Supplementary 1 Pooled estimates between follow-up time point and probable depression, anxiety and insomnia

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|  | Model 1 | Model 2 | Model 3 | Model 4 | Model 5 |
| PHQ-9 | 1.38 (1.12,1.69)\*\* | 1.38 (1.12, 1.69)\*\* | 1.36 (1.11,1.68)\*\* | 1.33 (1.05, 1.70)\* | 1.30 (1.04,1.62)\* |
| GAD-7 | 1.44 (1.16,1.80)\*\*\* | 1.45(1.16, 1.81)\*\*\* | 1.43 (1.15, 1.79)\*\*\* | 1.42 (1.12, 1.79)\*\* | 1.47 (1.16,1.88)\*\* |
| ISI | 1.33 (1.07,1.66)\*\* | 1.39 (1.11, 1.73)\*\* | 1.36 (1.09, 1.71)\*\* | 1.33 (1.05, 1.70)\* | 1.37 (1.07,1.77)\* |

\*P-values<0.05

\*\*P-values<0.01

\*\*\*P-values<0.001

Data are odds ratio (95% CI) for presence of probable depression, probable anxiety and suspected insomnia. Follow-up time point include wave 1 (Ref.) and wave 2 group. Model 1 is unadjusted odds ratio. Model 2 is adjusted for age, gender and education. Model 3 is additionally adjusted for the occupation, marital status, years live in Shenzhen, living status. Model 4 is additionally adjusted for social factors (CD-RRISC) and health factors (chronic diseases, insomnia drugs, referral and see psychologist, exercise habit per week, alcohol consumption, smoke, body-mass index and SSI pain related items). Model 5 is additionally adjusted for baseline depression, anxiety and insomnia severity in PHQ-9, GAD-7 and ISI, respectively. PHQ-9: Patient Health Questionnaire-9; GAD-7: Generalized Anxiety Disorder-7; ISI: Insomnia Severity Index