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| **Table S1** Questions and answer options used for endorsement of DSM-IV depression |
| 1. At least one of the two following symptoms in the last 12 months: |
| (a) A period, lasting several days, of feeling sad, empty or depressed. |
| (b) A period lasting several days with a loss of interest in most things the participant usually enjoys such as personal relationships, work or hobbies/recreation. |
| **AND** |
| 2. The period of sadness/loss of interest/low energy lasted for more than two weeks and was most of the day and nearly every day. |
| **AND** |
| 3. Five or more of the following symptoms: |
| (a) Loss of appetite |
| (b) Insomnia (problems falling asleep or waking up too early) |
| (c) Decreased energy or tiredness all the time |
| (d) Slowing down in moving around or restless/jittery. |
| (e) Negative feelings/loss of confidence or frequent feelings of hopelessness. |
| (f) Slowed thinking or difficulties concentrating (e.g., listening to others, working, watching TV, listening to the radio). |
| (g) Thoughts of death, wishes of own death or suicide attempt. |
| (h) Feelings of sadness, emptiness or depression lasting several days. |
| (i) Anhedonia: loss of interest in things the participant usually enjoys. |

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| **Table S2** Questions and answer options used for symptom-based diagnosis of arthritis, asthma, and chronic lung disease |
| Condition | Symptom-based algorithm |
| Arthritis | Affirmative answers to all four of the following: |
| 1. During the last 12 months, have you experienced pain, aching, stiffness or swelling in or around the joints (e.g., in arms, hands, legs or feet) which were not related to an injury and lasted for more than a month? |
| 2. During the last 12 months, have you experienced stiffness in the joint in the morning after getting up from bed, or after a long rest of the joint without movement? |
| 3. Did this stiffness last for less than 30 minutes? |
| 4. Did this stiffness go away after exercise or movement in the joint? |
| Asthma | 1. During the last 12 months, have you experienced attacks of wheezing or whistling breathing? (Yes)  |
| **AND** |
| 2. “Yes” to at least one of the following (past 12 months): |
| (a) Have you experienced an attack of wheezing that came on after you stopped exercising or some other physical activity? |
| (b) Have you had a feeling of tightness in your chest? |
| (c) Have you woken up with a feeling of tightness in your chest in the morning or any other time? |
| (d) Have you had an attack of shortness of breath that came on without an obvious cause when you were not exercising or doing some physical activity? |
| Chronic lung disease | 1. During the last 12 months, have you experienced any shortness of breath at rest (while awake)? |
|  (Yes) |
| **OR** |
| 2. “Yes” to both of the following (past 12 months): |
| (a) Have you experienced any coughing or wheezing for 10 minutes or more at a time? |
| (b) Have you experienced any coughing up of sputum or phlegm on most days of the month for at least 3 months? |

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| **Table S3** Questions used to assess social cohesion |
| How often in the last 12 months have you ... |
| (1) attended any public meeting in which there was discussion of local or school affairs? |
| (2) met personally with someone you consider to be a community leader? |
| (3) attended any group, club, society, union or organizational meeting? |
| (4) worked with other people in your neighborhood to fix or improve something? |
| (5) had friends over to your home? |
| (6) been in the home of someone who lives in a different neighbourhood than you do or had them in your home? |
| (7) socialized with coworkers outside of work? |
| (8) attended religious services (not including weddings and funerals)? |
| (9) gotten out of the house/your dwelling to attend social meetings, activities, programs or events or to visit friends or relatives? |