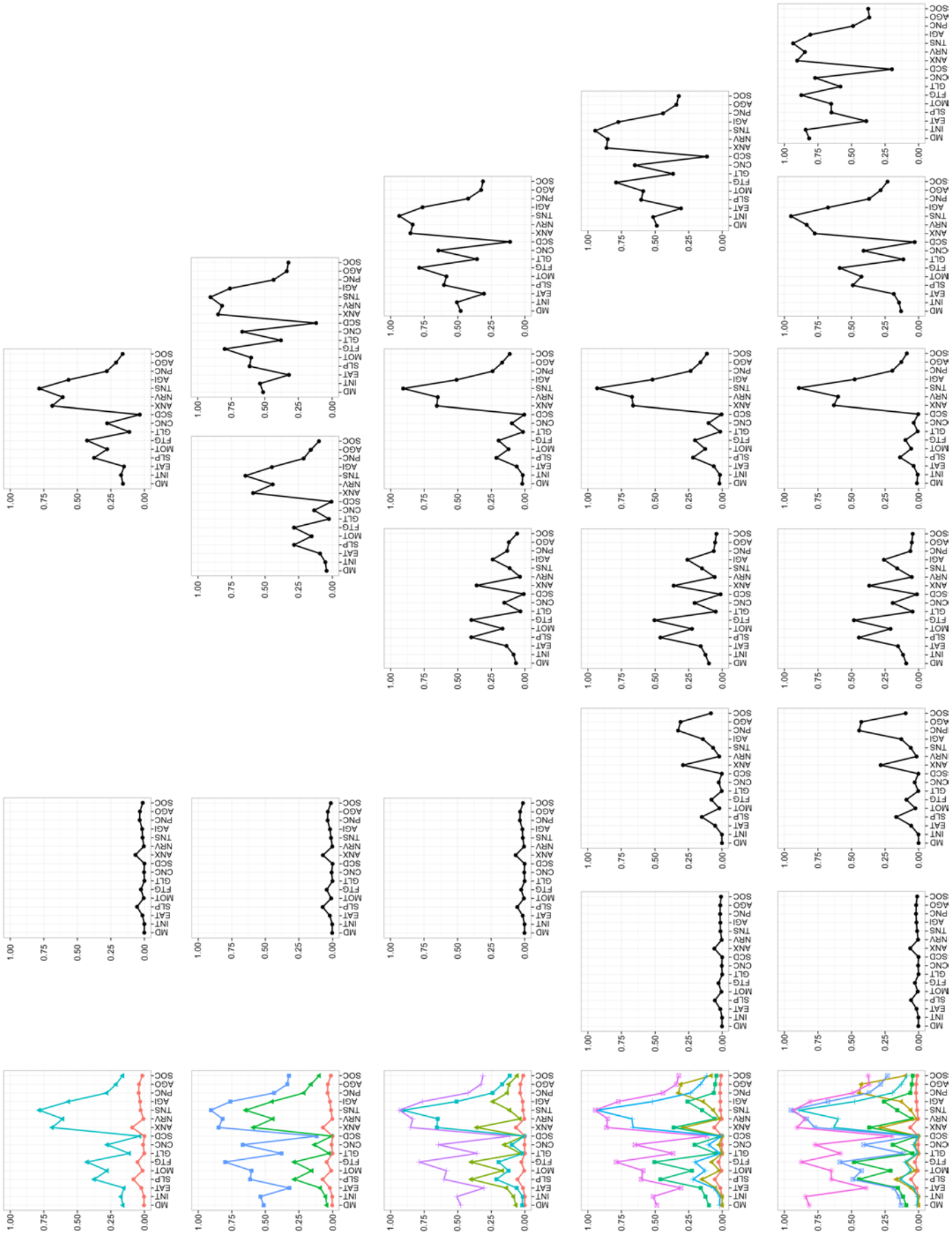
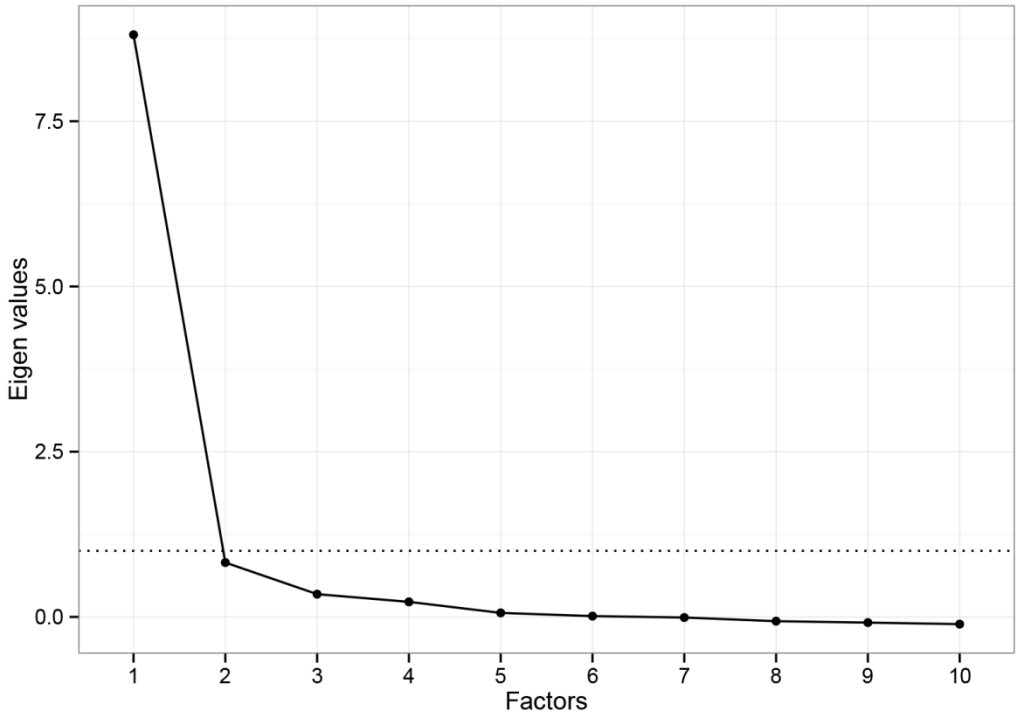


Supplement 1: Results of latent class analyses with 2 classes (top) up to 6 classes (bottom) represented in a hierarchical view. (MD=Depressed mood, INT=Interest loss, EAT=Eating disturbance, SLP=Sleep disturbance, MOT=Motor disturbance, FTG=Fatigue, GLT=Guilt, CNC=Concentration, SCD=Suicidality, ANX=Anxious, NRV=Nervous, TNS=Tense, AGI=Agitated, PNC=Panic attack, AGO=Agoraphobia, SOC=Social fear)



Supplement 2: Scree plot for the Exploratory Factor Analyses of all depression and anxiety symptoms, with the dashed line representing an eigenvalue of 1. Eigenvalues for the first four factors were 8.81, 0.82, 0.34 and 0.23 respectively, with a ratio of first to second factor of 10.7. In the 1-factor model, all symptoms showed strong factor loadings above 0.3 with an average loading of 0.49 (range 0.32-0.74). In the 2-factor model, not all symptoms showed loadings above 0.3, fit indices did not reach criteria of good fit (CFI=0.89, TLI=0.86), and factors were highly intercorrelated (r=0.72). Taken together, this points at a strong general factor where the dimensionality of the data can be sufficiently described by a single continuous factor.

Supplement 3: Comparison of fitted models.

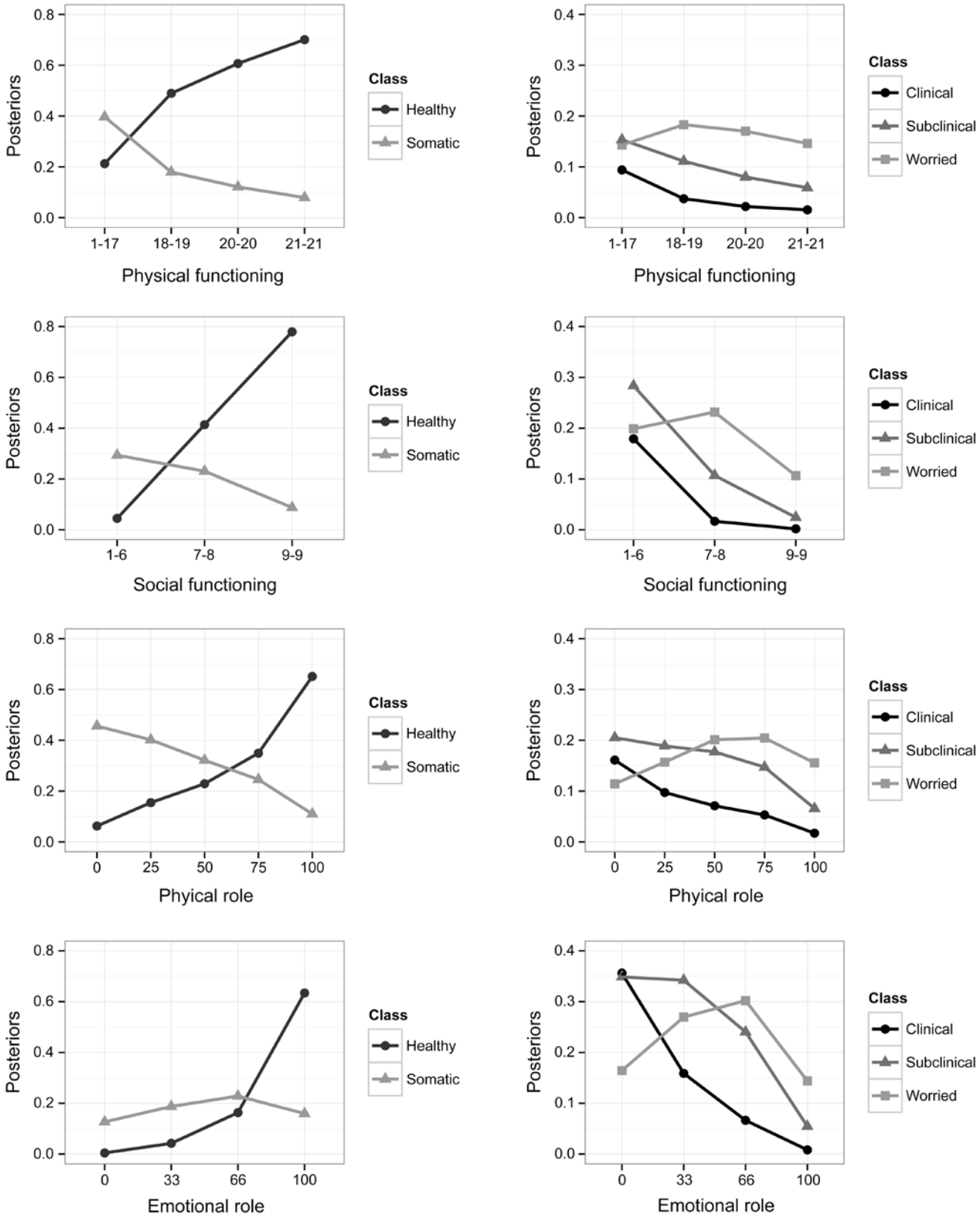
	Log Likelihood	*Npar*	*ΔBIC*[1]	*ΔCAIC*[1]	*Smallest class*
LCA					
2-class	-196252	33	9118	9082	0.20
3-class	-190887	50	5902	5883	0.05
4-class	-188327	67	4537	4534	0.05
5-class	-187539	84	4309	4324	0.04
6-class	-186899	101	3876	3908	0.02
7-class	**-186406**	**118**	**3855**	**3904**	**0.02**
FA[2]					
1-factor	-190577	33	5570	5534	
2-factors	-187359	33	3648	3612	
MM-IRT					
2-class	-187128	65	3828	3824	0.12
3-class	**-186011**	**98**	**3497**	**3526**	**0.07**
4-class	-185557	131	3644	3706	0.09
5-class	-185288	164	3820	3917	0.06
6-class	-185160	197	4042	4170	0.02
7-class	-185054	203	4276	4437	0.02
MM-IRT-C Disability[2]					
2-class	-181505	69	0	0	0.22
3-class	-178338	106	-1638	-1601	0.06
4-class	-177155	143	-2067	-1993	0.05
5-class	**-176287**	**180**	**-2249**	**-2138**	**0.03**
6-class	-175759	217	-2111	-1963	0.03
7-class	-175509	254	-1967	-1782	0.02
(Reference)			(120892)	(120961)	

BIC, Bayesian Information Criterion; CAIC, Corrected Akaike Information Criteria; Npar, number of parameters; LCA, Latent Class Analysis; FA, Factor Analysis; MM-IRT, Mixed Measurement Item Response Theory;

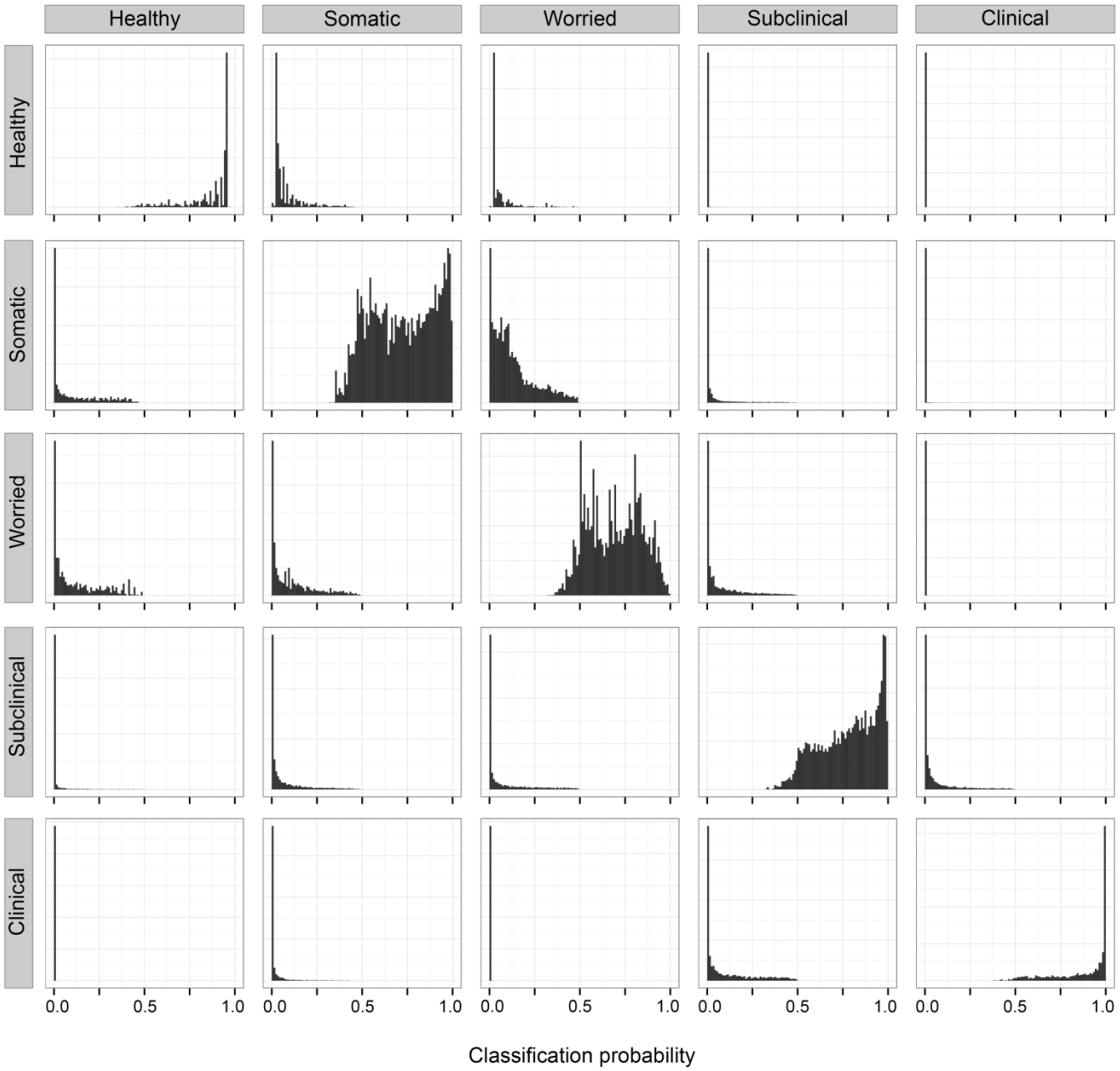
[1]Differences in BIC and CAIC with respect to the '2-class MM-IRT-C Disability' model are reported to allow for easier model comparison (i.e. positive difference indicate worse fit and vice versa). The interpretation of BIC and CAIC remains the same, since only relative differences in information criteria are meaningful, and still allows direct comparisons.

[2]Confirmatory factor analyses models based on EFA results with Promax rotation. Note that information criteria are a poor means to compare factor analysis models, and we refer to supplement 2 for more details.

[2]Disability covariates of RAND-36 subscales physical functioning, social functioning, emotional role and physical role limitations.



Supplement 4: Posterior probabilities of class membership in the final 5-class MM-IRT-C model, associated with different levels on each disability covariate (row wise), with scales ranging from poor (0) to good (100) functioning. Left plots show probabilities for 'Healthy' and 'Somatic' class, and right for 'Worried', 'Subclinical', and 'Clinical' class. These probabilities show the role disability plays in assigning participants to each specific class. Good functioning on all scales is associated with a high chance of being assigned to the 'Healthy' class, poor physical functioning with a high chance of ending up in the 'Somatic' class. More subtle roles of disability are observed in the remaining three classes. Interestingly, participants with severe role limitations due to emotional problems have the highest probability of getting assigned to the 'Clinical' class, despite being the smallest class.



Supplement 5: For each class all posterior probabilities of getting assigned to that class and each other class are plotted. Classes are well separated if subjects assigned to a class have high probabilities to be assigned in that particular class, and low probabilities to be assigned to the remaining other classes. The plot shows that classes are well separated (Entropy of 0.79), with especially the 'Subclinical' and 'Clinical' classes highly discriminative. The median posterior probability was 0.93 for 'Healthy' class, 0.73 for 'Somatic', 0.70 for 'Worried', 0.81 for 'Subclinical', and 0.95 for 'Clinical'.