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Perceived Social Support, Coping Strategies and Psychological Distress among University Students during the COVID-19 Pandemic: An Exploration Study for Social Sustainability in Sabah, Malaysia

Balan Rathakrishnan , Soon Singh Bikar Singh and Azizi Yahaya

Faculty of Psychology and Education, University Malaysia Sabah, Kota Kinabalu 88400, Malaysia; soonbs@ums.edu.my (S.S.B.S.); azizi.yahaya@ums.edu.my (A.Y.)

* Correspondence: rbhalan@ums.edu.my



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Abstract: Social Sustainability among university students, especially how students deal with psychological distress, is important during the COVID-19 pandemic. This study examines the relationship between perceived social support and coping strategies and the psychological distress of depression, anxiety, and stress among the students of the Public University in Sabah during the COVID-19 pandemic, and to determine the level of depression, anxiety, and stress among the students. The inclusion criteria were: (1) currently an active status university student; (2) absent of visual disability; (3) absent of network coverage issues; and (4) absent of clinical symptoms of psychological distress. The total respondents were 385 students from this university who ranged from 20 to 23 years of age and were collected from all the faculties available at the main campus of Public University in Kota Kinabalu, Sabah, Malaysia. The research method applied was a survey method, collecting the data through an online questionnaire platform. Three instruments were used: (1) Depression, Anxiety and Stress Scale (DASS-21); (2) Brief COPE Scale (Brief COPE); and (3) Multidimensional Scale of Perceived Social Support (MSPSS). The result of the descriptive analysis indicated that the levels of both depression and anxiety in students of the Public University in Sabah were mild. In contrast, the stress level was moderate during the pandemic. The results of the inferential analysis indicated the relationship between perceived social support and psychological distress, which focused on depression, anxiety and stress among the university students, to overall having a significantly negative correlation between its subscales ($r =$ between -0.148 and -0.359 ; $p < 0.05$). Based on the findings, it is clear how vulnerable university students are to psychological distress during the COVID-19 pandemic, but it can be overcome with social support and suitable types of coping strategy. Besides, a negative link between depression and problem-focused coping was reported ($r = -0.274$, $p < 0.05$). These findings also contribute to social sustainability and the wellbeing of students at the Public University in Sabah, Malaysia.

Keywords: social support; coping strategy; psychological distress; adolescents

1. Introduction

It is believed that an issue such as psychological distress is not something that should be taken lightly by any individual, party, or even agency for that matter. According to Marchand et al. [1], psychological distress can be linked to mental health problems. One of the most important and influential factors that leads to psychological distress is life events that will significantly trigger stress, anxiety and depression within a person [2–5]. With the recent event of the spread of this new and dangerous virus, causing coronavirus disease (COVID-19), the issue of psychological distress that is already very much impactful on certain people's lives is becoming more intense in its occurrence. Multiple media and online news sources have reported that anxiety levels are elevating, caused by this pandemic [6].

Research has been done that looks at stress, depression, and anxiety in terms of the impact of COVID-19. Son et al. [7] reported the impact of the pandemic on college students' mental health in the United States, where 71% of students (138) indicated increased stress and anxiety. Similarly, the study by Kecojevic et al. [8] shows the significance of the matter, where students other than first-year students and those who spent more than one hour a day searching for information on COVID-19 were more likely to report higher levels of anxiety. High levels of depression, in contrast, were associated with difficulties concentrating on schoolwork and job losses [8]. Therefore, these past findings showed a constant regarding the impact of the pandemic on the vulnerability of higher education students to psychological distress in terms of depression, anxiety, and stress. Local news sources such as Berita RTM also reported a long period needed for behavioral and mental health issues to fully recover after the COVID-19 pandemic [9].

With profound and quickly increasing evidence of psychological distress among university students, this should bring forth procedures for dealing with it to help the students. Issues such as this should not be ignored or belittled just because university students do not yet face work life demands as adults do. The whole concept of "it's just all in your head" should not be addressed to students dealing with psychological distress. For example, the study of Kain et al. [10] shared that some students come across challenges where lecturers or teachers would minimize the legitimacy of psychological distress by saying, "it's all in your head". This action could bring out the worse in students dealing with psychological distress, especially during this challenging time. It potentially amplifies the negative feelings and perception towards themselves because of insufficient psychological support. According to Bukhari and Afzal [11], lack of social support can seriously be a factor for psychological problems, particularly symptoms of depression.

Alsubaie et al. [12] studied the role of social support in depression and the quality of life among university students. Results indicated that the social support and depressed symptoms were found to have a substantial negative correlation. In the other words, it suggests that social support is a crucial predictor of depressive symptoms among university students. Moreover, Samson [13] and Awang et al. [14] showed that most of the participants perceived high-level social support from their family, friends, and significant others, and revealed that it had a substantial effect on stress, anxiety, and depression. A global study on the impact of COVID-19 on university students indicated strong support from the university management and lecturers provides the most support during the pandemic [15]. The literature therefore suggests that social support is necessary for managing students' mental issues, especially during this critical period of time.

Nevertheless, there is one shared phenomenon across the young Malaysian culture that favors management of psychological distress independently. Some students believe that depression, anxiety, and stress can stop if they distract their attention with something else such as getting themselves busy or getting entertainment from social media. Based on the Transactional Theory of Stress and Coping developed by Lazarus and Folkman [16], an avoidant coping mechanism (self-distraction) seems to be a trend among university students dealing with life stress. Such a coping strategy may be beneficial at first; however, the core problem remains if coping strategies that stray from solving the problem were adopted for an extended period.

Amid the seemingly unending COVID-19 pandemic, Aristovnik et al. [15] reported that university students were concerned about graduate employability and study issues such as unfamiliarity with using Information and Communication Technologies, and increasing study load such as change of assessment method by replacing a final examination with multiple continuous assessments. At the same time, the transition of educational delivery mode also added a load to the educator. A recent systematic study revealed the new norm of the educational system had affected the United Nations' Sustainable Development

Goals, with an increasing risk of sustainability in tertiary education [17]. Despite the potential risk, a small number of studies on sustainability in tertiary education should be highlighted [17].

Hence, the objectives of this research are: (1) to identify the levels of depression, anxiety, and stress as psychological distress among university students during the COVID-19 pandemic; (2) to investigate the relationship of perceived social support and psychological distress of depression, anxiety, and stress among university students during the COVID-19 pandemic; (3) to investigate the relationship between coping strategies and psychological distress among the university students during the COVID-19 pandemic.

2. Materials and Methods

2.1. Research Design

The design of this research involved a survey using a quantitative method. This research design was chosen after consideration of the research objectives framed above. Furthermore, this was a cross-sectional study because the data of the analyzed variables were collected at one given point in time across a sample population. The data were gathered using a questionnaire survey.

2.2. Research Respondents

For the selection of respondents for this study, the researcher used the method of simple random sampling in which each sample had an equal probability of being chosen. This sampling technique was expected to achieve an unbiased representation of the whole population. The inclusion criteria for study respondents included: (1) currently an active status university student; (2) absent of visual disability; (3) absent of network coverage issues and; (4) absent of clinical symptoms of psychological distress.

According to the Higher Education Statistics of 2020, which Malaysia's Ministry of Higher Education provided, UMS has an overall population of 17,498 students enrolling in this university with 5220 new intakes reported in the same year. The overall target number of respondents for this research was 500 students, instead it settled with having 385 students as its respondents. The number was considered reasonable, and it was still possible to collect sufficient research data amid limited network coverage issues for some students who live in rural areas of Malaysia. According to Krejcie and Morgan [18], the minimum sample size should be 317, but university students were randomly selected until the number of respondents reached 385 students.

2.3. Research Location

This research was conducted at University Malaysia Sabah, the ninth public university in Malaysia. This university consisted of three branches: the Kota Kinabalu branch, Federal Territory of Labuan branch, and Sandakan branch. This study took place in the university branch of Kota Kinabalu due to the restriction of access to the other branch. The total population of students at Kota Kinabalu branch was recorded as 10,000.

2.4. Research Instruments

This research was based on a questionnaire that the respondents answered. The English language was used as the medium. The questionnaire used in this research was categorized into a few parts:

2.4.1. Depression, Anxiety, and Stress Scale (DASS-21)

This scale was developed by Lovibond and Lovibond [19]. The short version of the scale (DASS-21) was used as it displayed a more distinctive factor structure and slightly better psychometric characteristics compared to DASS-42. According to Beaufort [20], this scale is a self-report questionnaire consisting of 21 items, seven items per subscale—depression, anxiety, and stress—which was developed to simultaneously assess depression, anxiety, and stress constructs, thereby encompassing the full spectrum of symptoms mea-

sured by the original DASS and if it this scale were compared with itself there would be a significant and positive correlation. Reliability analysis recorded a Cronbach's Alpha value of 0.936, indicating a good internal consistency.

The measurements of depression, anxiety and stress were divided into a four point Likert scale of 0, 1, 2, and 3. Then, the mean values for each of the scales were again divided into five levels based on the severity level chart displayed in the following Table 1:

Table 1. Interpretation of the Mean Value for the Levels of Depression, Anxiety, and Stress.

Mean Value	Interpretation
0–0.6	Normal
0.61–1.20	Mild
1.21–1.80	Moderate
1.81–2.40	Severe
2.41–3.00	Extremely Severe

2.4.2. Brief COPE Scale (Brief COPE)

Carver [21] created this scale to evaluate coping strategies. Three coping groups were constructed by adding the items on the 14 subscales of the Brief COPE, with higher scores indicating a higher intensity of employing the given coping technique. The three coping strategies were problem-focused coping (i.e., use of instrumental support, active coping, planning), emotion-focused coping (i.e., use of emotional support, positive reframing, acceptance, religion, humor, venting), and avoidant coping (i.e., denial, self-blame, substance use, self-distraction, behavioral disengagement). The 14 subscales consisted of two items, each that resemble a different coping method. Respondents must rate each item based on the most likely coping strategies they would frequently use to manage stressful events. Response choices provided ranged within a four point Likert scale: (0 = I haven't been doing this at all, 1 = I've been doing this a little bit, 2 = I've been doing a medium amount, 3 = I've been doing this a lot). Reliability analysis recorded a Cronbach's Alpha value of 0.864, indicating a good internal consistency.

2.4.3. Multidimensional Scale of Perceived Social Support (MSPSS)

This scale was developed by Zimet, et al. [22]. It evaluated the respondents' perceived support from three significant sources: family, friends, and significant others. Respondents were asked to rate all items that are on a seven point Likert scale (1 = Very Strongly Disagree, 2 = Strongly Disagree, 3 = Mildly Disagree, 4 = Neutral, 5 = Mildly Agree, 6 = Strongly Agree, 7 = Very Strongly Agree). Reliability analysis recorded a Cronbach's Alpha value of 0.945, indicating a good internal consistency.

2.5. Research Procedure

The questionnaire was distributed to the respondents using an electronic online platform known as a "Google Form". Five hundred sets of questionnaires were distributed to the research population. The dropouts and incomplete forms are not recorded in the researcher's database because the participants have no submission entry to the database. Finally, a total of 385 responses were collected. All of the data that were collected was coded and then analyzed using the 26th version of Statistical Package for the Social Sciences licensed to University Malaysia Sabah. The data were firstly screened and cleaned. Data cleaning is important because it can identify errors or minimize their impact on the study [23]. Exploratory data analysis recorded a normal distribution of data. In this study, the researcher used four statistical methods, which were descriptive analysis, independent *t*-test analysis, One-way ANOVA analysis and Pearson correlation analysis.

3. Results

3.1. Respondents' Demographic Profile Characteristics

Survey answers from a total of 385 respondents were collected for the study. An independent *t*-test (in Table 2) indicated a significant difference of stress between males and females ($t = 1.349$, $p < 0.05$), whereby females reported a higher stress score (1.36 ± 0.796) over male university students (1.21 ± 0.699).

Table 2. Respondents' Demographic Profile Characteristics.

Variable	n (%)	Depression		Anxiety		Stress	
		Mean \pm SD	<i>p</i>	Mean \pm SD	<i>p</i>	Mean \pm SD	<i>p</i>
Gender			0.549		0.101		0.043
Female	291 (75.58)	1.09 \pm 0.985		1.16 \pm 0.658		1.36 \pm 0.796	
Male	94 (24.42)	0.96 \pm 0.995		1.20 \pm 0.559		1.21 \pm 0.699	
Age			0.588		0.790		0.125
20	19 (4.94)	1.15 \pm 0.644		1.13 \pm 0.547		1.28 \pm 0.669	
21	87 (22.6)	1.00 \pm 0.315		1.05 \pm 0.662		1.00 \pm 0.514	
22	177 (45.97)	0.97 \pm 0.521		1.20 \pm 0.589		1.02 \pm 0.459	
23	102 (26.49)	1.17 \pm 0.145		1.02 \pm 0.741		1.30 \pm 0.559	
Race			0.131		0.089		0.062
Native Sabah	289 (75.06)	1.08 \pm 0.411		0.91 \pm 0.659		1.12 \pm 0.0698	
Malay	48 (12.47)	0.92 \pm 1.000		0.91 \pm 0.555		1.06 \pm 0.669	
Native Sarawak	23 (5.97)	0.41 \pm 0.698		1.00 \pm 0.598		1.26 \pm 0.652	
Chinese	15 (3.9)	1.14 \pm 0.991		0.89 \pm 0.788		0.86 \pm 0.642	
Others	6 (1.56)	0.94 \pm 1.97		1.20 \pm 0.645		0.93 \pm 0.621	
Indian	4 (1.04)	1.22 \pm 0.549		1.03 \pm 0.881		0.94 \pm 0.547	
Religion			0.064		0.053		0.081
Christian	192 (49.87)	1.12 \pm 0.876		1.12 \pm 0.656		1.28 \pm 0.520	
Muslim	181 (47.01)	0.65 \pm 0.318		1.03 \pm 0.552		1.11 \pm 0.613	
Buddhist	8 (2.08)	0.88 \pm 0.964		0.96 \pm 0.724		0.98 \pm 0.661	
Others	4 (1.04)	0.93 \pm 1.000		1.03 \pm 0.874		1.21 \pm 0.694	
Faculty			0.152		0.134		0.122
Faculty of Psychology and Education	102 (26.49)	1.08 \pm 0.698		0.80 \pm 0.639		1.12 \pm 0.549	
Faculty of Business, Economics and Accountancy	77 (20.0)	0.88 \pm 0.985		1.04 \pm 0.845		0.93 \pm 0.648	
Faculty of Science and Natural Resources	75 (19.48)	1.12 \pm 0.487		0.97 \pm 0.745		1.02 \pm 0.697	
Faculty of Social Sciences and Humanities	58 (15.06)	1.02 \pm 0.887		0.95 \pm 0.744		1.04 \pm 0.655	
Faculty of Engineering	27 (7.01)	0.85 \pm 0.941		1.11 \pm 0.763		1.00 \pm 0.598	
Faculty of Food Science and Nutrition	17 (4.42)	0.80 \pm 0.872		1.00 \pm 0.752		1.35 \pm 0.648	
Faculty of Computing and Informatics	15 (3.90)	1.09 \pm 1.001		1.02 \pm 0.725		1.29 \pm 0.499	
Faculty of Medicine and Health Sciences	14 (3.64)	1.06 \pm 0.536		0.93 \pm 0.365		1.22 \pm 0.651	
Year of Study			0.075		0.069		0.077
Year 1	62 (16.1)	1.06 \pm 0.468		1.11 \pm 0.789		1.17 \pm 0.667	
Year 2	94 (24.42)	1.03 \pm 0.663		1.06 \pm 0.425		1.13 \pm 0.654	
Year 3	225 (58.44)	0.97 \pm 0.899		1.15 \pm 0.635		1.21 \pm 0.662	
Year 4	2 (0.52)	1.11 \pm 1.020		1.09 \pm 0.732		1.22 \pm 0.591	
Year 5	2 (0.52)	1.02 \pm 0.992		1.00 \pm 0.539		1.19 \pm 0.547	

3.2. Descriptive Analysis on University Student's DASS-21

Table 3 indicates that university students experience a moderate level of stress, and a mild level of anxiety and depression.

Table 3. Results of Descriptive Analysis and Pearson correlation Analysis.

	Depression	Anxiety	Stress
Social support-Significant others	−0.312 **	−0.224 **	−0.209 **
Social support-Family	−0.359 **	−0.143	−0.174 *
Social Support-Friends	−0.340 **	−0.148 *	−0.154 *
Problem-focused Coping	−0.274 **	0.069	0.053
Emotion-Focused Coping	0.086	0.265 **	0.295 **
Avoidant Coping	−0.448 **	0.404 **	0.398 **
Mean ± Std. Deviation	1.10 ± 0.766	1.18 ± 0.748	1.36 ± 0.695

** . Correlation is significant at the 0.01 level (2-tailed). * . Correlation is significant at the 0.05 level (2-tailed).

3.3. Relationship between Perceived Social Support and Psychological Distress

The outcome of the Pearson correlation (Table 3) displayed the relationship between perceived social support of significant others, family and friends and the depression scale and each had a negatively significant correlation ($r = -0.312, p < 0.05$), ($r = -0.359, p < 0.05$), and ($r = -0.340, p < 0.05$) respectively.

It was also the same with the relationship between perceived social support of significant others, family, and friends and the stress scale, each having a negatively significant correlation ($r = -0.209, p < 0.05$), ($r = -0.174, p < 0.05$), and ($r = -0.154, p < 0.05$) respectively.

The relationship between the perceived social support from significant others, family and friends and the anxiety scale had a slight difference. It displayed a weak and negatively significant correlation only between the subscales of perceived social support from significant others and friends and anxiety with the values of ($r = -0.224, p < 0.05$) and ($r = -0.148, p < 0.05$).

3.4. Relationship between Coping Strategy and Psychological Distress

The Pearson correlation outcome (Table 3) showed that depression had a negative significant relationship with problem-focused coping emotion and avoidant coping (−0.274 and −0.448). Avoidant coping was significant negatively correlated with depression (−0.448, $p < 0.05$). For anxiety, there was a negative significant association with focused coping and avoidant coping. For stress, there was a positive significant association with focused coping and avoidant coping; 0.295 and 0.398). Binary logistic regression analysis showed there is no significant effect of gender on stress ($p > 0.05$).

4. Discussion

4.1. Level of Depression, Anxiety, and Stress among University Students

The analysis performed in this study indicated that the levels of depression, anxiety, and stress of the university students from university Malaysia Sabah ranged from mild to moderate. Depression and anxiety levels were both mild. The stress scale displayed a moderate level. The study of Woon et al. [24] indicated that most of the university students in Malaysia were categorized as having a mild level of depression, compared to other severity levels. Next, the study of Arënliu et al. [25] reported that most of the Kosovar university students (84.3%) exhibited a range of standard to mild levels of anxiety. It was also the same for depression level, which was 83.9%, yet again showing that most of the 904 students experienced normal to mild levels of depression.

Findings also indicated that female students show a greater stress level than male students. The study of Prowse et al. [26] supported a greater effect of the pandemic on female students' stress levels and a link with using social media as a coping strategy. Several studies had reported a positive correlation between frequent use of social media and poor mental health [27–29].

Understanding why depression and anxiety were mild among the students of University Malaysia Sabah might be due to the university's efforts to look after its students' situation and welfare. For example, the lockdown process started on 18th April 2021 due to a cluster of infections that took place at the university [30]. Despite it being a hard time for the students who were kept inside, the university had provided sufficient counseling services. The counselling service in the university was delivered by a board licensed counsellor, a lecturer in the field of counseling, and a trainee counselor. Additionally, the university board provided food coupons to reduce university students' financial burden.

Furthermore, the students who are at the university right now are allowed to do leisure activities such as going hiking and going to the beach that is located at the university. Hence, this helps with depression, anxiety, and stress among the students. Plus, while stressing out about assignments, students were not anxious about the network coverage which the university provided to the students.

That those students of University Malaysia Sabah who stayed at home experienced lower depression and anxiety might be due to having direct social support from their family as they were in much closer proximity compared to for those staying at the university. Hence, it was easier for them to seek support from their parents or siblings. Not to mention the online counselling services and the vaccination appointments, which applied to students not located in the university.

Thus, in dealing with this, past research had proven that social support and specific coping strategies were one of the best ways to help students with psychological distress in terms of depression, anxiety, and stress [31,32].

4.2. Perceived Social Support and Psychological Distress

Referring to the findings of this study, as an overall view, the relationships between perceived social support based on the three subscales of family, friends, and significant others and psychological distress, through the aspects of depression, anxiety and stress, were found to have a negative correlation between all variables. This finding was supported by the study of Siddiqui [33], where the results indicated a significant and negative correlation between perceived social support and measures of psychological distress. Additionally, the study of Bukhari and Afzal [11] also stated that perceived social support was negatively correlated in their study with depression, anxiety, and stress, which in this study was the three dimensions for researching psychological distress among the students of University Malaysia Sabah. While looking through in-depth aspects, the finding was also aligned with the study of Alsubaie et al. [12], which focused on social support and depression among university students. Its results indicated an also significant and negative correlation between the sources of social support, using the same instruments, with depressive symptoms among the students. It was the same for the stress scale. The findings were that perceived social support from family, friends, and significant others was negatively and significantly correlated with depression, anxiety, and stress. Focusing on the aspect of anxiety, based on the study of Dour et al. [34], they assumed that their discoveries through the research could have a significant impact on the development of anxiety treatments. They concluded that with evidence-based intervention in a primary care context, perceived social support might be central to anxiety and depressive symptom improvements over time.

The findings based on this study lead to the understanding of how social support or perceived social support works in dealing with psychological distress. It could be concluded a solid social support network enables students to build self-esteem and self-efficacy more easily and reduce the likelihood of negative feelings such as depression. While when a student is stressed, social support helps them underestimate the risks and types of stress by increasing their perceived coping abilities [35]. Hence, getting support by receiving advice from people will make us feel that we are able to cope with our problems or the factors that stress us. Plus, again, the study of Wang et al. [35] also stated that social support could help individuals develop problem-solving methods, minimize the severity

of an issue, and lessen the negative impact of stress, according to some past research. Thus, social support from family members, friends, and significant others or even the idea of having social support from these people may come in handy to the students of University Malaysia Sabah in dealing with their psychological distress, depression, anxiety, and stress during this pandemic.

Social support or perceived social support plays an immense role in regulating the levels of depression, anxiety, and stress of university students. Thus, the idea of social support clearly stands as an essential environmental resource for students where social support could be found within people that we tend to surround ourselves with, such as our family, friends, and even significant others like boyfriends, girlfriends, husbands, wives, and fiancés. Lee et al.'s [36] study associated perceived social support with self-esteem in their research on depressive symptomatology during students' transitions to college.

4.3. Coping Strategy and Psychological Distress

This study also found significant correlations between the subscales of coping strategies, which were problem-focused coping, emotion-focused coping and avoidant coping, and depression, anxiety, and stress among the university students of University Malaysia Sabah.

The correlations between problem-focused coping with the categories of psychological distress studied displayed a few insignificances. Still, it was clear that problem-focused coping such as active coping, informational support, planning, and positive reframing showed a negative and significant correlation with depression. Hence, the researcher concluded that problem-focused coping types of strategy were more efficient in dealing with depression among university students than with other psychological distress. This is aligned with the study of Cong et al. [37], where the findings indicated problem-focused coping with being negatively correlated with depression among adolescents in Malaysia.

Focusing on the findings regarding emotion-focused coping such as venting, use of emotional support, humor, acceptance, self-blame, and religion indicated a positive and significant correlation only with anxiety and stress, while there was an insignificant correlation with depression. This study outcome could be explained by Sadaghiani and Sorkhab [38], where the presence of negative thoughts and ineffective thoughts, such as being embarrassed or ashamed of the past, and also an extreme concern for the unknown future, dominate a person's cognitive processes, and at the same time, being exposed to stressful events, perceive them to a high degree. Instead of direct problem-solving actions or information for problem-solving (problem-focused coping), the person resorts to emotion-focused coping, which relieves them of high stress in the short term. Hence, this concluded why people with depression, anxiety, and stress apply emotion-focused coping based on the efficacy in a short duration of time and their inability to use problem-focused coping because of their unpleasant thoughts. It is still considered a success due to its effectiveness in the short term, yet it could be temporary.

Avoidant coping and the subscales of depression, anxiety, and stress displayed a positive and significant correlation to all of them. Hence, it could be acknowledged that the relationship portrayed between avoidant coping and the psychological distress of depression, anxiety, and stress among the students of University Malaysia Sabah was that the more frequently they used an avoidant type of coping strategy such as self-distraction, denial, substance use, and behavioral disengagement, the higher their levels of depression, anxiety and stress became.

This finding is aligned with Shin and Kemps [39], where they research media multitasking as a concept of avoidance coping strategy against stimuli that trigger negative emotion. Hence, the study's outcome concluded that it had implications for managing anxiety and depression. Yet, it could also lead to a further increase of anxiety and depression because the application of this coping may become maladaptive. Bartone and Homish [40] also found increased depression due to avoidance coping strategies, which soldiers with low hardiness preferably used. Furthermore, the study of MacIntyre et al. [41] indicated

that avoidant coping consistently correlated with negative psychological outcomes such as anxiety, stress, anger, sadness and loneliness. Plus, their study also presumed that there might be a cost in using avoidant coping due to their findings of an increase in avoidant coping accompanied by an increase as well with stress among language teachers' conversion to online learning during COVID-19.

University students encountered many situations that may cause them to feel anxious or stressed. For instance, feeling stressed may be due to having many assignments and other chores and feeling anxious about not completing them in time or at the best quality. These feelings are much more heightened due to the pandemic. Thus, anxious or stressed people are prone to avoidant coping because it appears to be a means to escape anxiety-inducing or stress-inducing thoughts and events initially. Unfortunately, again based on the findings and past research, avoidant coping reactions to stress tend to worsen anxiety rather than alleviate it in the long run [42].

Although university students commonly use avoidant coping, it could become unhealthy or maladaptive because it frequently exacerbates stress without truly assisting a person in dealing with the stressors [43,44]. Jumping into the life of a university student, there are abundant work-related things that make them stressed like report assignments, video presentations, or lab reports [45–47]. These types of tasks are what they tend to avoid doing or thinking about when it becomes too overwhelmingly stressful [48–50]. Avoidant coping leads to procrastination which is not new to students' lives [51–53]. So by all means of them in avoiding doing it or thinking about it, they, on the other hand, hardly stop thinking about whatever needs to be done. Rather, they will instead be anxious or stressed over it until it is indeed done [54]. Therefore, in the end, students do not feel any less stressed than they would if they had just done the task right away rather than just putting it off. Instead, they become more worried about what has to be done and become even more anxious and stressed as they race to complete it. This shows why the more avoidant type of coping strategies used by students at the University Malaysia Sabah may lead to an increase in the levels of psychological distress among the students in the aspects of depression, anxiety and stress.

5. Limitation and Recommendations

While completing this study, the researcher did encounter a few limitations. One of the most critical limitations was that the researcher struggled to collect the research respondents because the researcher shared the questionnaires using online platforms due to the COVID-19 pandemic situation. Hence, because of the decision made by the university to send students home, only welcoming those who truly had essential responsibilities at the campus, such as doing lab work, and those who had poor network coverage at home, to come back to the university. So, the process of searching and collecting the research respondents using the face-to-face method, which might be a better choice to secure a good number of respondents, was a bit hard to do. Thus, only a smaller number of respondents was collected for this study. Lastly, the respondents' distribution, which focuses on gender, was unbalanced. The whole study was dominated by female respondents while leaving a smaller number of male respondents.

One of the recommendations is that for future research, the researcher found that it is better to expand the study subject's scope instead of focusing only on one university branch. Instead, future researchers should consider the other two university branches or even collect respondents from other universities in Sabah. Hence, not only does this help in achieving a more significant number of respondents for better results but it also does not limit the generalizability of the characteristics of students across University Malaysia Sabah, or Sabah.

Furthermore, future researchers are also recommended to achieve a balanced number of respondents in terms of gender. It was clear that female respondents dominated this study in comparison to males. Therefore, the characteristics of the subjects for the study will not be sided to only one gender if future research balances out the gender of the

respondents because both females and males have such differences in their characteristics and personalities to be taken into consideration.

Talking about the differences between females and males, this also pushes the recommendation of analyzing the difference between females and males, whether in levels of psychological distress of depression, anxiety, and stress or the coping methods preferable to each gender. Additionally, differences in the ages of the respondents could also be considered a variable to be focused on regarding the coping strategies that they might use. For example, older respondents may use more avoidant coping, such as alcohol consumption or other substance use as their coping method, compared to younger respondents.

Moreover, Woon et al. [24] reported that the prevalence of psychological distress is still relatively high among university students after the social restrictions had been lifted. This implies that the university student's psychological distress might be contributed to by some confounding factors, for instance financial difficulty, instability of connection and crossed boundaries from course mates, lecturers, and even family. Hence, there is a need for a study that explores the potential problems encountered by the university students during the COVID-19 pandemic. Furthermore, future researchers could conduct a study on how coping strategies could influence the university student's psychological distress in term of depression, anxiety, and stress.

6. Conclusions

This study was conducted to understand the relationship between perceived social support and coping strategies and the psychological distress of depression, anxiety, and stress among the university students of University Malaysia Sabah during the COVID-19 pandemic. The findings of this study, with support from other past research, prioritized the type of coping strategies that the students of University Malaysia Sabah used in dealing with psychological distress, especially during this COVID-19 pandemic, where specific types of coping strategies are more suitable than others. For example, problem-focused coping might be more suitable for dealing with the problem head-on within a long-term duration. In contrast, emotion-focused coping and avoidant coping are much more suitable for the short term, and if used more frequently, may lead to a much worse state of depression, anxiety, and stress due to an unsolved problem.

The contributions of this study were looked at based on theoretical and practical aspects. In the terms of the theoretical, this study contributes by providing an understanding of how depression, anxiety, and stress could manifest during a challenging time such as this COVID-19 pandemic, which may lead to psychological distress for communities, especially to students, who have to adapt to new norms while continuing their studies and living their daily lives in many different ways in comparison to the past. In terms of the practical for social sustainability, this study allows its findings to be applied by students, societies, and essential agencies to deal with psychological distress during this pandemic by looking to social support and coping strategies. The important element for university students is to keep going.

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