

Supplementary Table 1. Descriptive Characteristics of SHARE-COVID Survey Sample

	Mean/%	(SD)	Range
Feel depressed in last month	28.5%		0-1
Feel more depressed since pandemic	18.0%		0-1
Age			
50-59	26.1%		0-1
60-69	38.5%		0-1
70-79	22.2%		0-1
80+	15.9%		0-1
Female (Male)	54.0%		0-1
Partnered (Unpartnered)	64.4%		0-1
Household size	2.13	(1.05)	1-18
Employed (Not employed)	32.9%		0-1
Poor self-rated health	27.8%		0-1
# Chronic conditions	0.17	(0.59)	0-7

Notes. $N = 51,383$ from 27 countries.

Supplementary Table 2. Odds Ratios from Multilevel Logit Regression Models for COVID-19 Bereavement and Depression, by Gender Among Older Adults

	Model 1		Model 2	
	Felt sad or depressed in the last month		Felt more sad or depressed than Pre-COVID-19	
Any network bereavement ^a	1.34	**	1.57	***
× Female	1.08		0.98	
National COVID-19 mortality				
1st quartile (ref)		--		--
2nd quartile	1.09		0.87	
3rd quartile	1.16		1.18	
4th quartile	1.23		1.48	*
Control variables				
Age				
50-59 (ref)		--		--
60-69	0.90	**	0.93	
70-79	0.88	**	0.87	**
80+	1.00		0.97	
Female (Male)	1.97	***	2.02	***
Partnered (Unpartnered)	0.72	***	0.89	***
Household size	0.94	*	0.91	**
Employed (Not employed)	0.84	***	0.95	
Poor self-rated health ^b	2.43	***	2.00	***
# Chronic conditions ^c	1.34	***	1.31	***
Baseline mortality	0.99		0.98	
Intercept	0.21	***	0.12	*
Random effects				
Intercept variance	0.09	***	0.10	***

Notes. $N = 51,383$; Country $N = 27$.

^a Reference group is respondents not reporting COVID-19 deaths. ^b Reference group is self-reported good, very good, or excellent health. ^c Sum of 7 chronic conditions.

* $p < .05$. ** $p < .01$. *** $p < .001$.

Supplementary Table 3. Odds Ratios from Multilevel Logit Regression Models for National COVID-19 Mortality and Depression, by Gender Among Older Adults

	Model 1		Model 2	
	Felt sad or depressed in the last month		Felt more sad or depressed than Pre-COVID-19	
Any network bereavement ^a	1.41	***	1.55	***
National COVID-19 mortality				
1st quartile (ref)		--		--
2nd quartile	1.01		0.81	
3rd quartile	1.05		1.07	
4th quartile	1.03		1.23	
Interactions				
1st quartile × Female (ref)		--		--
2nd quartile × Female	1.12		1.12	
3rd quartile × Female	1.16	*	1.15	
4th quartile × Female	1.32	***	1.30	***
Control variables				
Age				
50-59 (ref)		--		--
60-69	0.90	**	0.93	
70-79	0.88	**	0.87	**
80+	0.99		0.91	**
Female (Male)	1.71	***	1.74	***
Partnered (Unpartnered)	0.72	***	0.89	***
Household size	0.94	*	0.91	**
Employed (Not employed)	0.84	***	0.95	
Poor self-rated health ^b	2.43	***	2.00	***
# Chronic conditions ^c	1.34	***	1.31	***
Baseline mortality	0.99		0.98	
Intercept	0.23	***	0.13	***
Random effects				
Intercept variance	0.09	***	0.10	***

Notes. $N = 51,383$; Country $N = 27$.

^a Reference group is respondents not reporting COVID-19 deaths. ^b Reference group is self-reported good, very good, or excellent health. ^c Sum of 7 chronic conditions.

* $p < .05$. ** $p < .01$. *** $p < .001$.

Supplementary Table 4. Odds Ratios from Multilevel Logit Regression Models for Individual COVID-19 Bereavement, by National COVID-19 Mortality for Depression

	Model 1	Model 2	Model 3
Any network bereavement ^a	1.14	--	--
Family bereavement	--	1.86	--
Nonfamily bereavement	--	--	0.79
National COVID-19 mortality			
1st quartile (ref)	--	--	--
2nd quartile	1.09	1.10	1.09
3rd quartile	1.16	1.16	1.16
4th quartile	1.23	1.25	1.24
Interactions			
1st quartile × bereavement (ref)	--	--	--
2nd quartile × bereavement	1.22	0.82	1.66
3rd quartile × bereavement	1.24	0.84	1.73
4th quartile × bereavement	1.23	0.82	1.69
Control variables			
Age			
50-59 (ref)	--	--	--
60-69	0.90 **	0.90 **	0.90 **
70-79	0.88 **	0.89 **	0.88 **
80+	1.00	1.00	0.99
Female (Male)	1.98 ***	1.97 ***	1.98 ***
Partnered (Unpartnered)	0.72 ***	0.72 ***	0.72 ***
Household size	0.94 *	0.94 *	0.94 *
Employed (Not employed)	0.84 ***	0.84 ***	0.84 ***
Poor self-rated health ^b	2.43 ***	2.43 ***	2.43 ***
# Chronic conditions ^c	1.34 ***	1.34 ***	1.34 ***
Baseline mortality	0.99	0.99	0.99
Intercept	0.21 ***	1.21 ***	1.21 ***
Random effects			
Intercept variance	0.09 ***	0.09 ***	0.09 ***

Notes. $N = 51,383$; Country $N = 27$.

^a Reference group is respondents not reporting COVID-19 deaths of each type. ^b Reference group is self-reported good, very good, or excellent health. ^c Sum of 7 chronic conditions.

* $p < .05$. ** $p < .01$. *** $p < .001$.

Supplementary Table 5. Odds Ratios from Multilevel Logit Regression Models for Individual COVID-19 Bereavement, by National COVID-19 Mortality for Worsening Depression

	Model 1	Model 2	Model 3
Any network bereavement ^a	1.82	--	--
Family bereavement	--	3.57	--
Nonfamily bereavement	--	--	1.14
National COVID-19 mortality			
1st quartile (ref)	--	--	--
2nd quartile	0.88	0.88	0.88
3rd quartile	1.18	1.19	1.18
4th quartile	1.48 *	1.51 *	1.50 *
Interactions			
1st quartile × bereavement (ref)	--	--	--
2nd quartile × bereavement	0.68	0.39	1.02
3rd quartile × bereavement	0.96	0.60	1.40
4th quartile × bereavement	0.83	0.45	1.27
Control variables			
Age			
50-59 (ref)	--	--	--
60-69	0.93	0.93	0.93
70-79	0.87 **	0.88 **	0.87 **
80+	0.91	0.92	0.91
Female (Male)	2.02 ***	2.01 ***	2.02 ***
Partnered (Unpartnered)	0.89 ***	0.89 ***	0.90 ***
Household size	0.91 **	0.91 **	0.91 **
Employed (Not employed)	0.95	0.95	0.95
Poor self-rated health ^b	2.00 ***	2.00 ***	2.00 ***
# Chronic conditions ^c	1.31 ***	1.31 ***	1.31 ***
Baseline mortality	0.98	0.98	0.98
Intercept	0.12 ***	0.12 ***	1.12 ***
Random effects			
Intercept variance	0.10 ***	0.10 ***	0.10 ***

Notes. $N = 51,383$; Country $N = 27$.

^a Reference group is respondents not reporting COVID-19 deaths of each type. ^b Reference group is self-reported good, very good, or excellent health. ^c Sum of 7 chronic conditions.

* $p < .05$. ** $p < .01$. *** $p < .001$.