SUPPLEMENT
Definition of covariates

Sociodemographic characteristics

- Age (years)
- Gender (man vs. women)
- Highest completed education (1=basic or vocational vs. 0=high school graduation, higher professional or university education)
- Urban residence (1=living in a commune with more than 5000 inhabitants vs. 0=living in a commune with less than 5 000 inhabitants)
- No current work (1=unemployed, not working due to illness, disability pension vs. 0=employed for paid work, in household, parental leave, retired, student, other – caring for a relative).

Social characteristics

- Marital status (1=no partner: widowed, divorced, separated, single vs. 0=married or co-habiting)
- Children (1=the respondent has children vs. 0=does not have children)
- Little informal friendly social contact (1=3-4 times a week, once or twice a week, 1-3 times for the past 30 days, never vs. 0=every day or almost every day), derived from a question: "How often did you have during the past 30 days informal, friendly contact with relatives, friends, neighbours and members of common household (including letters, phone calls and e-mails)?".
- Number of stressful life events that happened during the past 5 years (death of a family member, death of a close person, own serious illness, own serious in injury, serious injury or serious illness of a family member, risky pregnancy of a partner, birth of a sick child, divorce, breakup, serious dispute with a spouse or partner, serious problem with a child, separation from a close friend, loss of work, loss of work of spouse / partner, transition to a worse job or a position, serious problem at work, dispute with parents or relative, problems with accommodation, serious financial loss, car accident, being at court, other serious problems with public institutions, other very serious issue). We created a binary

variable ≥4 events vs. fewer events, as 4 events represent the median. We used the indices pseudoR^2 and Akaike's information criterion (AIC) to decide whether to use it as a binary of continuous variable in the multivariable analysis and the full path model. In both cases, the models with the binary variable provided a better fit.

Health-related characteristics

- Physical inactivity (1=do not exercise due to health reasons, do not exercise vs. 0=exercise less than once a week, 2-3 times a week, 4-5 times a week, 6 times a week or more)
- Diet due to health reasons (1=once, more times, all the time vs. 0=never)
- Smoking (1=currently smokes daily, smokes, but not daily, former smoker vs. 0=currently non-smoker and never smoker).
- Number of somatic diseases, derived from 3 questions: 1) whether they have been hospitalized for a somatic disease during the past 12 months; 2) whether they have been treated for a somatic disease for the past 12 months and 3) whether they currently have a somatic disease that requires regular medical check-ups or permanent medical care. Following 9 classes of somatic diseases were listed in all 3 items: disease of the 1. cardiovascular, 2. digestive, 3. motor and 4. respiratory system, 5. gyneacologic / urologic and 6. neurologic disease, 7. allergies, 8. injury, 9. endocrine and 10. oncological disease. We merged answers about each class of somatic disease from the 3 items and present the total number of somatic diseases.
- Disability was assessed by a 12-item version of The World Health Organization Disability Assessment Schedule (WHODAS)[19], which concerns difficulties due to health conditions. Following items are covered: 1) standing for long periods, 2) taking care of household responsibilities, 3) learning a new task, 4) joining in community activities, 5) being emotionally affected by health problems, 6) concentrating on doing something for 10 minutes, 7) walking a long distance, 8) washing whole body, 9) getting dressed, 10) dealing with strangers, 11) maintaining a friendship and 12) day-to-day work or school.

  Respondents rate their difficulties on a scale ranging from 1 (no difficulty) to 5 (extreme difficulty / cannot do) or "not applicable". According to the WHODAS manual, their

answer should be coded as "not applicable" and considered as missing data only if they do not engage in the given activity due to non-health related conditions. Otherwise, it should be coded as "extreme difficulty / cannot do". Therefore, we estimated, whether an item was not applicable due to health or non-health related conditions as follows:

The answer "not applicable" was coded as "extreme difficulty / cannot do" in respondents who indicated that they cannot engage in physical activity due to health conditions / have any chronic disease / have any newly diagnosed disease that requires regular check-ups or lasting health care (items 1, 2, 4, 7, 8, 9); were ≤ 65 years / have any chronic disease / have any newly diagnosed disease that requires regular check-ups or lasting health care (item 3); were ≤ 65 years / cannot engage in physical activity due to health conditions / have any chronic disease / have any newly diagnosed disease that requires regular check-ups or lasting health care (item 12); have any chronic disease / have any newly diagnosed disease that requires regular check-ups or lasting health care (items 5, 10, 11)

We imputed the missing values for those respondents who had only one missing value on the 12 items with the mean of the other 11 items. Participants with more than one missing value were considered as having missing data on the disability variable (n=7). From the complete cases, we calculated the composite WHODAS score through complex scoring, as proposed in the WHODAS manual. The summary score ranged from 0 (= no disability) to 100 (= full disability). We use the variable high disability (higher 50% of the WHODAS score), relative to low disability (lower 50% of the WHODAS score) in the full path analysis, as AIC indicated that the model with the binary variable gave a better fit than when continuous variable was used. However, in the multivariable logistic regression is, WHODAS score as a continuous variable provided a better fit.

The Self-Identification as Mentally Ill (SELFI) scale

SELFI consists of five statements, rated on a 5-point Likert scale spanning from 1 (don´t agree at all) to 5 (agree completely): 1) current issues I am facing could be a sign of a mental illness; 2) the thought of myself having a mental illness seems doubtful to me; 3) I could be the person that is likely to have a mental illness; 4) I see myself as a person that is mentally healthy and emotionally stable; 5) I am mentally stable, I do not have a mental health problem. Reversed items were recoded so that higher SELFI scores indicate higher self-identification as a mentally ill person.

We tested the one-factor structure of the five-item SELFI scale with confirmatory factor analysis employing maximum likelihood estimation. Acceptable model fit was established if the root mean square of approximation (RMSEA) and standardized root mean square residual (SRMR) fit indices were lower than 0.08; and if the comparative fit index (CFI) and Tucker–Lewis index (TLI) were higher than 0.90. Measurement invariance of the factor structure was tested across the subsamples having or not having different diagnoses (i.e., alcohol use disorder, affective disorder, anxiety disorder). We followed the recommended cut-off values for the acceptable change of the fit indices (i.e., maximally +0.015 for ΔRMSEA and -0.010 for ΔCFI and ΔTLI). The SELFI latent factor was defined by the five observed items of the SELFI scale to estimate a latent underlying construct that predicts the variance of the SELFI items. The complete five-item structure yielded poor model fit: $X^2(5) = 98.048$, RMSEA = 0.177, 90% CI [0.148, 0.209], CFI = 0.938, TLI = 0.876, SRMR = 0.042 due to the high inter-item correlation between item 4 and 5 (4: I see myself as a person that is mentally healthy and emotionally stable; 5: I am mentally stable, I do not have a mental health problem, $r = 0.788$, $p < 0.001$) that is causing redundancy in the model structure. The omission of item 5 yielded a good model fit: $X^2(2) = 6.758$, RMSEA = 0.063, 90% CI [0.015, 0.119], CFI = 0.994, TLI = 0.983, SRMR = 0.014, that was invariant across the diagnostic categories as well (Supplemental Table 1).

TABLES

Supplemental Table Testing measurement invariance across diagnostic categories

Model	χ^2 (df)	CFI	TLI	RMSEA (90% CI)	$\Delta\chi^2$ (df)	ΔCFI	ΔTLI	ΔRMSEA
Comparison between persons with and without alcohol use disorder								
Configural	6.414 (4)	0.997	0.991	0.047 (0.000-0.111)				
Metric (loadings)	11.771 (7)	0.994	0.990	0.050 (0.000-0.098)	5.357 (3)	-0.003	-0.001	0.003
Scalar (intercepts)	14.621 (10)	0.994	0.993	0.041 (0.000-0.083)	2.850 (3)	0.000	0.003	0.009
Comparison between persons with and without affective disorder								
Configural	7.491 (4)	0.995	0.986	0.056 (0.000-0.118)				
Metric (loadings)	13.352 (7)	0.992	0.986	0.058 (0.000-0.104)	5.861 (3)	-0.003	0.000	0.002
Scalar (intercepts)	15.267 (10)	0.993	0.992	0.044 (0.000-0.085)	1.915 (3)	0.001	0.006	-0.014
Comparison between persons with and without anxiety disorder								
Configural	6.891 (4)	0.996	0.989	0.051 (0.000-0.114)				
Metric (loadings)	12.346 (7)	0.993	0.988	0.053 (0.000-0.100)	5.455 (3)	-0.003	-0.001	0.002
Scalar (intercepts)	14.892 (10)	0.994	0.992	0.042 (0.000-0.084)	2.546 (3)	0.001	0.004	-0.011

RMSEA, root mean square of approximation; CFI, comparative fit index; TLI, Tucker–Lewis index; CI, confidence interval
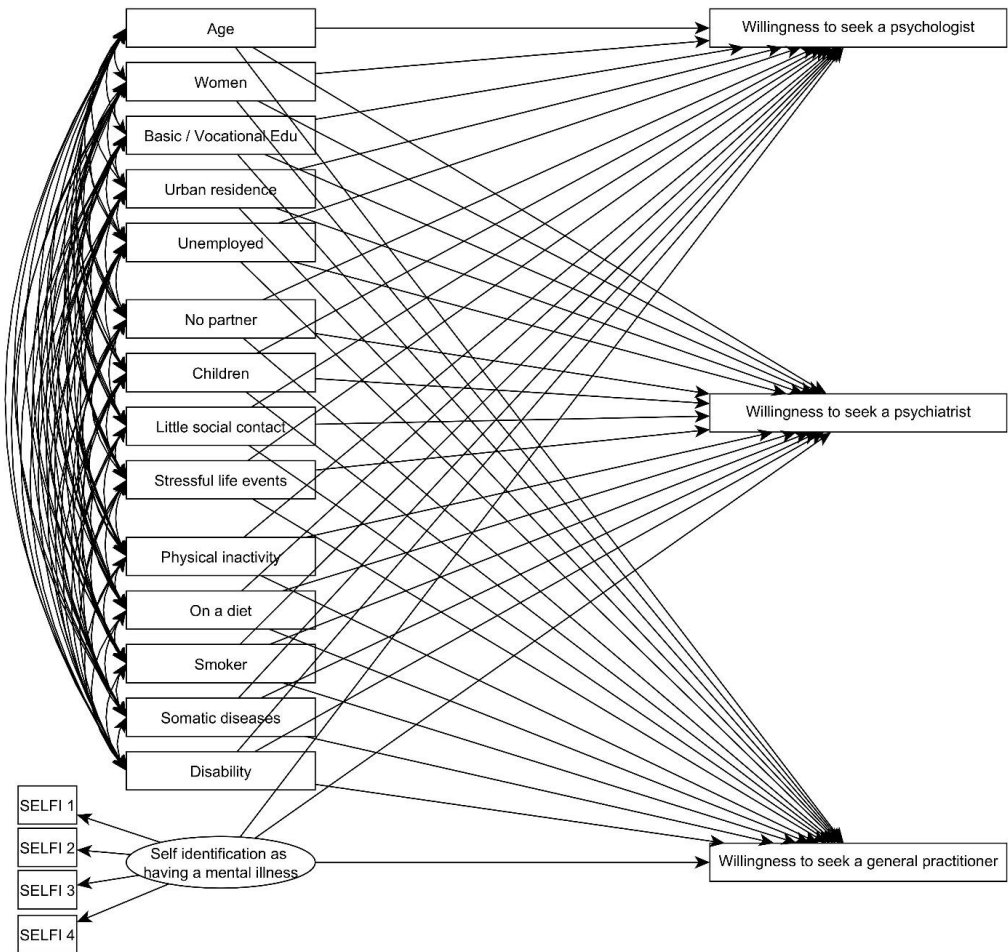
Supplemental Figure S1 Structure of the full path model for willingness to seek mental health care