (23.4) | **<0.001** |
| Diabetes, No. (%) | 143 (5.6) | 25 (11.8) | 10 (10.6) | **<0.001** |
| Cancer, No. (%) | 200 (7.8) | 23 (10.9) | 9 (9.6) | 0.250 |
| CVA, No. (%) | 49 (1.9) | 9 (4.3) | 5 (5.3) | **0.009** |
| Arthritis, No. (%) | 828 (32.4) | 91 (43.3) | 46 (48.9) | **<0.001** |
| COPD, No. (%) | 207 (8.1) | 37 (17.6) | 19 (20.2) | **<0.001** |
| Body Mass Index, median (IQR) | 26.6 (5.0) | 27.2 (6.1) | 26.6 (7.6) | 0.151 |
| Pain, 5-10, median (IQR) | 5.0 (0.0) | 6.0 (3.0) | 5.0 (3.0) | **<0.001** |
| Sleep problems, 3-12, mean (SD) | 5.5 (2.0) | 7.1 (2.3) | 7.4 (2.4) | **<0.001** |
| Alcohol consumption, No. (%) |  |  |  | **0.001** |
| None | 254 (11.0) | 43 (20.4) | 17 (18.3) |  |
| Moderate | 1687 (73.0) | 136 (64.5) | 63 (67.7) |  |
| Excessive | 370 (16.0) | 32 (15.2) | 13 (14.0) |  |
| Smoking, No. (%) | 1001 (43.3) | 113 (53.6) | 53 (57.0) | **0.001** |
| Physical activity, min/day, median (IQR) | 150.0 (140.7) | 144.7 (145.1) | 153.7 (114.3) | 0.805 |
| Neuroticism, 0-50, median (IQR) | 3.0 (6.0) | 9.0 (10.0) | 14.0 (11.0) | **<0.001** |
| Loneliness, 0-11, median (IQR) | 0.0 (2.0) | 3.0 (5.0) | 5.0 (5.0) | **<0.001** |
| **Protective factors** |  |  |  |  |
| Religious, No. (%) | 1341 (52.4) | 94 (44.8) | 48 (51.1) | 0.105 |
| Partner, No. (%) | 2179 (85.1) | 145 (69.0) | 52 (55.3) | **<0.001** |
| Educational level, 5-18, mean (SD), y | 10.6 (3.5) | 9.8 (3.4) | 10.3 (3.6 | **0.007** |
| Labor market participation, No. (%) | 1215 (47.7) | 53 (25.7) | 24 (25.5) | **<0.001** |
| Physical performance, 0-12, mean (SD) | 9.0 (2.2) | 7.8 (2.9) | 8.0 (2.7) | **<0.001** |
| Cognitive functioning, 0-30, median (IQR) | 28.0 (2.0) | 28.0 (2.0) | 28.0 (2.0) | **0.001** |
| Mastery, 5-25, mean (SD) | 18.8 (3.0) | 15.6 (3.6) | 13.7 (3.8) | **<0.001** |
| Network size, 0-75, median (IQR) | 15.0 (13.0) | 11.9 (11.8) | 13.0 (11.0) | **<0.001** |
| Exchange of social support, 0-36, mean (SD) |  |  |  |  |
| Instrumental support given | 17.0 (6.8) | 15.9 (7.1) | 16.0 (7.4) | **0.037** |
| Instrumental support received | 14.8 (6.2) | 14.5 (6.8) | 14.3 (6.9) | 0.311 |
| Emotional support given | 23.4 (7.6) | 22.6 (7.8) | 22.2 (8.7) | 0.126 |
| Emotional support received | 23.0 (7.4) | 22.0 (8.2) | 21.4 (8.7) | **0.044** |
| Antidepressants use, No. (%) | 67 (2.9) | 15 (7.1) | 25 (26.9) | **<0.001** |
| Benzodiazepines use, No. (%) | 113 (4.9) | 28 (13.3) | 31 (33.3) | **<0.001** |
| Cohort, No. (%) |  |  |  | **0.029** |
| Early (1992/1993) | 856 (33.4) | 68 (32.2) | 20 (21.3) |  |
| Middle (2002/2003) | 843 (32.9) | 84 (39.8) | 38 (40.4) |  |
| Recent (2012/2013) | 862 (33.7) | 59 (28.0) | 36 (38.3) |  |

Chi-square values have been computed for categorical variables and t-values for interval variables. Independent-Samples Kruskal-Wallis Tests were used for non-parametric variables. #, number of; SD, standard deviation; IQR, interquartile range.