**Table S1.**

Fixed effects regression estimates of within-person changes in the number of mental health symptoms reported in the UKHLS from 2017-2019 to April, May, and June 2020.

|  |  |  |  |
| --- | --- | --- | --- |
| Variable  | Δ Mental health symptomsa | 95% CI | p |
| Wave (comparison is 2017-2019) |  |  |  |
|  April, 2020  |  0.95 | (0.85, 1.05) | < .001 |
|  May, 2020  |  0.81 | (0.70, 0.92) | < .001 |
|  June, 2020  |  0.69 | (0.57, 0.81) | < .001 |

*Note:* Estimates are from fixed effects regression models with survey weights applied and time invariant covariates omitted.

a Number of GHQ symptoms experienced in the past few weeks on a scale ranging from 0-12 symptoms.

**Table S2.**

Regression estimates of percentage point changes in mental health problems from 2017-2019 to April, May, and June, 2020 for those with/without a pre-existing diagnosis of clinical depression.

|  |  |  |  |
| --- | --- | --- | --- |
|  | Mental health problemsa |  |  |
|  | 2017-2019 | Δ 2017-2019 to April, 2020 | Δ 2017-2019 to May, 2020 | Δ 2017-2019 to June, 2020 |
| Variable  | % | 95% CI | % | 95% CI | % | 95% CI | % | 95% CI |
| Clinical depression diagnosis | 50.7 | (46.1, 55.3) |  +3.0 | (-1.7, 7.7) |  +2.9 | (-4.1, 9.9) | 0.0 | (-7.0, 7.1) |
|  |  |  |  |  |  |  |  |  |
| No clinical depression diagnosis | 22.2 | (20.9, 23.4) | +14.5\*\*\* | (12.7, 16.3) | +11.2\*\*\* | (9.5, 12.9) | 8.4\*\*\* | (6.6, 10.2) |

 *Note:* Estimates are from marginal effects calculated after a logistic regression with standard errors adjusted for clustering at the individual-level and controlling for covariates (i.e. age, sex, race/ethnicity, marital status, educational attainment, household income, high clinical risk).

a Those with a GHQ ‘caseness’ score ≥ 3 were classified as experiencing mental health problems.

\* *p* < .05. \*\* *p* < .01. \*\*\* *p* < .001.

**Table S3.**

Regression estimates of changes in the number of mental health symptoms reported from 2017-2019 to April, May, and June, 2020 for those with/without a pre-existing diagnosis of clinical depression.

|  |  |  |  |
| --- | --- | --- | --- |
|  | Mental health symptomsa |  |  |
|  |  | Δ 2017-2019 to April, 2020 | Δ 2017-2019 to May, 2020 | Δ 2017-2019 to June, 2020 |
| Variable  |  |  | b | 95% CI | b | 95% CI | b | 95% CI |
|  Clinical depression diagnosis |  |  0.25 | (-0.12, 0.63) |  0.32 | (-0.11, 0.74) |  0.28 | (-0.19, 0.76) |
|  |  |  |  |  |  |  |  |  |
| No clinical depression diagnosis |  | 1.01\*\*\* | (0.91, 1.11) | 0.85\*\*\* | (0.74, 0.96) | 0.72\*\*\* | (0.61, 0.84) |

 *Note:* Estimates are from separate fixed effects regression analyses conducted for those with/without a diagnosis of clinical depression.

a Number of GHQ symptoms experienced in the past few weeks on a scale ranging from 0-12 symptoms.

\* *p* < .05. \*\* *p* < .01. \*\*\* *p* < .001.