**Supplementary Materials**

**Method**

 **Major depressive disorder severity.** Using the DSM-III-R-defined CIDI-SF, respondents endorsed the presence of past 12-month MDD symptoms at T1 (i.e., depressed mood, loss of interest, fatigue, appetite change, difficulty sleeping, trouble concentrating, sense of worthlessness, suicidal thoughts). For each symptom, presence was coded as “1,” and absence as “0.” Accordingly, MDD severity scores ranged from 0 = *no symptoms* to 7 = *presence of all symptoms*). The CIDI-SF has good internal consistency (.94 in this study), strong sensitivity (89.6%), specificity (93.9%), and agreement (93.2%) relative to the full CIDI (Kessler *et al.*, 1998).

Table S1. *Between-person correlation matrix of study variables*

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 |
| 1. T1 GAD
 | – |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1. T2 GAD
 | .32\*\* | – |  |  |  |  |  |  |  |  |  |  |  |  |
| 1. T3 GAD
 | .28\*\* | .34\*\* | – |  |  |  |  |  |  |  |  |  |  |  |
| 1. T2 INH (A)
 | .02 | .01 | .02 | – |  |  |  |  |  |  |  |  |  |  |
| 1. T2 INH (L)
 | -.03 | -.02 | -.04\* | -.22\*\* | – |  |  |  |  |  |  |  |  |  |
| 1. T2 SET (A)
 | .02 | -.002 | .03 | .13\*\* | -.08\*\* | – |  |  |  |  |  |  |  |  |
| 1. T2 SET (L)
 | -.04\* | -.002 | .01 | -.12\*\* | .45\*\* | -.22\*\* | – |  |  |  |  |  |  |  |
| 1. T2 CEF
 | -.01 | .02 | .03 | -.04\* | -.05\* | -.21\*\* | .81\*\* | – |  |  |  |  |  |  |
| 1. T3 INH (A)
 | .02 | .04\* | .01 | .17\*\* | -.16\*\* | .15\*\* | -.19\*\* | -.12\*\* | – |  |  |  |  |  |
| 1. T3 INH (L)
 | -.01 | -.01 | -.04 | -.06\*\* | .42\*\* | -.05\* | .24\*\* | .06\*\* | -.14\*\* | – |  |  |  |  |
| 1. T3 SET (A)
 | .03 | .04\* | .03 | .13\*\* | -.16\*\* | .11\*\* | -.26\*\* | -.18\*\* | .56\*\* | -.08\*\* | – |  |  |  |
| 1. T3 SET (L)
 | -.02 | -.01 | -.03 | -.09\*\* | .29\*\* | -.09\*\* | .36\*\* | .23\*\* | -.14\*\* | .69\*\* | -.22\*\* | – |  |  |
| 1. T3 CEF
 | -.01 | -.02 | -.01 | -.07\*\* | .04\* | -.06\*\* | .25\*\* | .25\*\* | -.12\*\* | .06\*\* | -.33\*\* | .69\*\* | – |  |
| 1. T1 MDD
 | .17\*\* | .11\*\* | .09\*\* | -.01 | .02 | -.01 | .02 | .04 | .01 | .02 | .00 | .02 | .01 | – |
| *M* | 2.37 | 2.25 | 2.23 | 19.49 | 0.94 | 5.73 | 1.17 | 0.18 | 18.77 | 1.25 | 5.46 | 1.49 | 0.21 | 0.61 |
| *SD* | 1.25 | 1.20 | 1.19 | 1.05 | 0.20 | 0.58 | 0.32 | 0.17 | 2.72 | 0.31 | 1.20 | 0.39 | 0.21 | 1.75 |
| *Skewness*  | 0.87 | 1.11 | 1.15 | -5.73 | 1.00 | -2.98 | 3.40 | 3.45 | -5.00 | 1.43 | -3.24 | 2.17 | 10.11 | 2.69 |
| *Kurtosis* | -1.03 | -0.54 | -0.45 | 69.88 | 2.13 | 13.20 | 28.61 | 31.86 | 29.43 | 8.53 | 11.15 | 12.13 | 227.00 | 5.63 |
| *Minimum* | 1.00 | 1.00 | 1.00 | 0.00 | 0.48 | 0.00 | 0.64 | -0.72 | 0.00 | 0.47 | 0.00 | 0.72 | -0.52 | 0.00 |
| *Maximum* | 4.00 | 4.00 | 4.00 | 20.00 | 2.03 | 6.00 | 6.13 | 2.86 | 20.00 | 4.66 | 6.00 | 5.72 | 5.86 | 7.00 |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |

*Note.* T1 = time 1; T2 = time 2; GAD = generalized anxiety disorder; INH = inhibition; SET = set-shifting; A = accuracy; L = latency; CEF = common executive function.; MDD = major depressive disorder symptom severity.

\*\*\**p* < .001; \*\**p* < .01.; \**p* < .05.