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| **Table S1: Sensitivity analysesa: associations of CRP and Fatigue 1, 2 and 3 waves later, participants aged 61-98 (N=3,545)**  |
| *Adjusted for time, season, processing of sample (N=3,545)*  |
|  | 1 wave later | 2 waves later | 3 waves later |
| CRP Category | Coeff | CI | p | Coeff | CI | p | Coeff | CI | p |
| Mid (1.00-2.99mg/L) | 0.02 | -0.03-0.08 | 0.46 | 0.07 | 0.01-0.13 | 0.03 | 0.09 | 0.00-0.18 | <0.05 |
| High (3.00-10.0mg/L) | 0.16 | 0.10-0.23 | <0.001 | 0.14 | 0.07-0.21 | <0.001 | 0.08 | 0.01-0.16 | 0.03 |
| *Adjustment for smoking status (N=3,519)* |
|  | 1 wave later | 2 waves later | 3 waves later |
| CRP Category | Coeff | CI | p | Coeff | CI | p | Coeff | CI | p |
| Mid (1.00-2.99mg/L) | 0.02 | -0.03-0.08 | 0.45 | 0.06 | 0.00-0.13 | 0.04 | 0.09 | 0.00-0.18 | 0.06 |
| High (3.00-10.0mg/L) | 0.16 | 0.09-0.22 | 0.00 | 0.13 | 0.06-0.21 | 0.00 | 0.08 | 0.00-0.15 | 0.05 |
| *Adjusted for Hba1c (N=3,287)* |
|  | 1 wave later | 2 waves later | 3 waves later |
| CRP Category | Coeff | CI | p | Coeff | CI | p | Coeff | CI | p |
| Mid (1.00-2.99mg/L) | 0.02 | -0.03-0.08 | 0.42 | 0.06 | 0.00-0.13 | 0.04 | 0.09 | 0.00-0.18 | 0.06 |
| High (3.00-10.0mg/L) | 0.16 | 0.09-0.23 | <0.001 | 0.13 | 0.06-0.21 | 0.001 | 0.08 | 0.00-0.16 | 0.04 |
| *Adjusted for blood pressure (N=2,205)* |
|  | 1 wave later | 2 waves later | 3 waves later |
| CRP Category | Coeff | CI | p | Coeff | CI | p | Coeff | CI | p |
| Mid (1.00-2.99mg/L) | 0.04 | -0.03-0.11 | 0.24 | 0.09 | 0.02-0.16 | 0.02 | 0.13 | 0.03-0.24 | 0.01 |
| High (3.00-10.0mg/L) | 0.17 | 0.08-0.26 | <0.001 | 0.15 | 0.06-0.25 | 0.001 | 0.08 | -0.01-0.18 | 0.09 |
| *Adjustment for anaemia status (N=3,278)* |
|  | 1 wave later | 2 waves later | 3 waves later |
| CRP Category | Coeff | CI | p | Coeff | CI | p | Coeff | CI | p |
| Mid (1.00-2.99mg/L) | 0.03 | -0.03-0.08 | 0.39 | 0.07 | 0.01-0.13 | 0.03 | 0.09 | 0.00-0.18 | 0.06 |
| High (3.00-10.0mg/L) | 0.17 | 0.10-0.24 | <0.001 | 0.14 | 0.06-0.22 | <0.001 | 0.09 | 0.01-0.17 | 0.03 |
| *Adjustment for drinking frequency (N=3,272)* |
|  | 1 wave later | 2 waves later | 3 waves later |
| CRP Category | Coeff | CI | p | Coeff | CI | p | Coeff | CI | p |
| Mid (1.00-2.99mg/L) | 0.03 | -0.02-0.09 | 0.25 | 0.07 | 0.01-0.13 | 0.03 | 0.09 | 0.00-0.19 | 0.05 |
| High (3.00-10.0mg/L) | 0.13 | 0.06-0.20 | <0.001 | 0.14 | 0.07-0.22 | <0.001 | 0.09 | 0.01-0.16 | 0.03 |
| *Adjustment for drinking heaviness (N=3,170)* |
|  | 1 wave later | 2 waves later | 3 waves later |
| CRP Category | Coeff | CI | p | Coeff | CI | p | Coeff | CI | p |
| Mid (1.00-2.99mg/L) | 0.04 | -0.02-0.10 | 0.21 | 0.08 | 0.02-0.14 | 0.01 | 0.10 | 0.01-0.19 | 0.04 |
| High (3.00-10.0mg/L) | 0.13 | 0.06-0.20 | <0.001 | 0.15 | 0.07-0.22 | <0.001 | 0.09 | 0.02-0.17 | 0.02 |
| *Exclusion of non-white participants (N=3,497)* |
|  | 1 wave later | 2 waves later | 3 waves later |
| CRP Category | Coeff | CI | p | Coeff | CI | p | Coeff | CI | p |
| Mid (1.00-2.99mg/L) | 0.02 | -0.03-0.08 | 0.40 | 0.07 | 0.01-0.13 | 0.03 | 0.09 | 0.00-0.18 | 0.04 |
| High (3.00-10.0mg/L) | 0.17 | 0.10-0.24 | <0.001 | 0.14 | 0.06-0.21 | <0.001 | 0.08 | 0.01-0.16 | 0.04 |
| *Exclusion for anti-inflammatory medications (N=2,049)* |
|  | 1 wave later | 2 waves later | 3 waves later |
| CRP Category | Coeff | CI | p | Coeff | CI | p | Coeff | CI | p |
| Mid (1.00-2.99mg/L) | 0.03 | -0.04-0.10 | 0.44 | 0.10 | 0.03-0.18 | 0.009 | 0.13 | 0.03-0.23 | 0.01 |
| High (3.00-10.0mg/L) | 0.15 | 0.06-0.24 | 0.001 | 0.16 | 0.07-0.26 | 0.001 | 0.12 | 0.02-0.22 | 0.02 |
| *Exclusion for Hormone Replacement Therapy/Oral Contraceptives use (N=3,491)* |
|  | 1 wave later | 2 waves later | 3 waves later |
| CRP Category | Coeff | CI | p | Coeff | CI | p | Coeff | CI | p |
| Mid (1.00-2.99mg/L) | 0.02 | -0.04-0.08 | 0.51 | 0.07 | 0.01-0.13 | 0.02 | 0.11 | 0.01-0.20 | 0.02 |
| High (3.00-10.0mg/L) | 0.16 | 0.09-0.23 | <0.001 | 0.14 | 0.07-0.22 | <0.001 | 0.08 | 0.00-0.15 | 0.04 |
| *Exclusion of current smokers (N=3,135)* |
|  | 1 wave later | 2 waves later | 3 waves later |
| CRP Category | Coeff | CI | p | Coeff | CI | p | Coeff | CI | p |
| Mid (1.00-2.99mg/L) | 0.02 | -0.04-0.08 | 0.49 | 0.07 | 0.00-0.13 | 0.04 | 0.09 | 0.00-0.19 | 0.06 |
| High (3.00-10.0mg/L) | 0.13 | 0.05-0.20 | 0.001 | 0.10 | 0.02-0.18 | 0.01 | 0.06 | -0.02-0.14 | 0.14 |
| aAll models adjust for age in years, gender, household income, BMI and longterm illness at baseline, new somatic illness and psychological distress at follow-up. Low CRP (<1.00mg/L) is the reference in all models |