

Table DS1 Omnibus tests comparing the fit of core model (M1) with the test models M2.1-M2.4 using corrected likelihood ratio chi-square tests

	Para- meters	Model Log- Likelihood	Likelihood Ratio Chi- Square vs. M1	p for LR Chi- Square	R-square improvement
M1	9	-592.30	-	-	
compared with					
M2.1 - Symptoms	13	-579.76	24.21	<0.001	Rec2 7.1% Nemo2 5.8%
M2.2 – Hopelessness	13	-576.61	32.93	<0.001	Rec2 14.3% Nemo2 4.7%
M2.3 – Positive SE	13	-578.56	22.75	<0.001	Rec2 14.1% Nemo2 3.7%
M2.4 - Functioning	13	-584.71	16.08	0.003	Rec2 7.6% Nemo2 2.6%

Rec, recovery; Nemo, negative emotion.

Note: All models N = 110.

Table DS2 Parameter estimates for full model M2.6

Predictor of Rec2	B	SE	p	Beta
REC1	0.07	0.08	0.35	0.10
NEMO1	0.08	0.41	0.86	0.02
PANSS1	-6.65	1.67	0.00	-0.32
HOPE1	-0.28	0.17	0.10	-0.17
SEP1	0.18	0.08	0.03	0.25
FUNC1	0.03	0.04	0.43	0.06

Predictor of Nemo2	B	SE	P	Beta
REC1	0.00	0.02	0.92	-0.01
NEMO1	0.58	0.09	0.00	0.65
PANSS1	0.61	0.44	0.17	0.10
HOPE1	-0.02	0.04	0.59	-0.05
SEP1	-0.02	0.02	0.21	-0.09
FUNC1	-0.02	0.01	0.11	-0.10

Note: N = 110

Table DS3 Parameter estimates for path model M3

Predictor of Rec2	B	SE	p	Beta
REC1	0.07	0.07	0.36	0.11
NEMO1	-0.19	0.39	0.63	-0.07
PANSS1	-5.73	1.66	0.00	-0.32
HOPE1	-0.23	0.16	0.15	-0.17
SEP1	0.20	0.08	0.01	0.33
FUNC1	-0.01	0.04	0.91	-0.01
MALE	-4.33	1.37	0.00	-0.24

Predictor of Nemo2	B	SE	p	Beta
REC1	0.00	0.02	0.89	-0.01
NEMO1	0.55	0.09	0.00	0.67
PANSS1	0.74	0.43	0.09	0.13
HOPE1	-0.02	0.04	0.69	-0.04
SEP1	-0.02	0.02	0.31	-0.08
FUNC1	-0.02	0.01	0.06	-0.15
MALE	-0.58	0.43	0.17	-0.11

Outcome variables, predicted BY Male	B	SE	p	Beta
REC1	0.74	2.66	0.78	0.03
NEMO1	-1.03	0.67	0.12	-0.15
PANSS1	0.14	0.09	0.14	0.14
HOPE1	-0.69	1.31	0.60	-0.05
SEP1	4.08	2.80	0.15	0.14
FUNC1	-7.27	3.34	0.03	-0.22

Note: N = 110