**Supplement 1. Search terms.**

**Search terms**

|  |  |  |
| --- | --- | --- |
| fetal mortalit\* foetal mortalit\*  fetus mortalit\*  foetus mortalit\*  fetal death\*  fetus death\*  foetus death\*  death fetus  death foetus  dead fetus  dead foetus  foetal death\*  fetal demise  foetal demise  stillbirth\*  still birth\*  stillborn  still born | perinatal death\*  prenatal death\*  infant mortalit\*  infantile mortalit\*  infant death\*  perinatal loss\*  perinatal mortalit\*  neonatal death\*  neonate death\*  newborn death\*  new born death\*  newborn mortalit\*  new born mortalit\*  baby death\*  pregnancy loss\*  neonatal loss\*  neonatal mortalit\* | intrauterine death\*  intra uterine death\*  intrauterine fetal death\*  intra uterine fetal death\*  intrauterine foetal death\*  intra uterine foetal death\*  IUFD  intrauterine loss\*  intra uterine loss\*  antepartum death\*  endouterine death\*  postnatal death\*  postnatal mortalit\*  postnatal loss\* |
| depress\*  melanchol\* | dysthymi\*  disthymi\* | MDD  dysthimi\* |
| posttraumatic neuros\*  post-traumatic neuros\*  posttraumatic stress\*  post-traumatic stress\*  posttraumatic syndrome\* | post-traumatic syndrome\*  PTSD  Trauma and stressor related disorder\*  traumatic stress\* | acute stress disorder\*  acute traumatic stress disorder\*  acute stress reaction  reaction to severe stress  adjustment disorder\* |

**Search strategy**

|  |
| --- |
| *PUBMED (1,290 results)*  ("Fetal Mortality"[Mesh] OR "fetal mortalit\*"[tiab] OR "foetal mortalit\*"[tiab] OR "fetus mortalit\*"[tiab] OR "foetus mortalit\*"[tiab] OR "Fetal Death"[Mesh] OR "fetal death\*"[tiab] OR "fetus death\*"[tiab] OR "foetus death\*"[tiab] OR " death fetus"[tiab] OR "death foetus"[tiab] OR "dead fetus"[tiab] OR "dead foetus"[tiab]OR "foetal death\*"[tiab] OR "antepartum death\*"[tiab] OR "endouterine death\*"[tiab] OR "fetal demise"[tiab] OR "foetal demise"[tiab] OR "stillbirth\*"[tiab] OR "still birth\*"[tiab] OR "stillborn"[tiab] OR "still born"[tiab] OR "Perinatal Death"[Mesh] OR "perinatal death\*"[tiab] OR "prenatal death\*"[tiab] OR "Infant Mortality"[Mesh] OR "infant mortalit\*"[tiab] OR "infantile mortalit\*"[tiab] OR "Infant Death"[Mesh] OR "infant death\*"[tiab] OR "perinatal loss\*"[tiab] OR "Perinatal Mortality"[Mesh] OR "perinatal mortalit\*"[tiab] OR "neonatal death\*"[tiab] OR "neonate death\*"[tiab] OR "newborn death\*"[tiab] OR "new born death\*"[tiab] OR "newborn mortalit\*"[tiab] OR "new born mortalit\*"[tiab] OR "baby death\*"[tiab] OR "pregnancy loss\*"[tiab] OR "neonatal loss\*"[tiab] OR "neonatal mortalit\*"[tiab] OR "intrauterine death\*"[tiab] OR "intra uterine death\*"[tiab] OR "intrauterine fetal death\*"[tiab] OR "intra uterine fetal death\*"[tiab] OR "intrauterine foetal death\*"[tiab] OR "intra uterine foetal death\*"[tiab] OR "IUFD"[tiab] OR "intrauterine loss\*"[tiab] OR "intra uterine loss\*"[tiab] OR "postnatal death\*"[tiab] OR "postnatal mortalit\*"[tiab] OR "postnatal loss\*"[tiab]) AND ("Depression"[Mesh] OR "Depressive Disorder"[Mesh] OR "depress\*"[tiab] OR "melanchol\*"[tiab] OR "dysthymi\*"[tiab] OR "disthymi\*"[tiab] OR "dysthimi\*"[tiab] OR “MDD”[tiab] OR "Trauma and Stressor Related Disorders"[Mesh] OR "trauma and stressor related disorder\*"[tiab] OR "posttraumatic neuros\*"[tiab] OR "post-traumatic neuros\*"[tiab] OR "posttraumatic stress\*"[tiab] OR "post-traumatic stress\*"[tiab] OR "PTSD"[tiab] OR "posttraumatic syndrome\*"[tiab] OR "post-traumatic syndrome\*"[tiab] OR "acute stress disorder\*"[tiab] OR "acute traumatic stress disorder\*"[tiab] OR "acute stress reaction"[tiab] OR "reaction to severe stress"[tiab] OR "adjustment disorder\*"[tiab] OR “traumatic stress\*”[tiab]) |
| *EMBASE (2,566 results)*  (‘fetus mortality’/exp OR ‘fetus mortalit\*’:ti,ab,kw OR ‘fetus death’/exp OR ‘fetus death\*’:ti,ab,kw OR ‘foetus death\*’:ti,ab,kw OR ‘death fetus ’:ti,ab,kw OR ‘death foetus ’:ti,ab,kw OR ‘dead fetus ’:ti,ab,kw OR ‘dead foetus ’:ti,ab,kw OR ‘fetal mortalit\*’:ti,ab,kw OR ‘foetal mortalit\*’:ti,ab,kw OR ‘foetus mortalit\*’:ti,ab,kw OR ‘fetal death\*’:ti,ab,kw OR ‘foetal death\*’:ti,ab,kw OR ‘antepartum death\*’:ti,ab,kw OR ‘endouterine death\*’:ti,ab,kw OR ‘fetal demise’:ti,ab,kw OR ‘foetal demise’:ti,ab,kw OR ‘stillbirth\*’:ti,ab,kw OR ‘stillborn’:ti,ab,kw OR ‘still birth\*’:ti,ab,kw OR ‘still born’:ti,ab,kw OR ‘perinatal death’/exp OR ‘perinatal mortality’/exp OR ‘perinatal death\*’:ti,ab,kw OR ‘prenatal death\*’:ti,ab,kw OR ‘perinatal loss\*’:ti,ab,kw OR ‘perinatal mortalit\*’:ti,ab,kw OR ‘infant mortality’/exp OR ‘infant mortalit\*’:ti,ab,kw OR ‘infantile mortalit\*’:ti,ab,kw OR ‘neonatal death\*’:ti,ab,kw OR ‘neonate death\*’:ti,ab,kw OR ‘neonatal loss\*’:ti,ab,kw OR ‘neonatal mortalit\*’:ti,ab,kw OR ‘intrauterine death’:ti,ab,kw OR ‘intra uterine death’:ti,ab,kw OR ‘intra uterine fetal death’:ti,ab,kw OR ‘intrauterine fetal death’:ti,ab,kw OR ‘intra uterine foetal death’:ti,ab,kw OR ‘intrauterine foetal death’:ti,ab,kw OR ‘intrauterine loss’:ti,ab,kw OR ‘intra uterine loss’:ti,ab,kw OR ‘IUFD’:ti,ab,kw OR ‘postnatal death\*’:ti,ab,kw OR ‘postnatal mortalit\*’:ti,ab,kw OR ‘postnatal loss\*’:ti,ab,kw OR ‘newborn death’/exp OR ‘newborn death\*’:ti,ab,kw OR ‘new born death\*’:ti,ab,kw OR ‘newborn mortalit\*’:ti,ab,kw OR ‘new born mortalit\*’:ti,ab,kw OR ‘baby death\*’:ti,ab,kw OR ‘pregnancy loss’/exp OR ‘pregnancy loss\*’:ti,ab,kw OR ‘infant death\*’:ti,ab,kw) AND (‘depression’/exp OR ‘depress\*’:ti,ab,kw OR ‘melanchol\*’:ti,ab,kw OR ‘dysthymi\*’:ti,ab,kw OR ‘disthymi\*’:ti,ab,kw OR ‘dysthimi\*’:ti,ab,kw OR ‘MDD’:ti,ab,kw OR ‘posttraumatic stress disorder’/exp OR ‘trauma and stressor related disorder\*’:ti,ab,kw OR ‘acute stress disorder’/exp OR ‘adjustment disorder’/exp OR ‘posttraumatic neuros\*’:ti,ab,kw OR ‘post-traumatic neuros\*’:ti,ab,kw OR ‘posttraumatic stress\*’:ti,ab,kw OR ‘post-traumatic stress\*’:ti,ab,kw OR ‘PTSD’:ti,ab,kw OR ‘posttraumatic syndrome\*’:ti,ab,kw OR ‘post-traumatic syndrome\*’:ti,ab,kw OR ‘acute stress disorder\*’:ti,ab,kw OR ‘acute traumatic stress disorder\*’:ti,ab,kw OR ‘acute stress reaction\*’:ti,ab,kw OR ‘reaction to severe stress’:ti,ab,kw OR ‘adjustment disorder\*’:ti,ab,kw OR ‘traumatic stress\*’:ti,ab,kw) |
| *WEB OF SCIENCE (1,454 results)*  TS=("fetal mortalit\*" OR "foetal mortalit\*" OR "fetus mortalit\*" OR "foetus mortalit\*" OR "fetal death\*" OR "fetus death\*" OR "foetus death\*" OR " death fetus" OR "death foetus" OR "dead fetus" OR "dead foetus" OR "foetal death\*" OR "antepartum death\*" OR "endouterine death\*" OR "fetal demise" OR "foetal demise" OR "stillbirth\*" OR "still birth\*" OR "stillborn" OR "still born" OR "perinatal death\*" OR "prenatal death\*" OR "infant mortalit\*" OR "infantile mortalit\*" OR "infant death\*" OR "perinatal loss\*" OR "perinatal mortalit\*" OR "neonatal death\*" OR "neonate death\*" OR "newborn death\*" OR "new born death\*" OR "newborn mortalit\*" OR "new born mortalit\*" OR "baby death\*" OR "pregnancy loss\*" OR "neonatal loss\*" OR "neonatal mortalit\*" OR "intrauterine death\*" OR "intra uterine death\*" OR "intrauterine fetal death\*" OR "intra uterine fetal death\*" OR "intrauterine foetal death\*" OR "intra uterine foetal death\*" OR "IUFD" OR "intrauterine loss\*" OR "intra uterine loss\*" OR "postnatal death\*" OR "postnatal mortalit\*" OR "postnatal loss\*") AND TS=("depress\*" OR "melanchol\*" OR "dysthymi\*" OR "disthymi\*" OR "dysthimi\*" OR “MDD” OR "trauma and stressor related disorder\*"[tiab] OR "posttraumatic neuros\*" OR "post-traumatic neuros\*" OR "posttraumatic stress\*" OR "post-traumatic stress\*" OR "PTSD" OR "posttraumatic syndrome\*"[tiab] OR "post-traumatic syndrome\*"[tiab] OR "acute stress disorder\*" OR "acute traumatic stress disorder\*" OR "acute stress reaction" OR "reaction to severe stress" OR "adjustment disorder\*" OR “traumatic stress\*”) |

**Supplement 2. Quality assessment.**

**Quality assessment of cross-sectional studies included in the systematic review using the adapted Newcastle-Ottawa Scale (NOS)**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | Selection | Comparibility | Outcome | Total score  Maximum 10 |
| Riggs et al. | \*\*\*\* | \* | \* | 6 |
| Sarkar et al. | \*\*\*\* | \*\* | \* | 7 |
| Baransel et al. | \*\*\*\* | \*\* | \*\* | 8 |
| Roberts et al. | \*\* | \*\* | \* | 5 |
| Murphy et al. | \*\*\* |  | \* | 4 |
| Christiansen et al. | \*\*\* | \* | \*\* | 6 |
| Armstrong | \*\*\* | \* | \*\* | 6 |
| Franche & Mikail | \*\*\* | \* | \*\* | 6 |
| Franche & Bulow | \*\*\*\* |  | \*\* | 6 |
| Theut et al. | \*\*\* |  | \* | 4 |
|  | \* Sample size > 25 fathers after perinatal loss | \*\*Adjustment for the main confounding factors: perinatal loss characteristics and antenatal characteristics  \*Adjustment for only one of the main confounding factors or for other confounding factors |  | 0-3 low; 4-7 moderate; 8-10 high quality |

**Quality assessment of cohort studies included in the systematic review using the Newcastle-Ottawa Scale (NOS)**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | Selection | Comparibility | Outcome | Total score  Maximum 10 |
| Armstrong et al. | \* | \* | \*\* | 4 |
| Turton et al. | \*\*\* | \*\* | \*\*\* | 8 |
| Vance et al. | \*\* |  | \*\* | 4 |
|  |  | \*\*Adjustment for the main confounding factors: perinatal loss characteristics and antenatal characteristics  \*Adjustment for only one of the main confounding factors or for other confounding factors | \*\* Follow-up duration > 12 month \* Follow-up duration > 6 months | 0-3 low; 4-7 moderate; 8-10 high quality |