**Additional file 1: Table S1. Results of hierarchical multiple linear regression analysis to predict depressive symptoms in the 2nd and 3rd trimester by proximal risk factors of the 2nd trimester including the socio-economic status as a covariate**

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|  | *2nd trimester – Cross-sectional* | | | | | |  | *3rd trimester – Longitudinal* | | | | | |
| *Variable* | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |  | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |
| **GWG** | 302 |  |  |  |  |  |  | 231 |  |  |  |  |  |
| **Block 1** |  |  |  | 0.06 | 4.44\*\* | 0.06 |  |  |  |  | 0.04 | 3.00\* | 0.04 |
| Age |  | –0.04 (0.05) | –0.05 |  |  |  |  |  | – | – |  |  |  |
| Pregravid BMI |  | 0.09 (0.05) | 0.12\* |  |  |  |  |  | 0.08 (0.05) | 0.11 |  |  |  |
| Pregnancy intention |  | –1.03 (0.49) | –0.12\* |  |  |  |  |  | –0.92 (0.56) | –0.11 |  |  |  |
| SES |  | –0.09 (0.05) | –0.10 |  |  |  |  |  | –0.07 (0.06) | –0.08 |  |  |  |
| **Block 2** |  |  |  | 0.06 | 3.56\*\* | 0.00 |  |  |  |  | 0.04 | 2.27 | 0.00 |
| GWG |  | 0.01 (0.05) | 0.02 |  |  |  |  |  | –0.02 (0.06) | –0.02 |  |  |  |
| **Physical activity** | 203 |  |  |  |  |  |  | 170 |  |  |  |  |  |

**Additional file 1: Table S1** **–** continued

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|  | *2nd trimester – Cross-sectional* | | | | | |  | *3rd trimester – Longitudinal* | | | | | |
| *Variable* | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |  | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |
| **Block 1** |  |  |  | 0.03 | 1.79 | 0.03 |  |  |  |  | 0.03 | 1.49 | 0.03 |
| Age |  | –0.03 (0.06) | –0.04 |  |  |  |  |  | – | – |  |  |  |
| Pregravid BMI |  | 0.07 (0.06) | 0.09 |  |  |  |  |  | 0.07 (0.06) | 0.08 |  |  |  |
| Pregnancy intention |  | –0.96 (0.63) | –0.11 |  |  |  |  |  | –0.96 (0.69) | –0.11 |  |  |  |
| SES |  | –0.06 (0.07) | –0.07 |  |  |  |  |  | –0.04 (0.06) | –0.05 |  |  |  |
| **Block 2** |  |  |  | 0.07 | 2.16\* | 0.04 |  |  |  |  | 0.08 | 2.30\* | 0.05 |
| Physical activity |  |  |  |  | reference group: *once a week* | | | | |  |  |  |  |
| *Less than once a month* |  | 1.49 (0.56) | 0.20\*\* |  |  |  |  |  | 1.44 (0.59) | 0.20\* |  |  |  |

**Additional file 1: Table S1** **–** continued

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|  | *2nd trimester – Cross-sectional* | | | | | |  | *3rd trimester – Longitudinal* | | | | | |
| *Variable* | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |  | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |
| *Once a month* |  | 0.00 (0.66) | 0.00 |  |  |  |  |  | –0.56 (0.70) | –0.06 |  |  |  |
| *Daily* |  | 0.59 (0.74) | 0.06 |  |  |  |  |  | –0.25 (0.82) | –0.02 |  |  |  |
| **Sleep problems** | 258 |  |  |  |  |  |  | 199 |  |  |  |  |  |
| **Block 1** |  |  |  | 0.07 | 4.81\*\* | 0.07 |  |  |  |  | 0.04 | 3.57\* | 0.04 |
| Age |  | –0.03 (0.05) | –0.04 |  |  |  |  |  | – | – |  |  |  |
| Pregravid BMI |  | 0.09 (0.05) | 0.11 |  |  |  |  |  | 0.08 (0.06) | 0.10 |  |  |  |
| Pregnancy intention |  | –1.46 (0.53) | –0.17\*\* |  |  |  |  |  | –1.39 (0.61) | –0.16\* |  |  |  |
| SES |  | –0.09 (0.06) | –0.11 |  |  |  |  |  | –0.06 (0.06) | –0.08 |  |  |  |
| **Block 2** |  |  |  | 0.27 | 19.05\*\*\* | 0.20 |  |  |  |  | 0.22 | 15.22\*\*\* | 0.18 |

**Additional file 1: Table S1** **–** continued

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|  | *2nd trimester – Cross-sectional* | | | | | |  | *3rd trimester – Longitudinal* | | | | | |
| *Variable* | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |  | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |
| Sleep problems |  | 0.40 (0.05) | 0.47\*\*\* |  |  |  |  |  | 0.39 (0.06) | 0.46\*\*\* |  |  |  |
| **Alcohol use** | 267 |  |  |  |  |  |  | 209 |  |  |  |  |  |
| **Block 1** |  |  |  | 0.06 | 4.50\*\* | 0.06 |  |  |  |  | 0.05 | 3.43\* | 0.05 |
| Age |  | –0.05 (0.05) | –0.06 |  |  |  |  |  | – | – |  |  |  |
| Pregravid BMI |  | 0.11 (0.05) | 0.14\* |  |  |  |  |  | 0.11 (0.05) | 0.14\* |  |  |  |
| Pregnancy intention |  | –1.20 (0.52) | –0.14\* |  |  |  |  |  | –1.17 (0.61) | –0.13 |  |  |  |
| SES |  | –0.07 (0.06) | –0.08 |  |  |  |  |  | –0.04 (0.06) | –0.05 |  |  |  |
| **Block 2** |  |  |  | 0.07 | 3.97\*\* | 0.01 |  |  |  |  | 0.05 | 2.90\* | 0.00 |

**Additional file 1: Table S1** **–** continued

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|  | *2nd trimester – Cross-sectional* | | | | | |  | *3rd trimester – Longitudinal* | | | | | |
| *Variable* | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |  | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |
| Alcohol use |  |  |  |  | reference group: *non-drinker* | | | | |  |  |  |  |
| *Quitter* |  | –0.62 (0.46) | –0.08 |  |  |  |  |  | –0.59 (0.52) | –0.08 |  |  |  |
| **Cigarette smoking** | 238 |  |  |  |  |  |  | 185 |  |  |  |  |  |
| **Block 1** |  |  |  | 0.04 | 2.52\* | 0.04 |  |  |  |  | 0.02 | 1.44 | 0.02 |
| Age |  | –0.03 (0.06) | –0.04 |  |  |  |  |  | – | – |  |  |  |
| Pregravid BMI |  | 0.09 (0.05) | 0.11 |  |  |  |  |  | 0.07 (0.06) | 0.09 |  |  |  |
| Pregnancy intention |  | –1.08 (0.59) | –0.12 |  |  |  |  |  | –0.95 (0.69) | –0.10 |  |  |  |
| SES |  | –0.07 (0.06) | –0.08 |  |  |  |  |  | –0.03 (0.06) | –0.03 |  |  |  |
| **Block 2** |  |  |  | 0.04 | 2.06 | 0.00 |  |  |  |  | 0.02 | 1.10 | 0.00 |

**Additional file 1: Table S1** **–** continued

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| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | *2nd trimester – Cross-sectional* | | | | | |  | *3rd trimester – Longitudinal* | | | | | |
| *Variable* | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |  | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |
| Cigarette smoking |  |  |  |  | reference group: *non-smoker* | | | | |  |  |  |  |
| *Quitter* |  | 0.31 (0.60) | 0.03 |  |  |  |  |  | 0.23 (0.69) | 0.03 |  |  |  |
| **Snack food intake** | 253 |  |  |  |  |  |  | 195 |  |  |  |  |  |
| **Block 1** |  |  |  | 0.05 | 3.02\* | 0.05 |  |  |  |  | 0.03 | 1.99 | 0.03 |
| Age |  | –0.03 (0.05) | –0.03 |  |  |  |  |  | – | – |  |  |  |
| Pregravid BMI |  | 0.10 (0.05) | 0.12\* |  |  |  |  |  | 0.08 (0.05) | 0.11 |  |  |  |
| Pregnancy intention |  | –1.01 (0.54) | –0.12 |  |  |  |  |  | –0.94 (0.61) | –0.11 |  |  |  |
| SES |  | –0.06 (0.06) | –0.07 |  |  |  |  |  | –0.02 (0.06) | –0.03 |  |  |  |

**Additional file 1: Table S1** **–** continued

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| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | *2nd trimester – Cross-sectional* | | | | | |  | *3rd trimester – Longitudinal* | | | | | |
| *Variable* | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |  | *n* | *B (SE)* | β | *R*2 | *F* | *R*2change |
| **Block 2** |  |  |  | 0.05 | 2.68\* | 0.00 |  |  |  |  | 0.03 | 1.49 | 0.03 |
| Snack food intake |  | 0.20 (0.17) | 0.07 |  |  |  |  |  | –0.01 (0.20) | –0.01 |  |  |  |

*Note. n* number of pregnant women included in the model. *B (SE)* estimated value of raw (unstandardized) regression coefficient (standard error). β population value (standardized) of regression coefficient. *R2* coefficient of multiple determination. *F* Fisher’s ratio. BMI body mass index, kg/m2. SES socio-economic status of the family. GWG gestational weight gain. \*\*\**p* < .001. \*\**p* < .01. \**p* < .05.