**Sensitivity analyses: Depression analyses re-run with cut-off ≥ 3 CES-D.**

Table A: Frequency of high depressive symptoms (≥ 3 CES-D) by group.

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Depressive Symptoms \*\*\* |  | Group 1  (47.21%) | Group 2  (17.18% | Group 3  (11.63%) | Group 4  (10.99%) | Group 5  (9.09%) | Group 6  (3.90%) |
| Low | 93.0 | 73.4 | 88.3 | 86.6 | 67.3 | 32.5 |
| High | 7.0 | 26.6 | 11.7 | 13.4 | 32.7 | 67.5 |

\*\*\*p<0.001

Group 1= No/low loneliness and isolation

Group 2 = Moderate loneliness

Group 3= Lives alone

Group 4= Some isolation

Group 5= Moderate loneliness, lives alone

Group 6= High loneliness and isolation

Table B: Logistic regression of association between group with high depressive symptoms (≥ 3 CES-D)

|  |  |  |  |
| --- | --- | --- | --- |
|  | | High depressive symptoms | |
|  | | Unadjusted  OR (95% CI) | Adjusted OR (95% CI) |
| Group | 1.) Not lonely or isolated | 1 | 1 |
|  | 2.) Moderate loneliness | 5.41 (4.41-6.62) \*\*\* | 4.89 (3.97-6.02) \*\*\* |
|  | 3.) Lives alone | 1.82 (1.40-2.37) \*\*\* | 1.24 (0.88-1.74) |
|  | 4.) Moderate isolation | 2.35 (1.72-3.19) \*\*\* | 2.19 (1.54-2.93) \*\*\* |
|  | 5.) Moderate loneliness, lives alone | 6.67 (5.33-8.36) \*\*\* | 4.69 (3.43-6.41) \*\*\* |
|  | 6.) High loneliness, moderate isolation | 30.16 (21.87-41.58) \*\*\* | 19.25 (13.36-27.74) \*\*\* |

\* p<0.05 \*\* p<0.01 \*\*\*p<0.001

All adjusted models are adjusted for age, sex (male/female), marital status (married or partner/single/divorced or separated), employment (employed/unemployed/retired), qualifications (university or higher education/high school or college/no qualifications) and net non-pension wealth (top 3 quintiles/bottom 2 quintiles).