**Supplementary Materials**

*Table S1.* COVID-related keywords

|  |  |
| --- | --- |
| COVID keywords | English translation |
| 肺炎 | pneumonia |
| (新)冠(狀/状)(病毒) | coronavirus |
| covid/COVID | covid/COVID |
| 疫情 | epidemic/pandemic |
| 武漢(汉) | Wu Han |
| (鑽/钻)石公主(號号)(郵輪/邮轮) | Diamond Princess Cruise ship |

*Table S2*. Variables of interest used in time series analyses.

|  |  |
| --- | --- |
| Variables  | Description  |
| Open Up  | Mentioning COVID-19 in Open Up |
| CMD | Mentioning COVID-19 and common mental disorder (CMD)  |
| NO CMD  | Mentioning COVID-19 without common mental disorder |
| COVID-19 | Number of COVID-19 confirmed case in Hong Kong (Daily/Weekly) |
| 1st Wave | Wave of COVID-19 pandemic from January 24 to February 14 |
| 2nd Wave | Wave of COVID-19 pandemic from March 17 to April 11 |
| 3rd Wave | Wave of COVID-19 pandemic from July 1 to August 30 |
| 4th Wave | Wave of COVID-19 pandemic from November 20, 2020 to January 28, 2021 |
| ImpF-1 | impulse function: 1st wave of COVID-19 = 1; rest = 0  |
| ImpF-2 | impulse function: 2nd wave of COVID-19 = 1; rest = 0  |
| ImpF-3 | impulse function: 3rd wave of COVID-19 = 1; rest = 0  |
| ImpF-4 | impulse function: 4th wave of COVID-19 = 1; rest = 0  |
| MagI-1 | magnitude effect: COVID-19 magnitude in the 1st wave  |
| MagI-2 | magnitude effect: COVID-19 magnitude in the 2nd wave  |
| MagI-3 | magnitude effect: COVID-19 magnitude in the 3rd wave  |
| MagI-4 | magnitude effect: COVID-19 magnitude in the 4th wave  |

*Figure S1*. Trends of different CMD mentioned sessions from January 2019 to January 2021.

