

## Supplementary materials

### Appendix 1

#### **Factors included in univariate analyses with Sheehan Disability Scale and Work**

**Productivity and Activity Impairment scores at baseline:** country at baseline (France, Germany, Spain, Sweden, UK); age at baseline (18–34, 35–54, 55–65 years); sex at baseline (male/female); educational level at baseline (no degree or diploma/elementary school, high school, non-university degree, university degree); switch of antidepressant at baseline (yes/no); patient's first depressive episode (yes/no); time since beginning of this depressive episode (<1 week, 1–2 weeks, 2–4 weeks, 4–8 weeks, >8 weeks); at least one anxiety symptom/disorder at baseline (yes/no); at least one other concomitant mental disorder at baseline (yes/no); at least one other chronic medical condition at baseline (yes/no); chronic pain or fibromyalgia at baseline (yes/no); chronic fatigue at baseline (yes/no); sleep disorders at baseline (yes/no); suicide attempt before baseline (yes/no); hospitalization for depression over the past 12 weeks before baseline (yes/no); sick leave within the past 12 months before baseline (yes/no); Clinical Global Impression–Severity of illness scale score at baseline (1–3, 4, 5–7); 9-item Patient Health Questionnaire total score at baseline (0–4, 5–9, 10–14, 15–19, 20–27); and 5-item Perceived Deficit Questionnaire total score at baseline (0–1st quartile, 1st quartile–median, median–3rd quartile, 3rd quartile–20).

#### **Factors included in univariate analyses with Sheehan Disability Scale and Work**

#### **Productivity and Activity Impairment scores at month 2, month 6/month 12 and**

**month 18/month 24:** country at baseline (France, Germany, Spain, Sweden, UK); age at baseline (18–34, 35–54, 55–65 years); sex at baseline (male/female); educational level at baseline (no degree or diploma/elementary school, high school, non-university degree, university degree); at least one other concomitant mental disorder at baseline (yes/no); chronic pain or fibromyalgia at baseline (yes/no); suicide attempt before baseline or between

baseline and month 2 (yes/no); hospitalization for depression between baseline and month 2 (yes/no); sick leave within the past 12 months before baseline, at baseline, or between baseline and month 2 (yes/no); treatment line at month 2 (1, 2,  $\geq 3$ ); antidepressant treatment stopped between baseline and month 2 (yes/no); Clinical Global Impression–Severity of illness scale score at month 2 (1–3, 4, 5–7); 9-item Patient Health Questionnaire total score at month 2 (0–4, 5–9, 10–14, 15–19, 20–27); and 5-item Perceived Deficit Questionnaire total score at month 2 (0–1st quartile, 1st quartile–median, median–3rd quartile, 3rd quartile–20).

**Table S1** Summary statistics for the SDS, WPAI absenteeism and presenteeism, PHQ-9 and PDQ-5 scores by visit.

Variable		Baseline	Month 2	Month 6	Month 12	Month 18	Month 24
SDS total	N	750	607	586	554	486	458
	Mean (SD)	19.2 (6.8)	14.7 (7.9)	11.9 (8.7)	10.3 (8.2)	9.9 (8.5)	9.3 (8.1)
SDS work/school	N	766	616	597	562	495	462
	Mean (SD)	6.3 (2.8)	4.8 (2.9)	3.9 (3.2)	3.3 (2.9)	3.2 (3.0)	3.0 (2.8)
SDS social/leisure	N	885	782	721	696	629	596
	Mean (SD)	6.6 (2.5)	5.0 (2.8)	4.1 (3.0)	3.6 (3.0)	3.4 (3.0)	3.3 (2.9)
SDS family/home	N	882	784	723	696	626	596
	Mean (SD)	6.5 (2.5)	5.0 (2.8)	4.1 (3.0)	3.7 (3.0)	3.5 (3.0)	3.3 (2.9)
WPAI absenteeism	N	528	413	354	368	322	287
	Mean (SD)	32.1 (40.2)	19.7 (35.3)	14.5 (30.9)	7.1 (21.1)	8.0 (21.9)	9.4 (25.5)
WPAI presenteeism	N	492	417	381	420	360	326
	Mean (SD)	48.9 (26.9)	36.7 (25.7)	28.3 (26.5)	24.8 (25.6)	25.4 (24.5)	23.7 (24.6)
PHQ-9	N	940	805	740	701	638	604
	Mean (SD)	17.6 (5.3)	12.7 (6.2)	10.8 (6.6)	9.8 (6.8)	9.6 (6.9)	9.1 (6.6)
PDQ-5	N	770	714	644	654	580	564
	Mean (SD)	11.4 (4.6)	10.3 (4.8)	9.0 (5.1)	8.2 (5.2)	8.0 (5.2)	7.8 (5.2)

**Abbreviations:** PDQ-5, five-item Perceived Deficit Questionnaire; PHQ-9, nine-item Patient Health Questionnaire; SD, standard deviation; SDS, Sheehan Disability Scale; WPAI, Work Productivity and Activity Impairment.

**Table S2** Factors associated with functional impairment at baseline in univariate analyses (N=1159).

Factor <sup>a</sup>	SDS total score	WPAI absenteeism score	WPAI presenteeism score	WPAI overall work impairment score	WPAI activity impairment score
Country	***	NS <sup>†</sup>	NS	NS	NS
France	1.10±0.78	10.44±5.69	-4.77±3.87	-1.89±4.45	1.25±2.67
Spain	-1.33±0.80	-0.18±6.18	-8.68±4.05	-6.61±4.69	1.26±2.75
UK	1.51±0.80	4.19±5.62	-5.87±3.82	-2.31±4.31	1.60±2.68
Sweden	1.44±1.36	16.30±9.29	-2.24±6.52	8.41±7.34	1.11±4.54
Germany	-	-	-	-	-
Age (years)	NS <sup>†</sup>	NS <sup>†</sup>	**	***	**
18–34	1.35±0.74	-0.34±5.57	4.60±3.79	3.63±4.32	4.80±2.37
35–54	0.63±0.62	-8.77±4.76	-4.31±3.22	-10.00±3.74	-1.75±1.97
55–65	-	-	-	-	-
Sex	NS	NS	NS	NS	NS <sup>†</sup>
Male	-0.17±0.55	0.81±3.82	-0.02±2.69	0.13±2.99	-2.86±1.82
Female	-	-	-	-	-
Educational level	NS <sup>†</sup>	NS <sup>†</sup>	NS <sup>†</sup>	*	NS <sup>†</sup>
Elementary school	-1.08±0.69	0.08±5.21	-7.83±3.57	-9.05±0.08	1.25±2.32
High school	0.12±0.66	-1.72±4.41	-6.72±3.12	-10.31±3.41	3.71±2.19
Non-university degree	-1.10±0.82	-11.01±5.45	-6.94±3.78	-10.81±4.13	-2.72±2.79
University degree	-	-	-	-	-
Switch of antidepressant	**	NS <sup>†</sup>	NS <sup>†</sup>	NS <sup>†</sup>	**
Switch	1.79±0.62	7.15±4.46	6.16±3.25	5.28±3.65	6.17±1.99
Non-switch	-	-	-	-	-
Patient's first depressive episode	NS	NS	NS	NS	NS
Yes	-0.18±0.50	1.40±3.51	-1.20±2.43	-1.65±2.75	-0.30±1.63
No	-	-	-	-	-

Time since the beginning of this depressive episode	NS	NS	NS	NS	NS
<1 week	-1.25±1.90	-0.29±12.97	-2.94±9.15	-1.87±10.07	-7.43±6.49
1–2 weeks	-0.96±1.03	2.32±7.25	3.44±5.14	5.65±5.72	-3.12±3.42
2–4 weeks	-0.66±0.63	-4.71±4.57	1.88±3.13	-0.44±3.54	-1.70±2.09
4–8 weeks	-0.59±0.65	3.21±4.57	-0.23±3.22	-2.35±3.64	-1.44±2.16
>8 weeks	–	–	–	–	–
At least one anxiety symptom/disorder	NS	NS	NS	NS	NS
Yes	0.50±0.52	4.34±3.59	0.27±2.50	-0.34±2.80	1.85±1.69
No	–	–	–	–	–
At least one other concomitant mental disorder	*	NS	***	NS <sup>†</sup>	*
Yes	1.56±0.65	-3.43±5.10	12.01±3.31	6.95±3.94	4.57±2.23
No	–	–	–	–	–
At least one other chronic medical condition	NS	NS	NS	NS	NS
Yes	-0.23±0.58	-2.21±4.25	0.32±2.92	0.07±3.33	0.44±1.84
No	–	–	–	–	–
Chronic pain or fibromyalgia	NS	NS	*	*	NS <sup>†</sup>
Yes	0.08±0.61	-0.56±4.70	7.42±3.04	8.94±3.60	2.64±2.04
No	–	–	–	–	–
Chronic fatigue	NS	NS	**	*	NS
Yes	0.16±0.67	-0.98±5.07	10.24±3.26	9.03±3.90	1.00±2.24
No	–	–	–	–	–
Sleep disorders	NS	NS	**	**	NS
Yes	-0.06±0.55	-3.56±3.99	7.12±2.68	7.97±3.06	1.12 ± 1.80
No	–	–	–	–	–
Suicide attempt before baseline	**	NS	NS <sup>†</sup>	NS	***
Yes	3.00±1.02	9.20±8.23	9.98±6.13	8.30±6.72	11.67±3.31
No	–	–	–	–	–
Hospitalization for depression over the past 12 weeks before baseline	NS	NS	*	NS	NS
Yes	1.40±1.61	13.19±12.83	16.91±8.17	6.62±11.49	4.67±4.75
No	–	–	–	–	–

Sick leave within the past 12 months before baseline	***	***	*	**	*
Yes	2.67±0.52	34.41±3.31	6.31±2.68	9.63±3.04	3.61±1.74
No	–	–	–	–	–
CGI-S score	***	**	**	*	***
1–3	–4.11±0.73	–13.44±5.08	–9.07±3.46	–6.63±3.96	–10.87±2.37
4	–1.82±0.53	–10.71±3.82	–7.87±2.69	–7.58±3.04	–4.66±1.76
5–7	–	–	–	–	–
PHQ-9 total score	***	***	***	***	***
0–4	–17.88±1.78	–43.12±16.11	–39.95±8.67	–52.64±10.38	–49.49±6.57
5–9	–12.57±0.78	–34.49±6.54	–34.06±4.03	–36.72±4.52	–39.11±2.72
10–14	–7.79±0.54	–22.59±4.88	–21.85±3.11	–21.70±3.51	–29.01±1.92
15–19	–4.31±0.46	–14.30±4.06	–6.81±2.67	–5.25±3.00	–14.49±1.61
20–27	–	–	–	–	–
PDQ-5 score	***	***	***	***	***
0–7	–10.62±0.71	–26.63±5.46	–35.66±3.42	–32.36±3.98	–31.59±2.35
8–11	–4.86±0.67	–11.16±5.22	–16.14±3.36	–13.72±3.94	–17.07±2.20
12–14	–3.21±0.67	–7.72±5.29	–15.33±3.46	–12.07±4.02	–9.22±2.22
15–20	–	–	–	–	–

**Notes:** Coefficient ( $\pm$  standard error) is given. Factors with  $P < 0.2$  in the univariate ANOVA were retained in the multivariate ANCOVA (final model). Factors highlighted in gray are those forced in the multivariate analysis; – indicates reference category.

\* $P < 0.05$ ; \*\* $P < 0.01$ ; \*\*\* $P < 0.001$ ; † $P < 0.2$ ; <sup>a</sup>Baseline characteristic unless otherwise stated.

**Abbreviations:** ANCOVA, analyses of covariance; ANOVA, analyses of variance; CGI-S, Clinical Global Impression–Severity of illness scale; NS, not significant; PDQ-5, five-item Perceived Deficit Questionnaire; PHQ-9, nine-item Patient Health Questionnaire; SDS, Sheehan Disability Scale; WPAI, Work Productivity and Activity Impairment.

**Table S3** Factors associated with functional impairment at month 2 in univariate analyses (N=1159).

Factor <sup>a</sup>	SDS total score	WPAI absenteeism score	WPAI presenteeism score	WPAI overall work impairment score	WPAI activity impairment score
Country	NS <sup>†</sup>	NS	**	**	*
France	-1.01±1.03	-1.21±5.60	-11.23±4.04	-12.67±4.52	-8.90±3.07
Spain	-1.85±1.06	-5.55±6.23	-16.67±4.29	-16.78±4.90	-5.84±3.22
UK	-0.16±1.02	4.00±5.35	-8.85±3.95	-10.27±4.34	-3.32±3.00
Sweden	1.71±1.76	5.94±9.47	-5.82±7.15	-2.50±7.62	3.18±5.21
Germany	-	-	-	-	-
Age (years)	NS	NS	NS	NS <sup>†</sup>	*
18–34	0.80±0.98	6.07±5.56	4.87±3.90	9.41±4.49	7.08±2.78
35–54	0.41±0.81	3.81±4.76	1.92±3.20	5.76±3.81	2.17±2.28
55–65	-	-	-	-	-
Sex	NS	NS <sup>†</sup>	NS	NS	NS
Male	-0.33±0.72	5.80±3.94	2.52±2.91	2.84±3.25	0.28±2.16
Female	-	-	-	-	-
Educational level	NS <sup>†</sup>	NS	NS	NS	NS <sup>†</sup>
Elementary school	0.75±0.92	-3.35±5.24	-2.83±3.75	-6.18±4.40	5.28±2.71
High school	1.49±0.87	-4.52±4.38	-0.77±3.30	-2.22±3.57	5.57±2.58
Non-university degree	-0.85±1.07	-10.52±5.44	1.30±3.96	1.67±4.31	1.36±3.29
University degree	-	-	-	-	-
At least one other concomitant mental disorder	**	NS	**	**	NS
Yes	2.40±0.87	-4.22±4.93	11.29±3.55	12.63±4.03	1.69±2.66
No	-	-	-	-	-
Chronic pain or fibromyalgia	NS	NS	*	*	NS <sup>†</sup>
Yes	0.86±0.82	-1.88±4.75	7.36±3.30	9.46±3.80	3.59±2.38
No	-	-	-	-	-
Suicide attempt before baseline or between baseline and month 2	***	NS <sup>†</sup>	*	NS	***
Yes	4.02±1.17	13.75±7.89	12.00±5.01	7.97±6.72	12.55±3.49
No	-	-	-	-	-

Hospitalization for depression between baseline and month 2	*	**	NS	NS	NS
Yes	5.12±2.41	46.07±15.67	17.18±15.12	9.23±18.96	8.22±6.91
No	–	–	–	–	–
Sick leave within the past 12 months before baseline or at baseline or between baseline and month 2	***	***	NS <sup>†</sup>	NS <sup>†</sup>	**
Yes	2.93±0.64	20.98±3.33	4.01±2.53	4.21±2.82	5.85±1.91
No	–	–	–	–	–
Treatment line at month 2	***	NS <sup>†</sup>	**	**	***
1	–5.93±1.52	–16.34±8.32	–16.66±6.01	–17.96±7.38	–12.77±4.62
2	–3.35±1.61	–11.94±8.98	–9.31±6.45	–10.66±7.88	–3.49±4.87
≥3	–	–	–	–	–
Antidepressant treatment stopped between baseline and month 2	NS	NS	NS	NS	*
Yes	–0.36±1.30	3.01±6.81	–1.40±4.97	3.77±5.57	–9.91±4.03
No	–	–	–	–	–
CGI-S score at month 2	***	**	***	***	***
1–3	–7.98±1.01	–19.72±6.07	–19.14±4.66	–12.85±5.33	–20.26±3.12
4	–3.45±1.04	–12.53±6.35	–7.40±4.88	–2.48±5.57	–7.68±3.23
5–7	–	–	–	–	–
PHQ-9 total score at month 2	***	***	***	***	***
0–4	–18.28±1.06	–37.09±8.17	–48.45±5.22	–50.79±6.30	–63.80±3.10
5–9	–13.36±0.78	–34.15±6.26	–34.78±4.05	–33.49±5.04	–43.40±2.35
10–14	–8.82±0.76	–31.21±6.12	–23.52±3.99	–24.60±4.97	–28.67±2.29
15–19	–3.48±0.81	–17.69±6.46	–5.97±4.21	–6.76±5.24	–13.11±2.43
20–27	–	–	–	–	–
PDQ-5 score at month 2	***	***	***	***	***
0–7	–12.97±0.77	–26.48±5.33	–36.66±3.42	–36.31±3.91	–42.63±2.39
8–11	–7.08±0.79	–23.55±5.00	–25.51±3.30	–27.74±3.68	–26.63±2.35
12–14	–5.31±0.80	–13.23±5.07	–13.96±3.36	–13.59±3.79	–17.79±2.38
15–20	–	–	–	–	–

**Notes:** Coefficient (± standard error) is given. Factors with  $P < 0.2$  in the univariate ANOVA were retained in the multivariate ANCOVA (final model). Factors highlighted in gray are those forced in the multivariate analysis; – indicates reference category.

\* $P < 0.05$ ; \*\* $P < 0.01$ ; \*\*\* $P < 0.001$ ; <sup>†</sup> $P < 0.2$ ; <sup>a</sup>Baseline characteristic unless otherwise stated.

**Abbreviations:** ANCOVA, analyses of covariance; ANOVA, analyses of variance; CGI-S, Clinical Global Impression–Severity of illness scale; NS, not

significant; PDQ-5, five-item Perceived Deficit Questionnaire; PHQ-9, nine-item Patient Health Questionnaire; SDS, Sheehan Disability Scale; WPAI, Work Productivity and Activity Impairment.

**Table S4** Factors associated with functional impairment at months 6 and 12 combined in univariate analyses (MMRM) (N=1159).

Factor <sup>a</sup>	SDS total score	WPAI absenteeism score	WPAI presenteeism score	WPAI overall work impairment score	WPAI activity impairment score
Country	**	NS <sup>†</sup>	**	NS <sup>†</sup>	***
France	-3.48±0.92	-8.03±3.41	-10.09±3.27	-9.67±3.71	-10.96±2.84
Spain	-2.27±0.95	-6.30±3.80	-1.33±3.48	-4.23±4.07	-0.59±2.95
UK	-2.93±0.95	-4.95±3.36	-6.37±3.29	-6.06±3.66	-6.01±2.86
Sweden	-0.09±1.77	-2.15±5.87	-2.50±5.83	-2.14±6.33	-2.95±5.17
Germany	-	-	-	-	-
Age (years)	NS	NS <sup>†</sup>	NS	NS <sup>†</sup>	NS
18–34	1.18±0.89	1.31±3.47	2.38±3.38	5.11±3.75	1.77±2.72
35–54	0.26±0.72	-3.22±2.85	-0.60±2.69	-0.96±3.08	-1.54±2.18
55–65	-	-	-	-	-
Sex	NS	NS	NS	NS	NS
Male	0.59±0.66	3.02±2.43	1.36±2.41	-0.13±2.64	-0.63±2.09
Female	-	-	-	-	-
Educational level	*	NS <sup>†</sup>	NS	NS	*
Elementary school	1.83±0.83	-1.05±3.13	3.23±3.01	-5.19±3.43	4.75±2.57
High school	0.82±0.79	-2.75±2.75	-1.26±2.77	-3.91±2.99	2.55±2.46
Non-university degree	-0.65±0.97	-7.62±3.24	-2.46±3.30	-4.45±3.49	-3.70±3.08
University degree	-	-	-	-	-
At least one other concomitant mental disorder	**	NS <sup>†</sup>	NS	NS <sup>†</sup>	NS <sup>†</sup>
Yes	2.18±0.79	5.19±3.06	3.40±2.94	4.56±3.40	4.58±2.46
No	-	-	-	-	-
Chronic pain or fibromyalgia	***	NS <sup>†</sup>	***	***	***
Yes	3.01±0.72	5.32±2.92	9.01±2.69	10.57±3.12	8.53±2.22
No	-	-	-	-	-
Suicide attempt before baseline or between baseline and month 2	***	NS	NS <sup>†</sup>	NS	**
Yes	3.65±1.11	-0.33±4.60	6.90±4.35	1.51±5.07	9.58±3.39
No	-	-	-	-	-

Hospitalization for depression between baseline and month 2	NS <sup>†</sup>	***	NS	NS <sup>†</sup>	NS
Yes	3.25±2.11	25.36±7.68	-2.91±8.54	-14.45±10.29	7.85±6.48
No	–	–	–	–	–
Sick leave within the past 12 months before baseline or at baseline or between baseline and month 2	**	***	NS	NS	NS
Yes	1.60±0.59	9.48±2.13	-0.75±2.13	-0.83±2.34	1.90±1.84
No	–	–	–	–	–
Treatment line at month 2	***	***	***	NS <sup>†</sup>	***
1	-4.87±1.31	-12.52±4.91	-13.44±4.56	-6.86±5.52	-13.91±4.15
2	-1.32±1.40	-3.36±5.34	-6.27±4.96	-0.87±6.00	-1.53±4.40
≥3	–	–	–	–	–
Antidepressant treatment stopped between baseline and month 2	NS	NS	NS	NS	NS
Yes	0.02±1.17	2.14±4.06	-1.69±4.12	3.55±4.60	-4.59±3.67
No	–	–	–	–	–
CGI-S score at month 2	***	**	***	***	***
1–3	-6.99±0.90	-8.35±3.59	-12.39±3.57	-12.48±4.09	-17.53±2.90
4	-3.15±0.94	-0.95±3.77	-2.63±3.76	-3.92±4.30	-3.58±3.02
5–7	–	–	–	–	–
PHQ-9 total score at month 2	***	***	***	***	***
0–4	-15.04±1.15	-28.90±4.99	-35.99±4.82	-30.18±5.41	-46.29±3.60
5–9	-11.70±0.90	-27.10±3.97	-27.07±3.79	-22.57±4.41	-40.21±2.75
10–14	-8.00±0.88	-22.94±3.91	-16.69±3.75	-12.43±4.36	-27.79±2.69
15–19	-4.01±0.95	-17.84±4.16	-9.88±4.03	-3.49±4.64	-12.85±2.90
20–27	–	–	–	–	–
PDQ-5 score at month 2	***	***	***	***	***
0–7	-11.12±0.87	-17.53±3.66	-25.34±3.38	-24.69±3.86	-32.30±2.71
8–11	-6.69±0.86	-16.46±3.45	-16.94±3.26	-15.60±3.68	-20.99±2.64
12–14	-5.89±0.88	-9.94±3.49	-14.70±3.32	-13.18±3.73	-16.81±2.69
15–20	–	–	–	–	–

**Notes:** Coefficient (± standard error) is given. Factors with  $P < 0.2$  in the univariate ANOVA were retained in the multivariate ANCOVA (final model). Factors highlighted in gray are those forced in the multivariate analysis; – indicates reference category.

\* $P < 0.05$ ; \*\* $P < 0.01$ ; \*\*\* $P < 0.001$ ; <sup>†</sup> $P < 0.2$ ; <sup>a</sup>Baseline characteristic unless otherwise stated.

**Abbreviations:** ANCOVA, analyses of covariance; ANOVA, analyses of variance; CGI-S, Clinical Global Impression–Severity of illness scale; MMRM, mixed

model for repeated measurements; NS, not significant; PDQ-5, five-item Perceived Deficit Questionnaire; PHQ-9, nine-item Patient Health Questionnaire; SDS, Sheehan Disability Scale; WPAI, Work Productivity and Activity Impairment.

**Table S5** Factors associated with functional impairment at months 18 and 24 combined in univariate analyses (MMRM) (N=1159).

Factor <sup>a</sup>	SDS total score	WPAI absenteeism score	WPAI presenteeism score	WPAI overall work impairment score	WPAI activity impairment score
Country	*	NS	NS <sup>†</sup>	NS <sup>†</sup>	*
France	-3.07±.99	-4.54±3.09	-6.92±3.18	-8.23±3.45	-9.20±3.05
Spain	-1.22±1.04	-6.86±3.56	-6.67±3.53	-8.80±3.91	-3.85±3.23
UK	-2.50±1.02	-2.50±3.12	-6.09±3.27	-5.93±3.48	-8.06±3.17
Sweden	-0.28±2.13	-2.30±6.51	1.69±7.53	3.20±7.51	-0.62±6.68
Germany	-	-	-	-	-
Age (years)	NS	NS	NS	NS	NS
18–34	-1.19±1.01	-2.41±3.36	-4.17±3.44	-0.53±3.78	-4.75±3.06
35–54	-0.57±0.79	-3.75±2.83	-2.86±2.80	-1.29±3.20	-2.29±2.35
55–65	-	-	-	-	-
Sex	NS	NS <sup>†</sup>	NS	NS	NS
Male	0.66±0.74	3.62±2.38	0.52±2.49	1.15±2.65	-0.87±2.34
Female	-	-	-	-	-
Educational level	NS <sup>†</sup>	NS	NS	NS	**
Elementary school	1.78±0.90	-4.04±3.02	4.65±3.09	0.42±3.34	8.93±2.81
High school	0.20±0.88	-0.43±2.74	3.09±2.88	3.34±3.05	6.85±2.77
Non-university degree	-0.14±1.10	-0.64±3.26	0.96±3.50	2.13±3.66	2.12±3.46
University degree	-	-	-	-	-
At least one other concomitant mental disorder	NS <sup>†</sup>	NS	*	NS <sup>†</sup>	**
Yes	1.44±0.85	2.76±2.74	5.71±2.76	5.22±3.05	7.76± 2.66
No	-	-	-	-	-
Chronic pain or fibromyalgia	***	NS <sup>†</sup>	**	**	***
Yes	3.18± 0.79	3.60±2.64	7.88±2.65	8.49± 2.88	8.61±2.41
No	-	-	-	-	-
Suicide attempt before baseline or between baseline and month 2	**	NS	*	NS <sup>†</sup>	***
Yes	3.73±1.24	2.38±4.35	9.39±4.51	6.34±4.92	13.97±4.02
No	-	-	-	-	-

Hospitalization for depression between baseline and month 2	NS	NS	NS	NS <sup>†</sup>	NS
Yes	0.88±2.23	3.27±7.28	-3.90±7.78	-15.90±8.78	5.21±6.92
No	-	-	-	-	-
Sick leave within the past 12 months before baseline or at baseline or between baseline and month 2	NS	NS <sup>†</sup>	NS	NS	NS
Yes	0.76±0.66	3.59±2.11	1.17±2.19	2.30±2.35	1.77±2.05
No	-	-	-	-	-
Treatment line at month 2	***	NS	NS	NS	***
1	-4.10±1.48	-0.81±4.83	-5.72±5.14	-7.15±5.37	-14.02±4.60
2	-1.09±1.59	-0.35±5.27	-2.46±5.54	-4.21±5.86	-4.18±4.90
≥3	-	-	-	-	-
Antidepressant treatment stopped between baseline and month 2	NS	NS	NS	NS	NS
Yes	0.11±1.22	0.05±3.76	-0.45±3.97	3.46±4.35	-2.23±4.07
No	-	-	-	-	-
CGI-S score at month 2	***	NS	*	NS <sup>†</sup>	***
1-3	-4.66±1.04	-4.43±3.23	-8.13±3.53	-7.67±3.95	-17.16±3.12
4	-1.37±1.09	-4.34±3.41	-2.70±3.71	-4.35±4.15	-6.94±3.30
5-7	-	-	-	-	-
PHQ-9 total score at month 2	***	NS <sup>†</sup>	***	***	***
0-4	-12.24±1.31	-13.75±5.82	-29.03±5.25	-22.41±5.95	-42.85±4.20
5-9	-10.29±0.99	-7.84±4.37	-26.21±3.88	-21.95±4.49	-35.91±3.14
10-14	-7.57±0.99	-8.50±4.38	-19.70±3.91	-15.45±4.52	-26.37±3.10
15-19	-3.10±1.07	-3.75±4.62	-6.14±4.11	-0.53±4.75	-13.24±3.31
20-27	-	-	-	-	-
PDQ-5 score at month 2	***	NS	***	***	***
0-7	-8.98±0.98	-5.14±3.64	-18.27±3.50	-16.64±3.86	-29.20±3.01
8-11	-6.32±0.98	-6.62±3.52	-15.28±3.36	-14.48±3.72	-21.51±2.98
12-14	-4.10±1.01	-3.25±3.70	-8.41±3.56	-4.15±3.89	-11.65±3.06
15-20	-	-	-	-	-

**Notes:** Coefficient (± standard error) is given. Factors with  $P < 0.2$  in the univariate ANOVA were retained in the multivariate ANCOVA (final model). Factors highlighted in gray are those forced in the multivariate analysis; - indicates reference category.

\* $P < 0.05$ ; \*\* $P < 0.01$ ; \*\*\* $P < 0.001$ ; <sup>†</sup> $P < 0.2$ ; <sup>a</sup>Baseline characteristic unless otherwise stated.

**Abbreviations:** ANCOVA, analyses of covariance; ANOVA, analyses of variance; CGI-S, Clinical Global Impression–Severity of illness scale; MMRM, mixed

model for repeated measurements; NS, not significant; PDQ-5, five-item Perceived Deficit Questionnaire; PHQ-9, nine-item Patient Health Questionnaire; SDS, Sheehan Disability Scale; WPAI, Work Productivity and Activity Impairment.