

| Supplementary File 1. Measurement and coding of independent variables. |
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| Variable<br>Measure              | Variable register or survey item                                      | Variable coding   | Variable<br>source                   |
|----------------------------------|---|---|--------------------------------------|
| Severity of<br>mental<br>illness | Register: Landspatientregisteret LPR_3, Diagnoser and Kontakter       | Non-presence of severe mental illness (value 0):  | Danish<br>Health Data<br>Authorities |
|                                  | Variable Diagnoser: diagnosekode                                      | No occurrence of one of the following diagnoses: F20-   |                                      |
|                                  | Variable Kontakter: start_dato  | F22*, F24*, F25*, F28-F31*,<br>F32.3*, F33.3*   |                                      |
|                                  | Data extraction period: 1/12/2023-15/12/2023                          | *Including sub-diagnoses  |                                      |
|                                  | Data type: Occurrence   | Presence of severe mental   |                                      |
|                                  |   | illness (value 1):  |                                      |
|                                  |   | Minimal one occurrence of<br>one of the following action<br>diagnoses: F20-F22*, F24*,<br>F25*, F28-F31*, F32.3*,<br>F33.3* |                                      |
|                                  |   | *Including sub-diagnoses  |                                      |
| Age                              | Register: Befolkningen (BEF)  | Continuous age  | Statistics<br>Denmark                |
|                                  | Variable: Alder   | 10-year age intervals for the test of representativeness  |                                      |
|                                  | Data extraction time: 30/06/2023                                      |   |                                      |
|                                  | Data type: Status   |   |                                      |
| Migrant<br>status                | Register: Befolkningen (BEF)  | Non-Danish origin:<br>Immigrants, and   | Statistics<br>Denmark                |
|                                  | Variable: Invandringstype (IE_type)                                   | descendants from<br>immigrants (value 0)  |                                      |
|                                  | Data extraction time: 30/06/2023                                      | Danish origin: Not  |                                      |
|                                  | Data type: Status   | Immigrants, and<br>descendants from<br>immigrants (value 1)   |                                      |
| Gender                           | Register: Befolkningen (BEF)  | Male: Gender as male<br>according to the official CPR   | Statistics<br>Denmark                |
|                                  | Variable: Køn   | register (value 0)  | Denmark                              |
|                                  | Data extraction time: 30/06/2023                                      | Female: Gender as female according to the official CPR  |                                      |
|                                  | Data type: Status   | register (value 1)  |                                      |
| Geographica<br>I location        | Register: Befolkningen (BEF)  | Small city: Rural area<br>municipalities, outlying  | Statistics<br>Denmark                |
|                                  | Variable: ADRESSE_ID<br>Classification scheme: KOMMUNEGRUPPER_V1_2018 | municipalities, outrying<br>municipalities, suburban<br>municipalities (value 0)  | Dennidi K                            |
|                                  | Data extraction time: 30/06/2023                                      |   |                                      |



|              |  | Large city: Big city  |            |
|--------------|--|---|------------|
|              | Data: Status                                   | municipalities, capital   |            |
|              |  | region municipalities (value 1)   |            |
| Socioecono   | Registers: Uddannelse (UDDA) and               | Lowest level of highest   | Statistics |
| mic position | Arbejdsmarkedsklassifikationsmodulet (AKM)     | educational attainment:   | Denmark    |
|              | Variable UDDA: AUDD                            | High school (value 0)<br>Middle level of highest  |            |
|              | Variable AKM: SOCIO13                          | educational attainment:<br>Upper secondary and  |            |
|              | Classification scheme for UDDA: DISCED-15      | vocational education (value 1)  |            |
|              | Classification scheme for AKM: SOCIO13_V1_2014 | ,<br>Highest level of highest   |            |
|              | Data extraction time for UDDA: 30/09/2022      | educational attainment:<br>Higher education (value 2)   |            |
|              | Data extraction time for AKM: 21/12/2022       |   |            |
|              | Data type: Status                              | Lowest level of labor<br>market position: Not<br>economically active and<br>others* (value 0)   |            |
|              |  | Middle level of labor<br>market position:<br>Temporarily not<br>economically active (value<br>1)  |            |
|              |  | Highest level of labor<br>market position:<br>Economically active (value<br>2)  |            |
|              |  | *Note that "others"<br>concerns individuals with<br>little or no connection to<br>the labor market, with<br>income from employment,<br>unemployment benefits, or<br>social assistance below<br>58,600 DKK (2016 prices),<br>and who are not enrolled in<br>education according to<br>Statistics Denmark |            |
|              |  | Index calculated between<br>highest educational<br>attainment and labor<br>market position, both given<br>equal weight  |            |



| Social  | Variables: "How often has someone suggested some      | Please see the specific      | Survey    |
|---------|---|------------------------------|-----------|
| Support | action you should take in a particular situation?"    | categories for the variable  | question- |
|         | (Enacted social support), "Imagine that you have a    | items in Appendix B.         | naire     |
|         | problem that you cannot resolve. How willing do you   |                              |           |
|         | think people around you would be to help you find a   | The index is calculated as   |           |
|         | solution to the problem?" (Perceived social support), | follows:                     |           |
|         | "In the past two weeks, how often have you seen       | 1/3 weight: "How often has   |           |
|         | your family?" (embedded social support), "In the past | someone suggested some       |           |
|         | two weeks, how often have you seen your friends?"     | action you should take in a  |           |
|         | (embedded social support).                            | particular situation?"       |           |
|         |   | 1/3 weight: "Imagine that    |           |
|         | Data extraction time: 28/02/2024                      | you have a problem that      |           |
|         |   | you cannot resolve. How      |           |
|         | Data type: Status                                     | willing do you think people  |           |
|         |   | around you would be to       |           |
|         |   | help you find a solution to  |           |
|         |   | the problem?"                |           |
|         |   | 1/6 weight: "In the past two |           |
|         |   | weeks, how often have you    |           |
|         |   | seen your family?"           |           |
|         |   | 1/6 weight: "In the past two |           |
|         |   | weeks, how often have you    |           |
|         |   | seen your friends?"          |           |