**Supplement**

**Attrition**

Compared to the baseline cohort, the parents responding to the pandemic questionnaires were older (p <.001), more economically satisfied (p <.003) and more highly educated (p <.001) in the cohort baseline than the parents that did not respond to the follow-up. With regards to the mothers specifically, the mothers responding to the follow-up had reported less depressive symptoms during their first and second trimesters of pregnancy (p <.013) but not during postnatal period when compared to the non-respondents, and no such differences were detected among fathers. In terms of the pandemic baseline (T1), the parents who responded at the end of the follow-up (T5) were older (M±SD = 32.59±4.48 vs 31.91±4.83, p = .015) and more often highly educated (50.7% vs. 37.1% p <.001), and experienced less depressive symptoms than responders (M±SD = 6.37±4.92 vs 7.08±4.71, p = .034) at T1, but there were no significant differences in economic satisfaction, anxiety symptoms or COVID-related stressful events between those who remained in the follow-up and those who declined.

The EPDS items

Rated based on the past week on a scale from 0 to 3.

1. I have been able to laugh and see the funny side of things.

2. I have looked forward with enjoyment to things.

3. I have blamed myself unnecessarily when things went wrong.

4. I have been anxious or worried for no good reason.

5. I have felt scared or panicky for no very good reason.

6. Things have been getting on top of me.

7. I have been so unhappy that I have had difficulty sleeping.

8. I have felt sad or miserable.

9. I have been so unhappy that I have been crying.

10 The thought of harming myself has occurred to me.

**The results of the change models for individual sleep items**

The change in each individual sleep item are shown in Table S1. The models were controlled for child age, rater parent, school attendance and parental education.

Table S1. The change of sleep across the follow-up for each individual items

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | How many hours of sleep does your child get on most nights? (on a scale 1-5) | | | | The child goes to bed reluctantly | | | | The child has difficulty getting to sleep at night | | | |
|  | Est. | CIl | CIu | *p* | Est. | CIl | CIu | *p* | Estimate | CIl | CIu | p |
| (Intercept) | 1.13 | 0.31 | 1.95 | 0.007 | 1.55 | -0.74 | 3.85 | 0.184 | 0.71 | -1.37 | 2.79 | 0.503 |
| Change |  |  |  |  |  |  |  |  |  |  |  |  |
| Before T0 | 0.000 | -0.005 | 0.005 | 0.869 | 0.007 | -0.0076 | 0.022 | 0.300 | 0.011 | -0.002 | 0.024 | 0.091 |
| T0-T1 | -0.037 | -0.095 | 0.022 | 0.219 | -0.027 | -0.167 | 0.114 | 0.710 | -0.079 | -0.210 | 0.052 | 0.237 |
| T1-T2 | 0.022 | -0.010 | 0.054 | 0.173 | -0.001 | -0.073 | 0.071 | 0.973 | -0.040 | -0.108 | 0.028 | 0.250 |
| T2-T3 | -0.024 | -0.059 | 0.012 | 0.189 | **-0.086** | **-0.167** | **-0.006** | **0.036** | -0.038 | -0.114 | 0.038 | 0.324 |
| T3-T5 | 0.010 | -0.016 | 0.036 | 0.457 | 0.047 | -0.012 | 0.106 | 0.119 | 0.022 | -0.034 | 0.078 | 0.443 |
|  | The child feels anxious and afraid when falling asleep | | | | The child wakes up more than twice per night | | | |  | | | |
|  | Est. | CIl | CIu | *p* | Est. | CIl | CIu | *p* | Est. | CIl | CIu | *p* |
| Intercept | 0.09 | -1.57 | 1.71 | 0.929 | 0.97 | -0.64 | 2.57 | 0.237 | 0.31 | -0.91 | 1.53 | 0.618 |
| Change |  |  |  |  |  |  |  |  |  |  |  |  |
| Before T0 | 0.005 | -0.005 | 0.015 | 0.312 | 0.006 | -0.004 | 0.016 | 0.228 | 0.007 | -0.001 | 0.014 | 0.076 |
| T0-T1 | -0.027 | -0.138 | 0.085 | 0.640 | **-0.169** | **-0.278** | **-0.061** | **0.002** | -0.083 | -0.170 | 0.005 | 0.065 |
| T1-T2 | -0.045 | -0.105 | 0.014 | 0.136 | 0.014 | -0.044 | 0.072 | 0.642 | -0.022 | -0.070 | 0.026 | 0.364 |
| T2-T3 | 0.048 | -0.018 | 0.119 | 0.155 | 0.030 | -0.035 | 0.094 | 0.369 | **0.133** | **0.080** | **0.187** | **<.001** |
| T3-T5 | -0.043 | -0.091 | 0.006 | 0.083 | -0.037 | -0.084 | 0.010 | 0.120 | -0.030 | -0.069 | 0.009 | 0.129 |
| T0 = 28th February 2020, T1 = 11th May 2020, T2 = 1st September 2020, T3 = 16th December 2020, T5 = 23th June 2021.  All models were controlled for child sex, age, rater parent (mother/father), school attendance and parental education.  Significant associations are bolded. | | | | | | | | | | | | |