

Moderation analysis

The moderation model considered OHS (DMT) as *independent variable* and OHIP as *dependent variable*, with HUDBI as the *moderator*.

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Model = 1
  Y = ZOHIP
  X = ZDMT
  M = zD_x_zHU

Sample size
  191

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Outcome: ZOHIP

Model Summary
      R      R-sq      MSE      F      df1      df2      p
    .3330    .1109    .9034    5.9307    3.0000    187.0000    .0007

Model
      coeff      se      t      p      LLCI      ULCI
constant    -.0130    .0714    -.1816    .8561    -.1539    .1279
zD_x_zHU     .2758    .1072    2.5714    .0109    .0642    .4873
ZDMT         .2905    .0986    2.9459    .0036    .0959    .4850
int_1      -.0989    .0816    -1.2123    .2269    -.2598    .0620

Product terms key:
  int_1    ZDMT      X    zD_x_zHU

R-square increase due to interaction(s):
      R2-chng      F      df1      df2      p
int_1      .0212    1.4698    1.0000    187.0000    .2269

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Conditional effect of X on Y at values of the moderator(s):
      zD_x_zHU      Effect      se      t      p      LLCI      ULCI
    -1.0889      .3981    .1038    3.8371    .0002    .1934    .6028
     .0000      .2905    .0986    2.9459    .0036    .0959    .4850
     1.0889      .1828    .1564    1.1689    .2439    -.1257    .4913

Values for quantitative moderators are the mean and plus/minus one SD from
mean.
Values for dichotomous moderators are the two values of the moderator.

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According to the results from PROCESS, the overall moderation model had significant effects $F(3, 187) = 5.93, p < .001$. However, the overall interaction effect was not significant: $C.I. = -.26 \div .06$. We further used the Johnson-Neyman¹ technique to probe for interaction and to identify ranges of values of the moderator for which the interaction effect is significant. Hayes' PROCESS macro for SPSS² incorporates the Johnson-Neyman technique³.

***** JOHNSON-NEYMAN TECHNIQUE *****

Moderator value(s) defining Johnson-Neyman significance region(s)

Value	% below	% above
.5158	75.3927	24.6073

Conditional effect of X on Y at values of the moderator (M)

zD_x_zHU	Effect	se	t	p	LLCI	ULCI
-4.4882	.7342	.3399	2.1604	.0320	.0638	1.4047
-3.9709	.6831	.2994	2.2814	.0237	.0924	1.2737
-3.4536	.6319	.2595	2.4349	.0158	.1199	1.1439
-2.9364	.5808	.2205	2.6339	.0091	.1458	1.0158
-2.4191	.5296	.1829	2.8961	.0042	.1689	.8904
-1.9019	.4785	.1477	3.2387	.0014	.1870	.7700
-1.3846	.4274	.1174	3.6416	.0004	.1958	.6589
-.8674	.3762	.0963	3.9065	.0001	.1862	.5662
-.3501	.3251	.0913	3.5603	.0005	.1450	.5052
.1672	.2739	.1047	2.6168	.0096	.0674	.4804
.5158	.2394	.1214	1.9727	.0500	.0000	.4789
.6844	.2228	.1309	1.7017	.0905	-.0355	.4810
1.2017	.1716	.1639	1.0469	.2965	-.1518	.4951
1.7189	.1205	.2004	.6011	.5485	-.2749	.5159
2.2362	.0693	.2388	.2904	.7719	-.4018	.5405
2.7535	.0182	.2783	.0654	.9479	-.5308	.5672
3.2707	-.0329	.3185	-.1034	.9177	-.6612	.5953
3.7880	-.0841	.3591	-.2341	.8151	-.7925	.6244
4.3052	-.1352	.4001	-.3380	.7357	-.9245	.6540
4.8225	-.1864	.4413	-.4224	.6732	-1.0569	.6841
5.3398	-.2375	.4826	-.4921	.6232	-1.1896	.7146
5.8570	-.2887	.5241	-.5508	.5825	-1.3226	.7453

* the values corresponding to the identified regions of significance are show above, in blue.

One such region of significant moderation, from -4.49 to .52 values of HUDI (in z-scores) was identified. The moderation effect was graphically depicted in Figures 4 and 5, in the main text, and showed that the moderator HUDBI strengthened the positive relation between DMT and OHIP, for the regions of significance indicated by the Johnson-Neyman technique.

1. Johnson PO, Neyman J. Tests of certain linear hypotheses and their application to some educational problems. *Statistical research memoirs*. 1936;1:57-93.
2. Hayes AF. PROCESS: A versatile computational tool for observed variable mediation, moderation, and conditional process modeling. 2012. <http://www.afhayes.com/public/process2012.pdf>.
3. Hayes AF, Matthes J. Computational procedures for probing interactions in OLS and logistic regression: SPSS and SAS implementations. *Behavior research methods*. 2009;41(3):924-936.