**Supplementary tables**

1. Table S1. Hazard ratios (95% confidence intervals) for all-cause mortality according to depressive symptoms in 11,104 men and women
2. Table S2. Hazard ratios (95% confidence intervals) for all-cause mortality in fully adjusted model according to depressive symptoms in 11,104 men and women
3. Table S3. Hazard ratios (95% confidence intervals) for all-cause mortality according to depressive symptoms in 10,131 participants with complete data
4. Table S4. Hazard ratios (95% confidence intervals) for all-cause mortality according to depressive symptoms after excluding somatic symptoms from score (n = 11,104)
5. Table S5. Hazard ratios (95% confidence intervals) for all-cause mortality according to depressive symptoms excluding deaths in first 5 years after wave one (n = 10,122)
6. Figure S1. Kaplan-Meier survival curve for all-cause mortality according to severity of depressive symptoms (higher CES-D score indicates greater depressive symptoms).
7. Items of the 8-item version of the Center of Epidemiological Studies-Depression Scale.

Table S1. Hazard ratios (95% confidence intervals) for all-cause mortality according to depressive symptoms in 11,104 men and women

|  |  |  |  |
| --- | --- | --- | --- |
| **Model**  | **Depressive symptoms (CES-D score)** |  |  |
|  | **0** | **1** | **2** | **3** | **4** | **5** | **6** | **7** | **8** | **P-value for trend** | **Per SD increase** |
| Basic model a | 1 (ref) | 1.11(0.98, 1.25) | 1.59(1.40, 1.82) | 1.78(1.54, 2.06) | 1.80 (1.52, 2.13) | 2.10(1.74, 2.53) | 1.81(1.45, 2.23) | 1.97(1.52, 2.55) | 2.27(1.69, 3.04) | <0.001 | 1.26 (1.22,1.31) |
| Basic model + socioeconomic position b | 1 | 1.08(0.96, 1.22) | 1.47(1.29, 1.68) | 1.63(1.41, 1.89) | 1.65 (1.40, 1.96) | 1.85(1.53, 2.23) | 1.55(1.25, 1.92) | 1.69(1.30, 2.19) | 1.89(1.40, 2.53) | <0.001 | 1.20 (1.16,1.25) |
| Basic model + living alone | 1 | 1.08(0.96, 1.22) | 1.53(0.96, 1.22) | 1.71(1.48, 1.98) | 1.71 (1.44, 2.02) | 1.97(1.63, 2.37) | 1.65(1.33, 1.05) | 1.82(1.40, 2.36) | 1.92(1.43, 2.58) | <0.001 | 1.23 (1.18,1.28) |
| Basic model + antidepressant medication c | 1 | 1.11(0.98, 1.25) | 1.58(1.39, 1.81) | 1.76(1.52, 2.04) | 1.78 (1.50, 2.10) | 2.07(1.72, 2.49) | 1.77(1.43, 2.19) | 1.89(1.49, 2.45) | 2.22(1.66, 2.98) | <0.001 | 1.25 (1.21,1.30) |
| Basic model + health behaviours d | 1 | 1.01(0.90, 1.14) | 1.27(1.12, 1.46) | 1.31(1.13, 1.52) | 1.35 (1.14, 1.61) | 1.46(1.21, 1.77) | 1.17(0.94, 1.46) | 1.23(0.95, 1.60) | 1.40(1.04, 1.89) | <0.001 | 1.10 (1.06,1.15) |
| Basic model + any mobility impairment | 1 | 1.02(0.91, 1.15) | 1.30(1.14, 1.49) | 1.36(1.17, 1.59) | 1.35 (1.14, 1.62) | 1.53(1.26, 1.85) | 1.28(1.03, 1.59) | 1.35(1.04, 1.76) | 1.42(1.06, 1.93) | <0.001 | 1.12 (1.07,1.17) |
| Basic model + tests of cognitive function e | 1 | 1.07(0.94, 1.21) | 1.41(1.24, 1.61) | 1.54(1.33, 1.79) | 1.50 (1.27, 1.78) | 1.69(1.40, 2.04) | 1.43(1.15, 1.77) | 1.49(1.15, 1.94) | 1.72(1.28, 2.31) | <0.001 | 1.17 (1.12,1.21) |
| Basic model + chronic somatic conditions f | 1 | 1.09(0.96, 1.23) | 1.50(1.32, 1.72) | 1.67(1.44, 1.93) | 1.69 (1.43, 2.00) | 1.88(1.56, 2.27) | 1.65(1.33, 2.05) | 1.80(1.39, 2.33) | 2.10(1.57, 2.89) | <0.001 | 1.23 (1.18,1.28) |
| Basic model + circulatory disease and risk factors g | 1 | 1.08(0.95, 1.21) | 1.52(1.32, 1.73) | 1.67(1.44, 1.94) | 1.69 (1.43, 2.00) | 1.91(1.58, 2.30) | 1.56(1.26, 1.94) | 1.81(1.40, 2.36) | 2.06(1.54, 2.77) | <0.001 | 1.22 (1.18,1.27) |
| Basic model + all illnesses and conditions | 1 | 1.05(0.93, 1.19) | 1.43(1.26, 1.64) | 1.59(1.38, 1.85) | 1.60 (1.35, 1.90) | 1.77(1.46, 2.14) | 1.49(1.20, 1.85) | 1.70(1.31, 2.21) | 1.90(1.42, 2.55) | <0.001 | 1.20 (1.15,1.25) |
| Fully adjusted without tests of cognitive function | 1 | 0.94(0.83, 1.06) | 1.07(0.93, 1.22) | 1.12(0.96, 1.31) | 1.11 (0.93, 1.32) | 1.12(0.92, 1.36) | 0.88(0.70, 1.10) | 0.92(0.70, 1.21) | 0.96(0.71, 1.30) | 0.20 | 1.00 (0.96,1.05) |
| Fully adjusted | 1 | 0.94(0.83, 1.06) | 1.03(0.90, 1.19) | 1.07(0.92, 1.25) | 1.03 (0.86, 1.23) | 1.05(0.86, 1.27) | 0.82(0.65, 1.02) | 0.84(0.64, 1.11) | 0.87(0.64, 1.18) | 0.25 | 0.98 (0.93,1.02) |

a Basic model is adjusted for age, sex and ethnicity; b Socioeconomic position comprises occupational social class according to the National Statistics Socio-economic Classification (NS-SEC) and total wealth (excluding debt and regular pension payments); c Self-reported use of antidepressants in wave 0 comprising of: SSRI = Selective Serotonin Reuptake Inhibitors (BNF: 40303) and Tricyclic antidepressants (BNF: 40301); d Health behaviours comprise smoking status, alcohol intake (per year) and physical activity; e Tests of cognitive function were on: memory and executive function; f Chronic conditions were COPD and other chronic respiratory conditions, asthma, diabetes (types 1 and 2) and arthritis; g Circulatory disease and risk factors comprise of hypertension, previous heart attack, stroke, angina, and congenital heart conditions.

Table S2. Hazard ratios (95% confidence intervals) for all-cause mortality according to depressive symptoms and fully adjusted (n = 11,104)

|  |  |  |
| --- | --- | --- |
| **Factor** | **Adjusted hazard ratio** | ***P* value** |
| Depressive symptom (CES-D) score |  |  |
| 0 (lowest) | 1 (reference) |  |
| 1  | 0.94 (0.83, 1.06) | 0.31 |
| 2  | 1.03 (0.90, 1.19) | 0.62 |
| 3  | 1.07 (0.92, 1.25) | 0.37 |
| 4  | 1.03 (0.86, 1.23) | 0.73 |
| 5  | 1.05 (0.86, 1.28) | 0.65 |
| 6  | 0.82 (0.65, 1.02) | 0.08 |
| 7  | 0.84 (0.64, 1.11) | 0.22 |
| 8 (highest) | 0.87 (0.64, 1.18) | 0.36 |
|  |  | 0.25 (trend) |
| Sex (male) | 0.59 (0.53, 0.64) | <0.001 |
| Age, years a | 1.06 (1.06, 1.07) | <0.001 |
| Ethnic group |  |  |
|  Non-white  | 1 (reference) |  |
|  White | 0.59 (0.53, 0.64) | <0.001 |
| NSSEC social class |  |  |
|  Routine and manual | 1 (reference) |  |
|  Intermediate | 0.98 (0.86, 1.11) | 0.72 |
|  Higher managerial  | 0.87 (0.77, 0.97) | 0.02 |
| Quintiles of total wealth |  |  |
|  1 (lowest) | 1 (reference) |  |
|  2 | 1.00 (0.89, 1.13) | 0.97 |
|  3 | 0.97 (0.85, 1.10) | 0.61 |
|  4 | 0.90 (0.78, 1.04) | 0.17 |
|  5 (highest) | 0.87 (0.74, 1.01) | 0.07 |
|  |  | 0.31 (trend) |
| Living alone | 1.33 (1.21, 1.46) | <0.001 |
| Smoking status |  |  |
|  Never | 1 (reference) |  |
|  Ex-smoker | 1.24 (1.12, 1.38) | <0.001 |
| Current smoker | 1.55 (1.36, 1.77) | <0.001 |
| Frequency of drinking alcohol in past year |  |  |
| Twice a day or more | 1 (reference) |  |
| Daily or almost daily | 0.91 (0.75, 1.12) | 0.38 |
| Once or twice a week | 0.78 (0.64, 0.95) | 0.01 |
| Once or twice a month | 0.68 (0.54, 0.86) | 0.001 |
| Special occasions only | 0.90 (0.73, 1.10) | 0.29 |
| Never consume | 0.95 (0.77, 1.17) | 0.64 |
|  |  | <0.001 (trend) |
| Mild intensity physical activity |  |  |
|  More than once a week | 1 (reference) |  |
|  Once a week | 0.98 (0.77, 1.24) | 0.85 |
|  One to three times a week | 1.06 (0.84, 1.33) | 0.63 |
|  Hardly ever, never | 1.39 (1.18, 1.63) | <0.001 |
|  |  | <0.001 (trend) |
| Moderate intensity physical activity |  |  |
|  More than once a week | 1 (reference) |  |
|  Once a week | 1.07 (0.93, 1.22) | 0.35 |
|  One to three times a week | 1.10 (0.92, 1.32) | 0.28 |
|  Hardly ever, never | 1.42 (1.25, 1.60) | <0.001 |
|  |  | <0.001 (trend) |
| Vigorous intensity physical activity |  |  |
|  More than once a week | 1 (reference) |  |
|  Once a week | 1.03 (0.90, 1.17) | 0.67 |
|  One to three times a week | 1.15 (0.94, 1.40) | 0.17 |
|  Hardly ever, never | 1.06 (0.93, 1.19) | 0.14 |
|  |  | 0.74 (trend) |
| Memory index a | 0.95 (0.94, 0.96) | <0.001 |
| Executive function score a | 0.96 (0.94, 0.97) | <0.001 |
| Chronic conditions |  |  |
|  COPD | 1.53 (1.35, 1.75) | <0.001 |
|  Asthma | 0.92 (0.81, 1.05) | 0.23 |
|  Arthritis | 0.94 (0.85, 1.03) | 0.15 |
|  Diabetes (type 1 and 2) | 1.21 (1.06, 1.38) | 0.005 |
| Cardiovascular disease |  |  |
|  Hypertension | 1.05 (0.96, 1.16) | 0.21 |
|  Previous heart attack  | 1.04 (0.90, 1.21) | 0.56 |
|  Stroke | 1.11 (0.96, 1.28) | 0.17 |
|  Angina | 1.06 (0.94, 1.20) | 0.33 |
|  Congenital heart disease | 1.40 (1.25, 1.56) | <0.001 |
| Cancer | 1.95 (1.71, 2.23) | <0.001 |
| Mobility impairments |  |  |
|  Any difficulty in a ADL | 1.13 (1.01, 1.26) | 0.03 |
|  Any difficulty in a IADL | 1.32 (1.18, 1.47) | <0.001 |
| Antidepressant use | 0.99 (0.82, 1.19) | 0.88 |

a Modelled as a continuous term.

Abbreviations: NS-SEC: National Statistics Socio-economic Classification; COPD: Chronic obstructive pulmonary disorder; ADL: Activities of daily living; IADL: Instrumental activities of daily living

Table S3. Hazard ratios (95% confidence intervals) for all-cause mortality according to depressive symptoms in 10,131 participants with complete data

|  |  |  |  |
| --- | --- | --- | --- |
| **Model** | **Depressive symptoms (CES-D score)** |  |  |
|  | **0** | **1** | **2** | **3** | **4** | **5** | **6** | **7** | **8** | **P-value for trend** | **Per SD increase** |
| Basic model a | 1 (ref) | 1.13(0.99, 1.28) | 1.53(1.33, 1.76) | 1.76(1.52, 2.06) | 1.70 (1.42, 2.03) | 1.89(1.52, 2.34) | 2.10(1.69, 2.62) | 1.98(1.49, 2.64) | 2.05(1.49, 2.83) | <0.001 | 1.25(1.21,1.31) |
| Basic model + socioeconomic position b | 1 | 1.10(0.97, 1.24) | 1.42(1.23, 1.63) | 1.62(1.39, 1.88) | 1.55 (1.30, 1.85) | 1.67(1.35, 2.07) | 1.79(1.44, 2.23) | 1.69(1.27, 2.26) | 1.70(1.23, 2.35) | <0.001 | 1.20(1.15,1.25) |
| Basic model + living alone | 1 | 1.10(0.97, 1.24) | 1.47(1.28, 1.69) | 1.70(1.46, 1.98) | 1.61 (1.34, 1.93) | 1.77(1.43, 2.19) | 1.93(1.55, 2.41) | 1.84(1.38, 2.45) | 1.73(1.25, 2.39) | <0.001 | 1.22(1.17,1.27) |
| Basic model + antidepressant medication c | 1 | 1.12(0.99, 1.27) | 1.52(1.32, 1.75) | 1.75(1.51, 2.04) | 1.68 (1.40, 2.01) | 1.86(1.50, 2.30) | 2.06(1.65, 2.56) | 1.89(1.41, 2.52) | 2.01(1.46, 2.77) | <0.001 | 1.25(1.20,1.30) |
| Basic model + health behaviours d | 1 | 1.02(0.90, 1.16) | 1.22(1.06, 1.41) | 1.31(1.11, 1.53) | 1.29 (1.08, 1.55) | 1.35(1.08, 1.67) | 1.39(1.11, 1.73) | 1.23(0.92, 1.65) | 1.31(0.94, 1.81) | <0.001 | 1.10(1.06,1.15) |
| Basic model + any mobility impairment | 1 | 1.05(0.92, 1.19) | 1.25(1.09, 1.44) | 1.38(1.18, 1.61) | 1.29 (1.07, 1.55) | 1.41(1.13, 1.75) | 1.48(1.18, 1.85) | 1.39(1.04, 1.86) | 1.31(0.95, 1.82) | <0.001 | 1.12(1.07,1.17) |
| Basic model + tests of cognitive function e | 1 | 1.09(0.97, 1.24) | 1.37(1.19, 1.57) | 1.55(1.33, 1.80) | 1.42 (1.18, 1.69) | 1.59(1.28, 1.96) | 1.66(1.33, 2.07) | 1.55(1.16, 2.07) | 1.56(1.13, 2.16) | <0.001 | 1.16(1.12,1.21) |
| Basic model + chronic conditions f | 1 | 1.10(0.97, 1.25) | 1.43(1.24, 1.65) | 1.65(1.42, 1.93) | 1.58 (1.32, 1.90) | 1.66(1.33, 2.05) | 1.89(1.51, 2.36) | 1.77(1.33, 2.37) | 1.89(1.37, 2.60) | <0.001 | 1.21(1.16,1.26) |
| Basic model + circulatory disease and risk factors g | 1 | 1.08(0.95, 1.21) | 1.52(1.32, 1.73) | 1.67(1.44, 1.94) | 1.69 (1.43, 2.00) | 1.91(1.58, 2.30) | 1.56(1.26, 1.94) | 1.81(1.40, 2.36) | 2.06(1.54, 2.77) | <0.001 | 1.22(1.17,1.27) |
| Basic model + all illnesses and conditions | 1 | 1.05(0.93, 1.19) | 1.43(1.26, 1.64) | 1.59(1.38, 1.85) | 1.60 (1.35, 1.90) | 1.77(1.46, 2.14) | 1.49(1.20, 1.85) | 1.70(1.31, 2.21) | 1.90(1.42, 2.55) | <0.001 | 1.19(1.14,1.24) |
| Fully adjusted without tests of cognitive function | 1 | 0.94(0.83, 1.06) | 1.07(0.93, 1.22) | 1.12(0.96, 1.31) | 1.11 (0.93, 1.32) | 1.12(0.92, 1.36) | 0.88(0.70, 1.10) | 0.92(0.70, 1.21) | 0.96(0.71, 1.30) | 0.20 | 1.00(0.95,1.05) |
| Fully adjusted | 1 | 0.96(0.84, 1.09) | 0.99(0.85, 1.14) | 1.06(0.90, 1.24) | 0.95 (0.79, 1.15) | 0.95(0.76, 1.19) | 0.96(0.76, 1.21) | 0.84(0.62, 1.13) | 0.79(0.57, 1.10) | 0.80 | 0.97(0.93,1.02) |

a Basic model is adjusted for age, sex and ethnicity; b Socioeconomic position comprises occupational social class according to the National Statistics Socio-economic Classification (NS-SEC) and total wealth (excluding debt and regular pension payments); c Self-reported use of antidepressants in wave 0 comprising of: SSRI = Selective Serotonin Reuptake Inhibitors (BNF: 40303) and Tricyclic antidepressants (BNF: 40301); d Health behaviours comprise smoking status, alcohol intake (per year) and physical activity; e Tests of cognitive function were on: memory and executive function; f Chronic conditions were COPD and other chronic respiratory conditions, asthma, diabetes (types 1 and 2) and arthritis; g Circulatory disease and risk factors comprise of hypertension, previous heart attack, stroke, angina, and congenital heart conditions.

Table S4. Hazard ratios (95% confidence intervals) for all-cause mortality according to depressive symptoms after excluding somatic symptoms from score (n = 11,104)

|  |  |  |  |
| --- | --- | --- | --- |
| **Model** | **Depressive symptoms (CES-D score)** |  |  |
|  | **0** | **1** | **2** | **3** | **4** | **5** | **P-value for trend** | **Per SD increase** |
| Basic model a | 1 (ref) | 1.31(1.17, 1.47) | 1.45(1.26, 1.66) | 1.66(1.41, 1.96) | 1.59 (1.30, 1.96) | 1.84(1.47, 2.30) | <0.001 | 1.15(1.11, 1.18) |
| Basic model + socioeconomic position b | 1 | 1.21(1.08, 1.36) | 1.35(1.17, 1.55) | 1.43(1.21, 1.69) | 1.40 (1.15, 1.73) | 1.57(1.26, 1.97) | <0.001 | 1.10(1.07, 1.14) |
| Basic model + living alone | 1 | 1.23(1.10, 1.38) | 1.37(1.19, 1.57) | 1.50(1.26, 1.77) | 1.47 (1.20, 1.80) | 1.58(1.26, 1.98) | <0.001 | 1.11(1.08, 1.14) |
| Basic model + antidepressant medication c | 1 | 1.30(1.16, 1.46) | 1.43(1.24, 1.64) | 1.63(1.38, 1.92) | 1.53 (1.24, 1.88) | 1.80(1.44, 2.25) | <0.001 | 1.14(1.11, 1.17) |
| Basic model + health behaviours d | 1 | 1.13(1.01, 1.27) | 1.17(1.02, 1.36) | 1.26(1.06, 1.48) | 1.20 (0.97, 1.48) | 1.22(0.97, 1.52) | 0.01 | 1.05(1.02, 1.08) |
| Basic model + any mobility impairment | 1 | 1.18(1.05, 1.32) | 1.22(1.06, 1.41) | 1.34(1.13, 1.59) | 1.24 (1.01, 1.53) | 1.31(1.04, 1.64) | 0.003 | 1.07(1.03, 1.10) |
| Basic model + chronic conditions e | 1 | 1.27(1.14, 1.43) | 1.38(1.20, 1.59) | 1.56(1.32, 1.85) | 1.42 (1.16, 1.75) | 1.74(1.39, 2.18) | <0.001 | 1.12(1.09, 1.16) |
| Basic model + tests of cognitive function e | 1 | 1.19(1.06, 1.33) | 1.25(1.09, 1.44) | 1.39(1.17, 1.64) | 1.30 (1.06, 1.60) | 1.46(1.16, 1.83) | <0.001 | 1.09(1.05, 1.12) |
| Basic model + circulatory disease and risk factors f | 1 | 1.27(1.13, 1.42) | 1.42(1.23, 1.63) | 1.55(1.31, 1.83) | 1.46 (1.19, 1.79) | 1.67(1.33, 2.09) | <0.001 | 1.12(1.09, 1.16) |
| Basic model + all illnesses and conditions | 1 | 1.22(1.09, 1.37) | 1.37(1.19, 1.58) | 1.51(1.27, 1.78) | 1.31 (1.07, 1.62) | 1.63(1.30, 2.04) | <0.001 | 1.11(1.08, 1.14) |
| Fully adjusted without tests of cognitive function | 1 | 1.27(1.14, 1.43) | 1.38(1.20, 1.59) | 1.56(1.32, 1.85) | 1.42 (1.16, 1.75) | 1.74(1.39, 2.18) | <0.001 | 0.99(0.96, 1.03) |
| Fully adjusted | 1 | 0.97(0.86, 1.09) | 1.00(0.86, 1.15) | 0.96(0.81, 1.14) | 0.88 (0.71, 1.08) | 0.87(0.69, 1.11) | 0.75 | 0.98(0.95, 1.01) |

a Basic model is adjusted for age, sex and ethnicity; b Socioeconomic position comprises occupational social class according to the National Statistics Socio-economic Classification (NS-SEC) and total wealth (excluding debt and regular pension payments); c Self-reported use of antidepressants in wave 0 comprising of: SSRI = Selective Serotonin Reuptake Inhibitors (BNF: 40303) and Tricyclic antidepressants (BNF: 40301); d Health behaviours comprise smoking status, alcohol intake (per year) and physical activity; e Tests of cognitive function were on: memory and executive function; f Chronic conditions were COPD and other chronic respiratory conditions, asthma, diabetes (types 1 and 2) and arthritis; g Circulatory disease and risk factors comprise of hypertension, previous heart attack, stroke, angina, and congenital heart conditions.

Table S5. Hazard ratios (95% confidence intervals) for all-cause mortality according to depressive symptoms excluding deaths in first 5 years after wave one (n = 10,122)

|  |  |  |  |
| --- | --- | --- | --- |
| **Model** | **Depressive symptoms (CES-D score)** |  |  |
|  | **0** | **1** | **2** | **3** | **4** | **5** | **6** | **7** | **8** | **P-value for trend** | **Per SD increase** |
| Basic model a | 1 (ref) | 1.00(0.86, 1.17) | 1.48(1.25, 1.76) | 1.67(1.38, 2.02) | 1.50 (1.19, 1.89) | 1.75(1.35, 2.28) | 1.58(1.18, 2.11) | 1.73(1.21, 2.47) | 1.66(1.05, 2.59) | <0.001 | 1.20(1.14,1.26) |
| Basic model + socioeconomic position b | 1 | 0.98(0.84, 1.15) | 1.38(1.15, 1.64) | 1.55(1.28, 1.88) | 1.39 (1.11, 1.76) | 1.57(1.20, 2.03) | 1.39(1.04, 1.86) | 1.51(1.06, 2.16) | 1.42(0.91, 2.23) | <0.001 | 1.15(1.09,1.21) |
| Basic model + living alone | 1 | 0.98(0.84, 1.15) | 1.42(1.19, 1.68) | 1.61(1.33, 1.95) | 1.44 (1.14, 1.81) | 1.64(1.27, 2.14) | 1.46(1.09, 1.94) | 1.61(1.13, 2.30) | 1.42(0.90, 2.22) | <0.001 | 1.17(1.11,1.23) |
| Basic model + antidepressant medication c | 1 | 1.00(0.85, 1.17) | 1.47(1.24, 1.75) | 1.65(1.36, 2.00) | 1.48 (1.17, 1.87) | 1.73(1.33, 2.24) | 1.55(1.16, 2.07) | 1.65(1.15, 2.37) | 1.62(1.04, 2.54) | <0.001 | 1.19(1.13,1.26) |
| Basic model + health behaviours d | 1 | 0.93(0.80, 1.09) | 1.24(1.04, 1.48) | 1.32(1.08, 1.60) | 1.19 (0.94, 1.51) | 1.32(1.02, 1.72) | 1.12(0.84, 1.51) | 1.20(0.83, 1.71) | 1.09(0.69, 1.71) | 0.01 | 1.07(1.02,1.14) |
| Basic model + any mobility impairment | 1 | 0.94(0.79, 1.10) | 1.25(1.05, 1.49) | 1.33(1.09, 1.62) | 1.17 (0.93, 1.49) | 1.35(1.03, 1.76) | 1.17(0.87, 1.57) | 1.25(0.87, 1.80) | 1.10(0.70, 1.74) | 0.01 | 1.08(1.02,1.14) |
| Basic model + tests of cognitive function e | 1 | 0.96(0.82, 1.13) | 1.31(1.10, 1.56) | 1.47(1.22, 1.79) | 1.26 (1.00, 1.59) | 1.44(1.11, 1.88) | 1.24(0.93, 1.67) | 1.36(0.95, 1.95) | 1.28(0.82, 2.00) | <0.001 | 1.12(1.06,1.18) |
| Basic model + chronic conditions f | 1 | 0.97(0.83, 1.13) | 1.41(1.18, 1.67) | 1.58(1.30, 1.92) | 1.40 (1.11, 1.77) | 1.59(1.22, 2.07) | 1.38(1.03, 1.85) | 1.57(1.10, 2.24) | 1.49(0.95, 2.33) | <0.001 | 1.16(1.10,1.23) |
| Basic model + circulatory disease and risk factors g | 1 | 0.97(0.83, 1.13) | 1.41(1.18, 1.67) | 1.58(1.30, 1.92) | 1.40 (1.11, 1.77) | 1.59(1.22, 2.07) | 1.38(1.03, 1.85) | 1.57(1.10, 2.24) | 1.49(0.95, 2.33) | <0.001 | 1.16(1.10,1.22) |
| Basic model + all illnesses and conditions | 1 | 0.95(0.81, 1.12) | 1.33(1.12, 1.59) | 1.51(1.24, 1.83) | 1.34 (1.06, 1.70) | 1.46(1.12, 1.91) | 1.31(0.97, 1.75) | 1.46(1.02, 2.10) | 1.40(0.89, 2.19) | <0.001 | 1.14(1.08,1.20) |
| Fully adjusted without tests of cognitive function | 1 | 0.86(0.74, 1.01) | 1.03(0.86, 1.24) | 1.12(0.91, 1.37) | 0.97 (0.77, 1.24) | 1.01(0.77, 1.32) | 0.85(0.62, 1.15) | 0.87(0.60, 1.26) | 0.74(0.46, 1.18) | 0.25 | 0.98(0.92,1.04) |
| Fully adjusted | 1 | 0.86(0.73, 1.00) | 0.99(0.83, 1.19) | 1.07(0.87, 1.31) | 0.91 (0.71, 1.16) | 0.95(0.72, 1.25) | 0.77(0.57, 1.05) | 0.82(0.56, 1.19) | 0.67(0.42, 1.06) | 0.19 | 0.95(0.90,1.01) |

a Basic model is adjusted for age, sex and ethnicity; b Socioeconomic position comprises occupational social class according to the National Statistics Socio-economic Classification (NS-SEC) and total wealth (excluding debt and regular pension payments); c Self-reported use of antidepressants in wave 0 comprising of: SSRI = Selective Serotonin Reuptake Inhibitors (BNF: 40303) and Tricyclic antidepressants (BNF: 40301); d Health behaviours comprise smoking status, alcohol intake (per year) and physical activity; e Tests of cognitive function were on: memory and executive function; f Chronic conditions were COPD and other chronic respiratory conditions, asthma, diabetes (types 1 and 2) and arthritis; g Circulatory disease and risk factors comprise of hypertension, previous heart attack, stroke, angina, and congenital heart conditions.

Depressive symptom score

3

6

7

1

0 = none

8 = high

2

6

4

Cumulative survival

0.70

0.80

0.90

1.00

0

12

24

36

48

60

72

84

96

108

120

Time to death in months

Figure S1. Kaplan-Meier survival curve for all-cause mortality according to severity of depressive symptoms (higher CES-D score indicates greater depressive symptoms).

Items of the 8-item version of the Center of Epidemiological Studies-Depression Scale.

Much of the time during the past week...

Yes = 1; No = 0. Total score range from 0 to 8.

... did you feel depressed?

... did you feel everything you did was an effort? \*

... was your sleep restless? \*

... were you happy?

... did you feel lonely?

... did you enjoy life?

... did you feel sad?

... were you unable to get going? \*

\* Items assessing somatic symptoms