Table E3. Longitudinal European studies including pandemic data identified in the selective review.

First author	Publication date	Sample*	State	Design**	Main results***
Beck et al.	Feb 2021	General population (N = 1005 (T0), N = 1005 (T1), N = 2003 (T2), N = 1736 (T3), age categories given	France	4 repetitive cross-sectional surveys, March 31 to April 2 2020, April 15-17 2020, May 7-10 2020, June 10-12 2020	Prevalence of sleep problems decreased over time, no exact odds ratios reported (given in a figure)
Bendau et al. (a)	Feb 2021	General population (N = 2376), only participants who completed > 2 surveys, mean age = 38.8	Germany	Longitudinal observation, 4 waves March 27 to June 15 2020	No changes in depressive symptoms (PHQ-2; d = .03, p = .230), decreasing COVID-19-related anxiety (d = .41, p < .001) and anxiety (GAD-2: d = .19, p < .001); RF: Suppression (r = -.01 to .09), unhealthy habits (reduced physical activity and healthy diet, more substance use; r = .00 to .12), thinking about pandemic ? PF: Self-efficacy (r= -.07 to -.14), social contacts (r = -.00 to -.15), medical support (r = -.05 to -.15), psychological support (r = -.01 to -.09)
Bendau et al. (b)	Apr 2021	General Population N = 4175 (T0), N = 1040 (T1), N = 803 (T2), N = 503 (T3), mean age = 36.9	Germany	Longitudinal observation, 4 waves March 27 to June 15 2020	RF: Individuals with mental (esp. anxiety) disorders had more COVID-19-related fear, anxiety, and depressive symptoms (b = .216 to .866); female (b = .053 to .20); older age: COVID-19 related fear (b = .005), younger age: depressive (b = .009) and anxiety symptoms (b = .003); symptoms decreased over time in individuals with

					anxiety disorder (b = -.088 to -.104)
Bu et al. (b)	Nov 2020	General Population (N = 38217), age ≥ 18, age categories given	UK	Longitudinal panel study with weekly data collection, UCL COVID-19 Social Study, March 23 to May 10 2020,	RF concerning loneliness: young age (OR = 2.17-6.81), female gender (OR = 1.59), low income (OR = 1.3), economically inactive (OR = 1.3-2.04), mental health condition (OR = 5.32) PF: living with others (OR = .25-.45), rural environment (OR = .76-.92), social support (OR = .11-.54)
Cheval et al.	Mar 2021	Participants recruited through social media N = 267 (T1), N = 110 (T2), mean age = 40.0	France and Switzerland	Observational longitudinal study, March 30 to April 7 vs. April 13 to 21	RF: sedentary behavior associated with poorer physical health (β=-.35, p=.002), mental health (β=-.25, p=.003), and subjective vitality (β=-.30, p=.004); PF: increased physical activity associated with better physical health (β=.24, p=.002).
Fancourt et al.	Feb 2021	General population (N = 36520), age ≥ 18, age categories given	UK	Prospective longitudinal observational study with weekly assessments, UCL COVID-19 Social Study, March 23 to August 9 2020	Anxiety (b = -1.93, p < .0001) and depression (b = -2.52, p < .0001) declined during first 20 weeks of lockdown; RF: female gender (b= 1.34 and 1.08), young age (b= 1.38 to 4.02 and 1.86 to 4.57), lower education (b = .75 and 1.13) and income (b = .65 and 1.09), pre-existing mental illness (5.18 and 5.83)
González-Sanguino et al.	Apr 2021	General population N = 3480 (T0), N = 1041 (T1), N = 569 (T2), age ≥ 18, age categories given	Spain	Longitudinal online survey, March 21 to 29 (T0), April 13 to 27 (T1) and May 21 to June 4 (T2) 2020	Increased depression in T1 (Z = 7.06, p < .001), no changes in anxiety (Z = .13 to .25), downward trend for posttraumatic stress disorder (Z = 3.25, p < .01);

					RF: loneliness, female gender (anxiety, PTSD), younger age (depression) PF: spiritual well-being R^2 = .163 to .423
Groarke et al.	Apr 2021	General population (N = 1958), mean age = 31.01 (range: 18-87)	UK	Online Survey, three repeated measures, monthly, March to June 2020	High stability in loneliness and depression
Gullo et al.	Jan 2021	General population N = 411 (T1), N = 210 (T2), N = 167 (T3), N = 147 (T4), mean age = 34.5	Italy	Online questionnaire, 4 data points, April 2 to 9 (T1), April 20 to 29 (T2), May 4 to 11 (T3), May 28 to June 4 2020	Depression (d = .74) and anxiety (d = .67) higher than normative samples, coping and social support lower RF: female gender (d = .40 and .53), unemployment (d = .65 and .61), students (d = .28 and .27) PF: higher age (r = -.223 and -.141)
Herle et al.	Apr 2021	General population (N = 22374), age categories given	UK	UCL COVID-19 Social Study, March 28 to May 29 2020	No changes in eating RF: loneliness (eating more: OR = 1.07), single/ divorced and stressful life events (eating less: OR = 1.69) PF: Higher education (OR = .54-.77)
Madsen et al.	Apr 2021	Individuals with diabetes (N = 1366), age ≥ 18, mean age = 61.7	Denmark	Longitudinal online survey, 6 waves, March 19 to June 25 2020	Loneliness increased, quality of life decreased during lockdown, improvements after reopening (no effect sizes given) PF: (T1 to T6) women with larger decrease in social isolation and psychological distress;, stronger increase in quality of life (p < .001)
Matiz et al.	Sep 2020	Female teachers (N = 58), mean age = 50.8	Italy	8-week mindfulness-oriented meditation intervention February 6 to 11 (T0) and April 2 to 15 2020 (T1)	PF: Resilience (HADS: t = 4.31, p < .01) and mindfulness

Megalakaki et al.	May 2021	General population (N = 1123 (T0), N = 323 (T1)), mean age = 33.82 (range: 18-80)	France	Two-wave design, 3-4 Month after nationwide lockdown, March 25 to April 2020 (T0), June 18 to July 10 2020 (T1)	Baseline distress predicted 14-20% of variance in post-traumatic, anxiety and depression symptoms RF: female (OR = 3.09)
Romero-Duarte et al.	May 2021	COVID-19 patients N = 969 mean age = 63.0	Spain	Retrospective observational 6-month follow-up study, starting March 1 to April 2020	mental health impariments (12.2%), women higher frequencies of mental health impairments
Salfi et al.	Mar 2021	General Population (N = 2013) mean age = 34.8	Italy	March and April 2020 vs. November and December 2020	Depression unchanged, higher distress, RF: female, negative COVID-19 impact, advanced age, healthcare worker; PF: higher education
Varga at al.	Mar 2021	General population (N = 205084), mean age = 44.5	Denmark, France, Netherlands, UK	Time-series survey data, March to July 2020, includes data from UCL COVID-19 Social Study	Poor mental health in lockdown, RF: (loneliness) young age, female, chronic disease, previous mental illness (no effect sizes given)
Wright et al.	Mar 2021	General population (N = 46284) age ≥ 18, age categories given	UK	Weekly assessments between April 1 to May 12 2020 UCL COVID-19 Social Study	RF: worries associated with low sleep quality (OR = 1.16) PF: close friends (OR = .97)

RF = Risk factor; PF = Protective Factor; PHQ = Patient Health Questionnaire; GAD = Generalized Anxiety Disorder; HADS = Hospital Anxiety and Depression Scale

* Description of the sample with sample size, age (minimum age and/or average age and range) - if reported in the manuscript;

** Description of the designs with information on the measurement time points, type of study - if reported in the manuscript.

*** Description of the main results, indicating the main statistical parameters, if reported.