Results of Parallel Mediation Models for Depression, Anxiety and Stress

Table S1. Total summary of parallel mediation models with standardized and unstandardized coefficients

	Unstandardized estimates				Standardized estimates			
	Coeff.	**SE**	**LLCI**	**ULCI**	**Coeff.**	**BootSE**	**LLCI**	**ULCI**
Mediation Model 1 = Depression								
Total Effect	2.31	0.66	1.01	3.62	0.21***			
Direct Effect	0.47	0.59	-0.69	1.64	0.04			
- CCWS → IU	2.34	0.61	1.13	3.55	0.23***			
- CCWS → FA	1.99	0.40	1.93	2.79	0.28***			
- IU → DEPRESSION	0.27	0.06	0.14	0.39	0.27***			
- FA → DEPRESSION	0.61	0.09	0.42	0.79	0.61***			
Total indirect effect	1.84	0.42	1.06	2.74	0.16	0.03	0.09	0.24#
- Through IU	0.63	0.23	0.23	1.15	0.06**	0.02	0.02	0.10#
- Through FA	1.21	0.31	0.65	1.89	0.08***	0.03	0.06	0.16#
Total Depression Model Summary: R^2 = 0.35; $F_{(5,277)}$ = 30.43; p < 0.000								
Mediation Model 2 = Anxiety								
Total Effect	2.67	0.66	1.37	3.97	0.23***			
Direct Effect	1.46	0.65	0.19	2.74	0.12*			
- CCWS → IU	2.34	0.61	1.13	3.55	0.23***			
- CCWS → FA	1.99	0.40	1.93	2.79	0.28***			
- IU → ANXIETY	0.23	0.07	0.10	0.37	0.21***			
- FA → ANXIETY	0.33	0.10	0.13	0.53	0.20**			
Total indirect effect	1.21	0.31	0.66	1.86	0.10	0.03	0.06	0.16#
- Through IU	0.55	0.23	0.16	1.07	0.05**	0.02	0.01	0.11#
- Through FA	0.66	0.24	0.22	1.15	0.06**	0.02	0.02	0.10#
Total Anxiety Model Summary: R^2 = 0.27; $F_{(5,277)}$ = 20.22; p < 0.000								
Mediation Model 3 = Stress								
Total Effect	2.53	0.58	1.39	3.67	0.24***			
Direct Effect	1.02	0.53	0.02	2.06	0.10*			
- CCWS → IU	2.34	0.61	1.13	3.55	0.23***			
- CCWS → FA	1.99	0.40	1.93	2.79	0.28***			
- IU → STRESS	0.24	0.05	0.13	0.35	0.23***			
- FA → STRESS	0.48	0.08	0.31	0.64	0.32***			
Total indirect effect	1.51	0.35	0.88	2.27	0.14	0.03	0.08	0.21#
- Through IU	0.56	0.20	0.21	0.99	0.05**	0.02	0.02	0.09#
- Through FA	0.95	0.28	0.47	1.55	0.09***	0.02	0.04	0.14#
Total Stress Model Summary: R^2 = 0.40; $F_{(5,277)}$ = 37.54; p < 0.000								

Note: * p < 0.05 ** p < 0.01; *** p < 0.001; For indirect effects: significance is given by the absence of zeros in the confidence intervals (Indicated with #) and * indicates the significance of Sobel Test z.

Table S2. Total summary of serial mediation model with standardized and unstandardized coefficients

	Unstandardized estimates				Standardized estimates			
	Coeff.	**SE**	**LLCI**	**ULCI**	**Coeff.**	**BootSE**	**LLCI**	**ULCI**
Total Effect	7.51	1.70	4.17	10.87	0.25***			
Direct Effect	2.96	1.53	-0.05	5.97	0.10			
CCWS → IU	2.34	.61	1.13	3.55	0.23***			
CCWS → DFS	1.29	0.35	0.56	2.01	0.18***			
IU → DFS	0.30	0.35	0.23	0.37	0.44***			
IU → Global Distress	0.74	0.15	0.43	1.06	0.25***			
DFS → Global Distress	1.41	0.24	.0.93	1.89	0.33***			
Total indirect effect	4.55	1.04	2.62	6.67	0.15	0.33	0.09	0.22#
Ind1	1.73	0.62	0.65	3.05	0.06	0.02	0.02	0.10#
Ind2	1.82	0.59	0.74	3.04	0.06	0.02	0.02	0.10#
Ind3	1.00	0.35	0.42	1.77	0.03	0.01	0.01	0.06#
Total Stress Model Summary: $R^2 = 0.18$; $F(_{3,279}) = 20.60$; $p < 0.000$								

Note: * $p < 0.05$ ** $p < 0.01$; *** $p < 0.001$; For indirect effects: significance is given by the absence of zeros in the confidence intervals (Indicated with #). Ind 1: CCWS → IU → Global Distress (DASS-21); Ind 2: CCWS → DFS → Global Distress (DASS-21); Ind 3: CCWS → IU → DFS → Global Distress (DASS-21).

Table S3. Total summary of Sensitivity Analysis of serial mediation model with inverted mediators (standardized and unstandardized coefficients)

	Unstandardized estimates				Standardized estimates			
	Coeff.	**SE**	**LLCI**	**ULCI**	**Coeff.**	**BootSE**	**LLCI**	**ULCI**
Total Effect	7.51	1.70	4.17	10.86	0.25***			
Direct Effect	2.96	1.53	-0.51	5.97	0.10			
CCWS → DFS	1.99	0.40	1.20	2.79	0.28***			
CCWS → IU	0.94	0.57	-0.18	2.06	0.09			
DFS → IU	0.70	0.08	0.54	0.86	0.49***			
DFS → Global Distress	1.42	0.24	0.94	1.89	0.33***			
IU → Global Distress	0.74	0.16	0.43	1.06	0.25***			
Total indirect effect	4.56	1.03	2.66	6.71	0.16***	0.03	0.09	0.22#
Ind1	2.82	0.75	1.48	4.39	0.09	0.02	0.05	0.14#
Ind2	0.70	0.47	-0.12	1.69	0.02	0.01	-0.00	0.05
Ind3	1.04	0.35	0.45	1.84	0.03	0.03	0.01	0.06#

Note: *** $p < 0.001$; For indirect effects: significance is given by the absence of zeros in the confidence intervals (Indicated with #). Ind 1: CCWS → DFS → Global Distress (DASS-21); Ind 2: CCWS → IU→ Global Distress (DASS-21); Ind 3: CCWS → DFS → IU→ Global Distress (DASS-21).