## Supplementary table 2. Summary of included studies in the meta-analysis. *excluded in quantitative synthesis

| Leading author | Year | Country | Period of data collecting (Data Source) | Sample size | Outcome reported | Assessment tool | Category of outcome | etc. |
|----------------|------|---------|----------------------------------------|-------------|------------------|----------------|--------------------|------|
| **Etteman (2020)** | USA 2020 | 2017 to 2018 vs. March 31, 2020 - April 13, 2020 (National Health & Nutrition Examination Survey) | 5,065 vs. 1,441 | Increase in depression prevalence (≥3-fold) | PHQ-9 ≥ 10 | Depression | | |
| **Twenge (2020)** | USA 2020 | January - June 2019 vs. April 23 - May 2020 (National Health Interview Survey & Household Pulse Survey) | 3,965,525 | Increase in depressive disorders, anxiety disorders, or one or both (≥3-fold) | GAD-2-3 | Depression | Anxiety | |
| **Castelini (2020)** | Italy 2020 | December 2019 vs. April 22 - May 3, 2020 (National Health Interview Survey & Household Pulse Survey) | 130 | Increase in depressive symptoms, but no changes in anxiety | BSI | Depression | Anxiety | |
| **Ramiz (2021)** | France 2021 | November 2014 and December 2019 vs. April 15, 2020 and May 4, 2020 (MAVIE cohort) | 1,237 | Depression remained unchanged from 27.0% at recruitment to 27.8% at lockdown. Anxiety symptoms increased from 17.3 to 20.1% | PHQ-9 ≥ 4 | Depression | Anxiety | |
| **van der Velden (2020)** | Netherlands 2020 | March 2019 vs. March 2020 (Dutch longitudinal population-based LISS panel) | 4,983 | Lower prevalence of anxiety and depression after the outbreak (June 2020 vs. April 2020) | MH-6 ≤ 60 | Depression | Anxiety | |
| **van der Velden (2020)** | Czech 2020 | November 2017 (Czech Mental Health Study) vs. May 6 - 2020 (Czech Mental Health Study) | 3,306 vs. 3,021 | Increase in depression (3-fold) and anxiety symptoms (2-fold) | MINI | Depression | Anxiety | |
| **Bralovská (2020)** | Germany 2020 | October 2019 vs. March 2020 (Boehm Optimism and Mental Health project) | 436 | Depression and anxiety at baseline (October 2019) did not predict burden at follow-up (March 2020). But, stress symptoms assessed at baseline were a significant predictor of higher burden at follow-up | DASS-21 | Depression | Anxiety | |
| **Ruggieri (2020)** | Italy 2020 | March 7 - 9, 2020 (pre-quarantine) vs. April 12 - 14, 2020 (post-quarantine) | 113 | Increase in depression, anxiety, and stress | DASS-21 | Depression | Anxiety | |
| **Hegwa (2021)** | USA 2021 | September - December 2019 vs. April - June 2020 (Sample 1) | Sample 1: 300 | Significant increases in anxiety and stress. | | Depression | | |
| **Ayuso-Mateos (2020)** | Spain 2020 | November 2019, March 2020, and June 2020 (Sample 2) | 1,103 | No increase in depression and anxiety symptoms | | | | |
| ***Buder and Ueda (2020)** | Japan 2020 | June 17, 2016 - March 14, 2020 vs. May 21, 2020 - June 30, 2020 (Eldad con Salud project) | 5,993 | Decrease in suicidal ideation | | | Suicidal ideation | |
| ***Sevolajnen (2021)** | Finland 2021 | September 16 and October 22, 2020 (Social Media at Work in Finland survey) vs. September 15 and October 22, 2020 | 1,044 | Increase in psychological distress | STAIA-12 | Psychological distress | | |
| **McGinty (2020)** | USA 2020 | 2018 (National Health Interview Survey) vs. April 7 - 13, 2020 (Swiss Household Panel) | 25,417 vs. 1,468 | Increase in psychological distress | Kessler 6 ≥ 13 | Psychological distress | | |
| **Pierce (2020)** | UK 2020 | 2018-19 vs. April 2020 (UK household longitudinal study) | 17,452 | Increase in psychological distress | GHQ-12 ≥ 4 | Psychological distress | | |
| **Waddell (2020)** | UK 2020 | 2017-2018 vs. April 23-30, 2020 (UK household longitudinal study) | 8,974 | Increase in psychological distress | | | Psychological distress | | |
| **Ferry (2020)** | UK 2020 | September 14 - 21, 2019 vs. April 20 - 27, 2020 (UK household longitudinal study) | 8,708 | Increase in psychological distress | GHQ-12 ≥ 4 | Psychological distress | | |
| **Canady (2020)** | Canada 2020 | February 2019 vs. May 2020 (Rand American Life Panel) | 2,555 vs. 1,870 | No change in psychological distress | Kessler 6 | Psychological distress | | |
| **Kahn (2021)** | Switzerland 2021 | September 2, 2019 - March 3, 2020 vs. March 12 - June 30, 2020 (Swiss Household Panel) | 5,859 | Reduced stress levels significantly | | | Perceived stress | |
| **Novotny (2020)** | Czech 2020 | December 19, 2014 vs. April 24 to May 27, 2020 | 715 | Increase in stress (1.4-fold) and depressive symptoms (5.5-fold) | PHQ-9 (before COVID-19) + PHQ-4 (during COVID-19) ≥ 3 | Depression | Perceived Stress | |
| **Paschke (2020)** | Germany 2020 | September 2019 vs. September 19, 2018 vs. April 20 - 30, 2020 | 844 adolescents | Increase in psychological stress during COVID-19 | PSS-4 ≥ 8 | Depression | Perceived Stress | |
| **Daly (2020)** | UK 2020 | 2017-2019 vs. April, May, and June 2020 (UK household longitudinal study) | 14,393 | Prevalence of mental health problems (GHQ-12 ≥ 3) increased from 24.3% in 2017-2019 to 37.8% in April 2020 and remained elevated in May (34.7%) and June (31.9%) 2020 | GHQ-12 ≥ 3 | Psychological distress | | |

*Note: Sample sizes are indicated as sample 1 unless otherwise specified.*