

Supplementary Table S1. Collinearity Diagnostics

Variable	VIF	SQRT	SQRTVIF	Tolerance	R-2Squared
Climate anxiety	1.29		1.14	0.7751	0.2249
Sex: - Female	1.33		1.15	0.7524	0.2476
- Diverse	1.01		1.01	0.9859	0.0141
Age	2.01		1.42	0.4963	0.5037
Children in own household: Yes	1.2		1.1	0.83	0.17
Marital status: Living together	1.15		1.07	0.8687	0.1313
Education: - Appl. Upper Sec. School	1.16		1.08	0.8587	0.1413
- Polytechnic Secondary School	1.19		1.09	0.8392	0.1608
- Intermediate Secondary School	1.34		1.16	0.7454	0.2546
- Lower Secondary Sch./Without sch.	1.29		1.13	0.7768	0.2232
- Currently in school training/educ.	1.04		1.02	0.966	0.034
Employment status: - Retired	1.82		1.35	0.5499	0.4501
- Other	1.38		1.17	0.7244	0.2756
Smoking: daily	1.28		1.13	0.7797	0.2203
Yes, sometimes	1.69		1.3	0.5929	0.4071
No, not anymore	1.83		1.35	0.547	0.453
Sport: - Less 1 hour per week	1.44		1.2	0.6959	0.3041
- 1-2 hours a week	1.59		1.26	0.6289	0.3711
- 2-4 hours a week	1.49		1.22	0.6727	0.3273
- more than 4 hours a week	1.42		1.19	0.704	0.296
Alcohol: - Daily	3.19		1.79	0.3136	0.6864
- Several times a week	3.03		1.74	0.3297	0.6703
- Once a week	3.34		1.83	0.2994	0.7006
- 1-3 times a month	3.95		1.99	0.2532	0.7468
- Less often	3.47		1.86	0.2886	0.7114
Chronic diseases: Presence	1.35		1.16	0.7401	0.2599
Self-rated health	1.43		1.2	0.6983	0.3017
Coronavirus anxiety	1.31		1.15	0.7609	0.2391

Mean VIF1.75

Supplementary Table S2. Diagnostics for logistic regression (with probable depression as outcome)

<b>Log-Lik Intercept Only:</b>	<b>-1670.604</b>	<b>Log-Lik Full Model:</b>	<b>-1170.200</b>
D(3056):	2340.401	LR(28):	1000.808
		Prob > LR:	0.000
McFadden's R2:	0.3	McFadden's Adj R2:	0.279
Maximum Likelihood R2:	0.277	Cragg & Uhler's R2:	0.419
McKelvey and Zavoina's R2:	0.466	Efron's R2:	0.331
Variance of y*:	6.162	Variance of error:	3.29
Count R2:	0.832	Adj Count R2:	0.275
AIC:	0.78	AIC*n:	2410.401
BIC:	-22218.379	BIC':	-775.793

Supplementary Table S3. Diagnostics for logistic regression (with probable anxiety as outcome)

<b>Log-Lik Intercept Only:</b>	<b>-1361.405</b>	<b>Log-Lik Full Model:</b>	<b>-1011.496</b>
D(3056):	2022.991	LR(28):	699.819
		Prob > LR	0.000
McFadden's R2:	0.257	McFadden's Adj R2:	0.231
Maximum Likelihood R2:	0.203	Cragg & Uhler's R2:	0.346
McKelvey and Zavoina's R2:	0.391	Efron's R2:	0.252
Variance of y*:	5.405	Variance of error:	3.29
Count R2:	0.857	Adj Count R2:	0.109
AIC:	0.677	AIC*n:	2092.991
BIC:	-22535.789	BIC':	-474.804