**Appendix Table 1. Description of variables used in the study**

| Variables | Description |
|---|---|
| ***Labor Market outcomes*** | |
| Employed | Binary variable = 1 if respondent is employed (full-time or part-time) ; 0 otherwise |
| In labor force | Binary variable = 1 if respondent is in the labor force (employed or unemployed) ; 0 if not in the labor force |
| Weeks worked in past year conditional on employment | Number of weeks worked for pay or profit in past 12 months conditional on being employed |
| Days missed in past month conditional on employment | Number of full days of work missed in past 30 days conditional on being employed |
| | |
| ***Major Depressive Episode indicators*** | |
| Depressed mood | Binary variable =1 if felt depressed/ nothing could cheer you up/discouraged about things in life/ felt hopeless about future most days during episode in past 12 months; 0 otherwise |
| Diminished pleasure | Binary variable =1 if nothing was fun even though good things were happening during episode in past 12 months; 0 otherwise |
| Significant weight change | Binary variable =1 if smaller appetite/ larger appetite than usual most days during episode in past 12 months; 0 otherwise |
| Insomnia or Hypersomnia | Binary variable =1 if trouble sleeping/ sleeping more than usual most nights during episode in past 12 months; 0 otherwise |
| Restlessness or retardation | Binary variable =1 if others notice talking/ moving more slowly/ restlessness during episode in past 12 months; 0 otherwise |
| Fatigue | Binary variable =1 if low energy and tired without hard work most days during episode in past 12 months; 0 otherwise |
| Worthlessness | Binary variable =1 if feeling of worthlessness most days during episode in past 12 months; 0 otherwise |
| Indecisiveness | Binary variable =1 if slow or mixed up thoughts most days/ more trouble concentrating most days/ unusual indecisiveness during episode in past 12 months; 0 otherwise |
| Suicidal thoughts | Binary variable =1 if often thought of death/ thought would be better if dead/ thought about suicide/ made suicide plan/ attempted suicide during episode in past 12 months; 0 otherwise |
| Frequently severe emotional distress | Binary variable =1 if severe emotional distress often/ sometimes during episode in past 12 months; 0 otherwise |
| Severe emotional distress | Binary variable =1 if  moderate/ severe/ very severe emotional distress during episode in past 12 months; 0 otherwise |
| Length of Depressive episode | Length of depressive episode in days |
| | |
| ***Panic Attack indicators*** | |
| Sweating | Binary variable =1 if sweating during attack in past 12 months; 0 otherwise |
| Trembling | Binary variable =1 if trembling/ shaking during attack in past 12 months; 0 otherwise |
| Choking | Binary variable =1 if short of breath/ felt you were choking during attack in past 12 months; 0 otherwise |
| Chest pain or nausea | Binary variable =1 if chest pain/ discomfort or nausea/stomach discomfort during attack in past 12 months; 0 otherwise |
| Dizziness or unreality | Binary variable =1 if felt dizzy/ felt you were not really there/ felt things around you unreal/ might lose control or go crazy/ afraid might die / numbness or tingling/ hot flushes or chills during attack in past 12 months; 0 otherwise |
| | |
| ***Social Phobia indicators*** | |
| Afraid meeting new people | Binary variable =1 if shy/afraid/uncomfortable meeting new people in past 12 months; 0 otherwise |
| Afraid talking to authority | Binary variable =1 if shy/afraid/uncomfortable talking to authority in past 12 months; 0 otherwise |
| Shy at social gathering | Binary variable =1 if shy/afraid/uncomfortable at parties and social gatherings in past 12 months; 0 otherwise |
| Shy performing | Binary variable =1 if shy/afraid/uncomfortable performing in front of audience in past 12 months; 0 otherwise |
| Shy of unknown people | Binary variable =1 if shy/afraid/uncomfortable talking to people don't know well in past 12 months; 0 otherwise |
| Shy at disagreement | Binary variable =1 if shy/afraid/uncomfortable disagreeing with people don't know well in past 12 months; 0 otherwise |
| Shy with others watching | Binary variable =1 if shy/afraid/uncomfortable while writing/eating/drinking with someone watching in past 12 months; 0 otherwise |
| Shy using public restroom | Binary variable =1 if shy/afraid/uncomfortable using public bathroom  in past 12 months; 0 otherwise |
| Shy in dating situation | Binary variable =1 if shy/afraid/uncomfortable in dating situation  in past 12 months; 0 otherwise |
| Uncomfortable getting attention | Binary variable =1 if shy/afraid/uncomfortable being center of attention/ being in an embarrassing situation in past 12 months; 0 otherwise |

| | |
|---|---|
| Fear of embarrassment | Binary variable =1 if fear of embarrassment/humiliation/ fear of embarrassing others/ fear someone looking/talking / thinking negatively about you/ fear of being focus of attention in past 12 months; 0 otherwise |
| Fear of social situation | Binary variable =1 if very upset/nervous in a social situation or in front of a group in past 12 months; 0 otherwise |
| Avoid social situations | Binary variable =1 if avoid social situation or activity in front of group due to fear in past 12 months; 0 otherwise |
| Social situations cause intense anxiety | Binary variable =1 if respondent has 2 or more shyness reactions/ severe or very severe social fear if faced today/ fear of panic attack in past 12 months; 0 otherwise |
| Recent occurrence after age 18 | Binary variable =1 if age of recent occurrence of feared/ avoided social situation is at least 18 years and it occurred in past 12 months; 0 otherwise |

### *Generalized Anxiety Disorder indicators*

| | |
|---|---|
| Excess anxiety | Binary variable =1 if respondent worried more than others about same problems/ more nervous/anxious than most with same problems / anxious/worried most days for one month or more in past 12 months; 0 otherwise |
| Length of GAD episode | Length of episode when respondent was worried most days in past 12 months; 0 otherwise |
| Difficult to control worry | Binary variable =1 if find hard to control worry/anxiousness/nervousness often or sometimes in past 12 months; 0 otherwise |
| Restlessness | Binary variable =1 if often feel restless, keyed up, or on edge in past 12 months; 0 otherwise |
| Tired | Binary variable =1 if often get tired easily in past 12 months; 0 otherwise |
| Irritable | Binary variable =1 if often more irritable than usual in past 12 months; 0 otherwise |
| Difficulty concentrating | Binary variable =1 if often have difficulty concentrating or keeping one's mind on what one was doing in past 12 months; 0 otherwise |
| Tense muscles | Binary variable =1 if often have tense, sore, or aching muscles in past 12 months; 0 otherwise |
| Sleeping problems | Binary variable =1 if often have trouble falling or staying asleep in past 12 months; 0 otherwise |
| Excessive nervousness | Binary variable =1 if frequently so nervous that could not think of anything else regardless of effort in past 12 months; 0 otherwise |
| Significant emotional distress | Binary variable =1 if worry/anxiety/nervousness cause moderate/ severe/ very severe distress in past 12 months; 0 otherwise |
| Worry not always due to physical causes | Binary variable =1 if worry/anxiousness/nervousness *not* always due to physical causes in past 12 months; 0 otherwise |

### *Socio-demographic variables*

| | |
|---|---|
| Age | Age of respondent |
| Asian | Binary variable =1 if respondent is Asian (Vietnamese, Filipino, Chinese, all other Asians) ; 0 otherwise |
| Latino | Binary variable =1 if respondent is Latino ( Cuban, Puerto Rican, Mexican , all other Hispanic) ; 0 otherwise |
| Africanamerican | Binary variable =1 if respondent is Africanamerican ; 0 otherwise |
| Married | Binary variable =1 if married/cohabiting ; 0 otherwise |
| Divorced | Binary variable =1 if divorced/ separated/ widowed ; 0 otherwise |
| 12 years of education | Binary variable =1 if respondent had 12 years of education ; 0 otherwise |
| 13-15 years of education | Binary variable =1 if respondent had 13 to 15 years of education ; 0 otherwise |
| 16 or more years of education | Binary variable =1 if respondent had 16 or more years of education ; 0 otherwise |
| Midwest | Binary variable =1 if region of residence is midwest ; 0 otherwise |
| South | Binary variable =1 if region of residence is south ; 0 otherwise |
| West | Binary variable =1 if region of residence is west ; 0 otherwise |

### *Physical chronic conditions*

| | |
|---|---|
| Chronic conditions | Binary variable =1 if respondent had either Arthritis/Rheumatism , Stroke, Heart Attack, Diabetes, Ulcer or Cancer at any point in one's life ; 0 otherwise |