**Online Supplement**

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| **Table S1. Prevalence of comorbidities stratified by depressive symptoms** |
|  | **SCCOR (N=220)** |  | **COPDGene (N=745)** |
|  | No depressive symptoms | Depressive symptoms | p-value | No depressive symptoms | Depressive symptoms | p-value |
| Stroke | 6 (3.5%) | 2 (4.3%) | 0.57 | 25 (3.9%) | 3 (3.1%) | 1.00 |
| Heart failure | 2 (1.2%) | 0 (0.0%) | 0.52 | 30 (4.7%) | 0 (0.0%) | 0.02 |
| Diabetes | 17 (9.8%) | 0 (0.0%) | 0.01 | 80 (12.4%) | 15 (15.6%) | 0.41 |
| HIV | 1 (0.6%) | 0 (0.0%) | 1.00 | - | - | - |
| Cancer | 31 (17.9%) | 5 (10.6%) | 0.27 | 179 (27.8%) | 22 (22.9%) | 0.39 |
| Note: HIV data unavailable in COPDGene Cohort |

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| **Table S2. Baseline inflammatory biomarkers stratified by depressive symptoms in SCCOR Cohort**  |
|  | No depressive symptoms | Depressive symptoms | p-value |
| TNF-a in pg/ml, mean (SD) | 1.7 (1.4, 2.6) | 1.8 (1.4, 2.2) | 0.86 |
| CRP in µg/ml, mean (SD) | 1.3 (0.5, 2.9) | 1.8 (0.7, 5.4) | 0.11 |