**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