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| **Supplementary Table S1: Relationship between preterm birth and Burnam score among postmenopausal women in the Women’s Health Initiative, stratified by birthweight category** |
|  | **Birthweight Category** |
| **<6 lbs. β (SE)****P** | **6-7 lbs. 15 oz****β (SE)****P** | **8-9 lbs. 15 oz****β (SE)****P** | **≥10 lbs.****β (SE)****P** |
| **N (Preterm births / Full term births)** | 7,811 (1,639/6,171) | 50,788 (271/50,517) | 15,081 (26/15,055) | 2,557 (2/2,555) |
| **Burnam Score** |  |  |  |  |
|  Unadjusted | -0.0003 (0.004) 0.94 | 0.016 (0.008) 0.03 | 0.050 (0.026)0.05 | --- |
|  Adj for Demographics | 0.001 (0.004) 0.83 | 0.015 (0.008)0.048 | 0.031 (0.026)0.24 | --- |
|  Adj for Demographics & Lifestyle Factors | 0.0004 (0.004)0.93 | 0.016 (0.008) 0.047 | 0.032 (0.026)0.23 | --- |
| Referent group for each analytical model is full term births. There were an insufficient number of preterm participants born weighing ≥10 pounds, as expected; therefore, these results are left blank (‘---‘). Demographic factors include age at baseline, BMI, geographic region, education, race, and ethnicity. Lifestyle factors include NSES score, 2005 HEI score, smoking status, and alcohol consumption. Abbreviations: adj, adjusted; lbs., pounds; SE, standard error. |

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| **Supplementary Table S2: Relationship between preterm birth and depression among postmenopausal women in the Women’s Health Initiative, stratified by birthweight category** |
|  | **Birthweight Category** |
| **< 6 lbs. OR****OR (95% CI)** | **6-7 lbs. 15 oz****OR (95% CI)** | **8-9 lbs. 15 ozOR (95% CI)** | **≥ 10 lbs.** **OR (95% CI)** |
| N (Depression cases) |  7,811 (1,148) |  50,788 (6,145) |  15,081 (1,902) | 2,557 (344) |
| Depression |  |  |  |  |
|  Unadjusted | 1.04 (0.89, 1.21) | 1.26 (0.90, 1.76) | 2.08 (0.84, 5.19) | --- |
|  Adj for Demographics | 1.14 (1.01, 1.28) | 1.25 (0.97, 1.61) | 2.11 (0.94, 4.71) | --- |
|  Adj for Demographics & Lifestyle Factors | 1.14 (1.01, 1.28) | 1.24 (0.96, 1.60) | 1.96 (0.86, 4.46) | --- |
| Referent group for each analytical model is full term births. There were an insufficient number of preterm participants born weighing ≥10 pounds, as expected; therefore, these results are left blank (‘---‘). Demographic factors include age at baseline, BMI, geographic region, education, race, and ethnicity. Lifestyle factors include NSES score, 2005 HEI score, smoking status, and alcohol consumption. Abbreviations: adj, adjusted; CI, confidence interval; lbs., pounds; OR, odds ratio |

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| **Supplementary Table S3: Evaluating for potential selection bias between those included in the analyses and those excluded due to missing or unknown data on birthweight category and/or preterm birth status** |
|  | **Mean Burnam Score (STD)** | **P-value** | **Hypertension Prevalence (%)** | **P-value** |
|  | **Included in Analyses** | **Not Included in Analyses** | **Included in Analyses** | **Not Included in Analyses** |
| Missing/unknown birthweight category | 0.041 (0.135) | 0.045 (0.136) | 0.01 | 10.7% | 11.7% | 0.005 |
| Missing/unknown preterm birth | 0.041 (0.138) | 0.060 (0.160) | <0.0001 | 10.8% | 14.6% | 0.01 |

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| **Supplementary Table S4: Evaluating for potential selection bias between those included in the analyses and those excluded due to missing or unknown Burnam score** |
|  | **Included in Analyses (%)** | **Not Included in Analyses (%)** |
| Birthweight category |  |  |
|  < 6 lbs. | 8.4% | 14.1% |
|  6 lbs. – 7 lbs. 15 oz | 67.8% | 63.0% |
|  8 lbs. – 9 lbs. 15 oz | 20.2% | 18.4% |
|  ≥ 10 lbs. | 3.5% | 4.4% |
|  |  |  |
| Preterm birth status |  |  |
|  Preterm | 2.4% | 2.7% |
|  Full-term | 97.6% | 97.3% |