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Supplementary Method 1. Search Strategy, Study Selection, Data Acquisition and Data Extraction for Included IPDMA Datasets

Data Sources and Study Selection

We searched Medline, Medline In-Process & Other Non-Indexed Citations and PsycINFO via OvidSP, and Web of Science via ISI Web of Knowledge from January 1, 2000 to May 9, 2018 for the PHQ-9 studies [1], from inception to June 10, 2016 for the EPDS [2], and from inception to June 14, 2016 for the HADS-D [3], using peer-reviewed [4] search strategies that were developed by an experienced medical librarian. We additionally reviewed reference lists from relevant reviews and queried authors who contributed datasets about non-published studies. We uploaded search results into RefWorks (RefWorks-COS, Bethesda, MD, USA); after de-duplication, unique citations were uploaded into DistillerSR (Evidence Partners, Ottawa, Canada) to manage the search process and data extraction.

Two investigators reviewed titles and abstracts for eligibility, independently. If either identified a study as potentially eligible, full-text review was done by two investigators, also independently. Any disagreements were resolved by consensus, with a third investigator consulted as necessary. Translators were consulted for languages for which team members were not fluent.

Data Extraction and Synthesis

We invited authors of eligible datasets to contribute de-identified primary data. As necessary, we emailed corresponding authors of eligible primary studies up to three times. If we did not receive a response, we emailed study co-authors and attempted to contact corresponding authors by phone.

Diagnostic interview used, health care setting, and country of primary studies were extracted from published articles by two investigators independently, and disagreements were

resolved by consensus. Countries were categorized as “very high”, “high” or “low-medium” development based on the United Nations’ Human Development Index [5]. This is a statistical composite index that includes indicators of life expectancy, education, and income. Participant-level data included age, sex, health care setting (when studies included participants from multiple settings), screening tool score, and major depression status (major depression case or non-case) for PHQ-9 and HADS-D datasets, and age, pregnancy status, screening tool score, and major depression status for the EPDS dataset. For major depression classification, we considered MDD or MDE based on the DSM or ICD, and if more than one was reported, we prioritized DSM over ICD. We prioritized DSM since it was more commonly used in included studies, and we prioritized MDE over MDD, because screening is done to attempt to detect depressive episodes, and further assessments must be done to determine if the episode is related to MDD, bipolar disorder or persistent depressive disorder [6].

We converted individual participant data to a standard format and synthesized with study-level data into a single dataset. We compared published participant characteristics and screening accuracy results with results from raw datasets, and we resolved any discrepancies in consultation with the original investigators. For the present study, we only included data from participants with complete data for all variables in analyses.

1. Levis B, Benedetti A, Thombs BD, and the DEPRESSion Screening Data (DEPRESSD) Collaboration. Accuracy of Patient Health Questionnaire-9 (PHQ-9) for screening to detect major depression: individual participant data meta-analysis. *BMJ*. 2019;365:I1476.
2. Levis B, McMillan D, Sun Y, He C, Rice DB, Krishnan A, et al. Comparison of major depression diagnostic classification probability using the SCID, CIDI and MINI diagnostic interviews among women in pregnancy or postpartum: an individual participant data meta-analysis. *Int J Methods Psychiatr Res*. 2019 Dec;28(4):e1803.
3. Wu Y, Levis B, Sun Y, Krishnan A, He C, Riehm KE, et al. Probability of major depression diagnostic classification based on the SCID, CIDI and MINI diagnostic interviews controlling for Hospital Anxiety and Depression Scale – Depression subscale

scores: an individual participant data meta-analysis of 73 primary studies. *J Psychosom Res.* 2020 Feb;129:109892.

4. McGowan J, Sampson M, Salzwedel DM, Cogo E, Foerster V, Lefebvre C: PRESS peer review of electronic search strategies: 2015 guideline statement. *J Clin Epidemiol.* 2016 Jul;75:40-6.
5. United Nations Development Programme. Human Development Report 2019. <http://hdr.undp.org/sites/default/files/hdr2019.pdf>. Accessed May 14, 2020.
6. American Psychiatric Association. Diagnostic and statistical manual of mental disorders: DSM-V 5th ed. Washington, DC: American Psychiatric Association 2013.

Supplementary Method 2. Differences between IPDMAs in the Present Study and Previous Published IPDMAs

We previously synthesized results in three IPDMAs [1-3] that examined the performance of commonly used diagnostic interviews for major depression. There were several differences, however, between the original IPDMAs and the results from each IPDMA that we synthesized in the present analysis. First, the PHQ-9 IPDMA database has been updated since the original IPDMA publication and now includes almost three times as many participants. Thus, we used the updated database in the present analysis.

Supplementary Method 3 reports results for data acquisition for the updated PHQ-9 database, and Supplementary Figure 1 illustrates the study selection process. Second, the original published PHQ-9 IPDMA [1] included a small number of primary studies that used semi- and fully structured interviews other than the SCID, CIDI, and MINI and did not compare the MINI with the SCID directly, whereas the EDPS [2] and HADS-D [3] IPDMAs included only the SCID, CIDI, and MINI and compared each of them directly. Thus, our re-analysis of the PHQ-9 included only the SCID, CIDI, and MINI and included comparable analyses to those for the EPDS and HADS-D. Third, to enable direct comparison across IPDMAs, we converted raw screening tool scores in each IPDMA to standardized scores.

1. Levis B, Benedetti A, Riehm KE, Saadat N, Levis AW, Azar M, et al. Probability of major depression diagnostic classification using semi-structured vs. fully structured diagnostic interviews. *Br J Psychiatry*. 2018 Jun;212(6):377-85.
7. Levis B, McMillan D, Sun Y, He C, Rice DB, Krishnan A, et al. Comparison of major depression diagnostic classification probability using the SCID, CIDI and MINI diagnostic interviews among women in pregnancy or postpartum: an individual participant data meta-analysis. *Int J Methods Psychiatr Res*. 2019 Dec;28(4):e1803.
8. Wu Y, Levis B, Sun Y, Krishnan A, He C, Riehm KE, et al. Probability of major depression diagnostic classification based on the SCID, CIDI and MINI diagnostic interviews controlling for Hospital Anxiety and Depression Scale – Depression subscale

scores: an individual participant data meta-analysis of 73 primary studies. *J Psychosom Res.* 2020 Feb;129:109892.

Supplementary Method 3. Update of PHQ-9 IPDMA Database

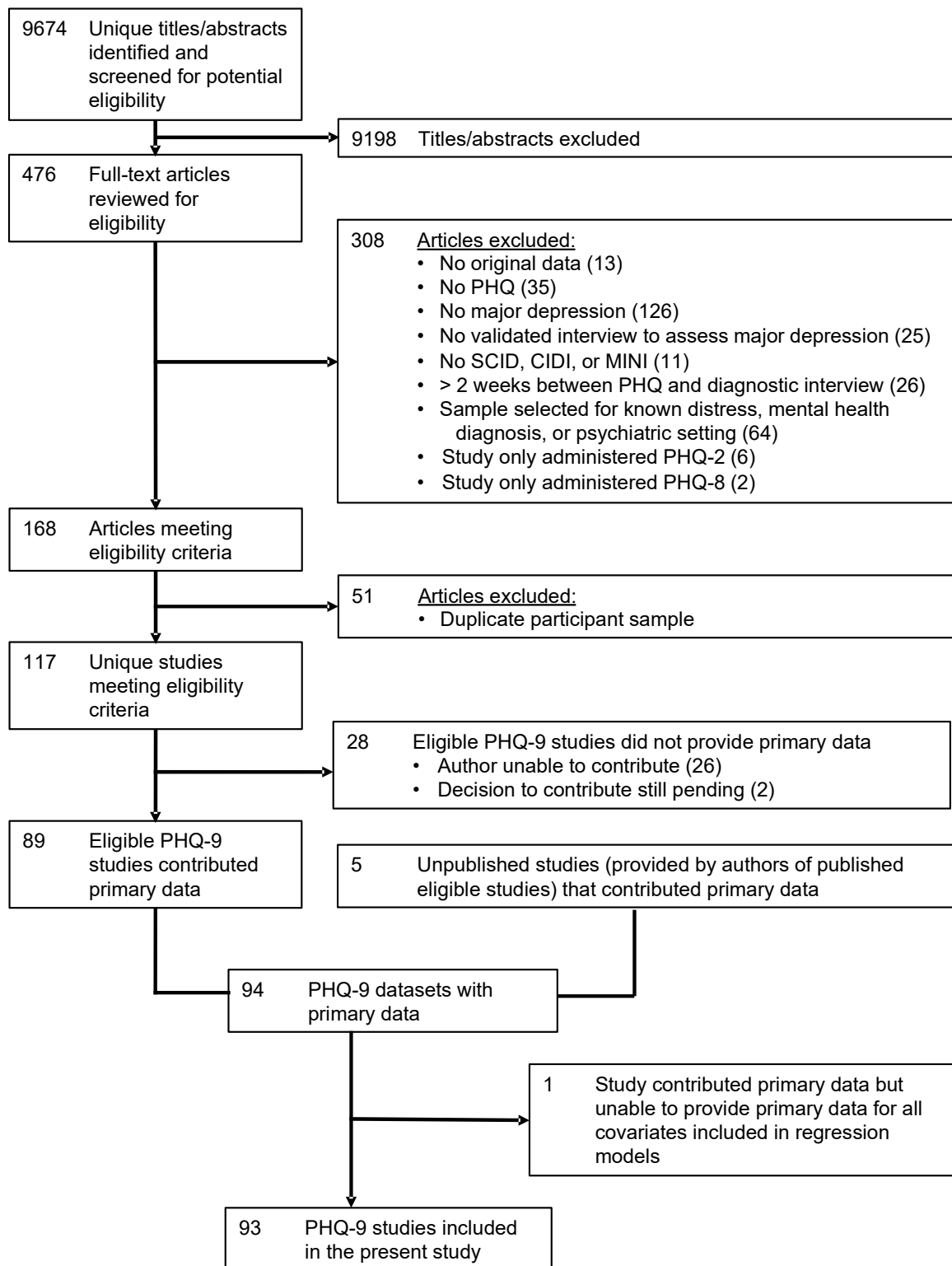
To obtain the updated PHQ-9 IPDMA database, we used the same methods described in a previous publication [1]. A medical librarian searched Medline, Medline In-Process & Other Non-Indexed Citations via Ovid; PsycINFO; and Web of Science (January 1, 2000-May 9, 2018) using a peer-reviewed search.

Of 9,674 unique titles and abstracts identified in the database search, 9,198 were excluded after title and abstract review and 308 after full-text review, leaving 168 eligible articles with data from 117 unique samples, of which 89 (76.1%) contributed datasets. In addition, authors of included studies contributed data from five unpublished studies, for a total of 94 datasets. Thus, 94 datasets (40,986 participants, 4,104 cases) were included in the updated PHQ-9 IPDMA database.

In the present study, we reanalysed a subset of the updated PHQ-9 database. Of the 100 included studies, 45 studies used the SCID, 17 studies used the CIDI, and 32 used the MINI. Among 94 studies that used the SCID, CIDI and MINI, one primary dataset did not include data for one of the key covariates included in analyses (age) and was excluded, leaving 93 primary datasets (40,790 participants, 4,079 cases) included for analyses in the present study. See Supplementary Figure 1.

9. Levis B, Benedetti A, Thombs BD, and the DEPRESSion Screening Data (DEPRESSD) Collaboration. Accuracy of Patient Health Questionnaire-9 (PHQ-9) for screening to detect major depression: individual participant data meta-analysis. *BMJ*. 2019;365:I1476.

Supplementary Figure 1. Flow Diagram of Study Selection Process – PHQ-9 Update



Supplementary Table 1. Characteristics of Included Primary Studies (N = 212; 199 unique study samples)

First Author, Year	Country	Recruited Population	Screening Tool	Classification System	Total N	Major Depression N (%)
Structured Clinical Interview for DSM Disorders (SCID)						
Aceti, 2012 ¹	Italy	Pregnant women in the third trimester	EPDS	DSM-IV	44	22 (50)
Akechi, 2006 ²	Japan	Outpatients with cancer in palliative care setting	HADS-D	DSM-III-R	223	17 (8)
Alamri, 2017 ³	Saudi Arabia	Hospitalized elderly in medical and surgical wards	PHQ-9	DSM-IV	199	24 (12)
Amoozegar, 2017 ^{4ac}	Canada	Migraine patients	HADS-D	DSM-IV	102	51 (50)
			PHQ-9		203	49 (24)
Amtmann, 2015 ⁵	USA	Multiple sclerosis patients	PHQ-9	DSM-IV	164	48 (29)
Ayalon, 2010 ⁶	Israel	Elderly primary care patients	PHQ-9	DSM-IV	151	6 (4)
Barnes, 2009 ⁷	UK	Socially disadvantaged mothers at 2 months postpartum	EPDS	DSM-III-R	347	25 (7)
		Pregnant women recruited from an outpatient obstetrics department in a tertiary care hospital	EPDS			
Beck, 2001 ⁹	USA	Postpartum mothers	EPDS	DSM-IV	150	18 (12)
Beraldi, 2014 ^{10c}	Germany	Haemato-oncological patients	HADS-D	DSM-IV	120	10 (8)
			PHQ-9		115	7 (6)
Bernstein, 2018 ¹¹	Canada	IBD patients	PHQ-9	DSM-IV	240	21 (9)
Bhana, 2015 ¹²	South Africa	Chronic care patients	PHQ-9	DSM-IV	679	78 (11)
Bombardier, 2012 ¹³	USA	Inpatients with spinal cord injuries	PHQ-9	DSM-IV	160	14 (9)
Bunevicius, 2009 ¹⁴	Lithuania	Pregnant women 12 to 16 weeks pregnant attending an obstetric clinic	EPDS	DSM-III-R	230	12 (5)
Chagas, 2013 ¹⁵	Brazil	Outpatients with Parkinson's Disease	PHQ-9	DSM-IV	84	19 (23)
Chaudron, 2010 ¹⁶	USA	Postpartum women recruited from Well-Child Care visits with infants 0-14 months of age	EPDS	DSM-IV	187	70 (37)
		A primary care population with high HIV prevalence	PHQ-9			
Cukor, 2008 ¹⁸	USA	Patients with ESRD	HADS-D	DSM-IV	70	14 (20)
da Rocha e Silva, 2013 ¹⁹	Brazil	Patients with stroke	HADS-D	DSM-IV	47	14 (30)
de Figueiredo, 2015 ²⁰	Brazil	Postpartum women enrolled in prenatal care	EPDS	DSM-IV	241	94 (39)

Eack, 2006 ²¹	USA	outpatient services in a Brazilian city Women seeking psychiatric services for their children at two mental health centers	PHQ-9	DSM-IV	48	12 (25)
Fann, 2005 ²²	USA	Inpatients with traumatic brain injury	PHQ-9	DSM-IV	134	45 (34)
Ferentinos, 2011 ²³	Greece	Patients with ALS	HADS-D	DSM-IV	36	8 (22)
Fiest, 2014 ^{24c}	Canada	Epilepsy outpatients	HADS-D PHQ-9	DSM-V	180 168	30 (17) 23 (14)
Fischer, 2014 ^{25c}	Germany	Heart failure patients	HADS-D PHQ-9	DSM-IV	194 192	11 (6) 10 (5)
Gagnon, 2005 ²⁶	Canada	Elderly patients who fell in previous 12 months	HADS-D	DSM-IV	108	14 (13)
Garcia-Esteve, 2003 ²⁷	Spain	Women at 6 weeks postpartum	EPDS	DSM-III-R	334	36 (11)
Giardinelli, 2012 ²⁸	Italy	Women between 28 and 32 weeks pregnant recruited from a obstetric course in Florence	EPDS	DSM-IV	588	28 (5)
Gjerdingen, 2009 ²⁹	USA	Mothers registering their newborns for well-child visits at medical or pediatric clinics	PHQ-9	DSM-IV	417	19 (5)
Golden, 2006 ³⁰	Ireland	Outpatients with Hepatitis C	HADS-D	DSM-IV	86	7 (8)
Gould, 2011 ³¹	Australia	Patients with traumatic brain injury (TBI)	HADS-D	DSM-IV	189	15 (8)
Gräfe, 2004 ^{32d}	Germany	Medical and psychosomatic outpatients	PHQ-9	DSM-IV	473	66 (14)
Green, 2017 ³³	USA	Returning veterans	PHQ-9	DSM-V	176	22 (13)
Green, 2018 ³⁴	Kenya	Pregnant women and new mothers	PHQ-9	DSM-V	192	10 (5)
Haroz, 2017 ³⁵	Myanmar	Primary care patients	PHQ-9	DSM-IV	132	29 (22)
Helle, 2015 ³⁶	Germany	Mothers with very low birthweight and normal weigh infants between 4 and 6 weeks postpartum	EPDS	DSM-IV	224	12 (5)
Hickey, 1997 ³⁷	Australia	Postpartum women recruited in the hospital after delivery	EPDS	DSM-III-R	72	31 (43)
Hitchon, 2019 ^{38a}	Canada	Rheumatoid arthritis patients	PHQ-9	DSM-IV	148	16 (11)
Honarmand, 2009 ³⁹	Canada	Patients with multiple sclerosis	HADS-D	DSM-IV	140	9 (6)
Howard, 2018 ⁴⁰	UK	Pregnant women recruited from an inner-city London maternity service	EPDS	DSM-IV	527	130 (25)
Keller, 2004 ⁴¹	UK	Inpatients with cancer at the department of surgery	HADS-D	DSM-IV	76	4 (5)
Khamseh, 2011 ⁴²	Iran	Type 2 diabetes patients	PHQ-9	DSM-IV	183	78 (43)
Kjaergaard, 2014 ⁴³	Norway	Healthy population	HADS-D	DSM-IV	357	20 (6)

Kugaya, 2000 ⁴⁴	Japan	Inpatients with cancer	HADS-D	DSM-III	81	3 (4)
Kwan, 2012 ⁴⁵	Singapore	Post-stroke inpatients undergoing rehabilitation	PHQ-9	DSM-IV-TR	113	3 (3)
Lambert, 2015 ^{46c}	Australia	Cancer patients	HADS-D	DSM-IV	164	25 (15)
			PHQ-9		147	21 (14)
Lara, 2015 ⁴⁷	Mexico	Pregnant women during the third trimester of pregnancy Postpartum women recruited from private and public maternity wards on their second day postpartum	PHQ-9	DSM-IV	280	29 (10)
Leonardou, 2009 ⁴⁸	Greece	Patients visiting the medical outpatient clinics	EPDS	DSM-III-R	81	4 (5)
Löwe, 2002 ^{49d}	Germany	Multiple sclerosis patients	HADS-D	DSM-IV	497	64 (13)
Marrie, 2018 ⁵⁰	Canada	Medical inpatients	PHQ-9	DSM-IV	244	25 (10)
Martin-Subero, 2017 ⁵¹	Spain	Spouses of patients with total laryngectomy	PHQ-9	DSM-III	1003	83 (8)
Meyer, 2008 ⁵²	Germany	Elderly inpatients	HADS-D	DSM-IV	102	4 (4)
Michopoulos, 2010 ⁵³	Greece	Women between 6 and 8 weeks postpartum	HADS-D	DSM-IV	194	27 (14)
Nakić Radoš, 2013 ⁵⁴	Croatia	Women presenting for postpartum care at 6 weeks	EPDS	DSM-IV-TR	272	10 (4)
Navarro, 2007 ⁵⁵	Spain	Patients with chronic Hepatitis C	EPDS	DSM-IV	401	84 (21)
Navines, 2012 ⁵⁶	Spain	Women in primary care	HADS-D	DSM-IV	500	32 (6)
Osório, 2009 ⁵⁷	Brazil	Inpatients from various clinical wards	PHQ-9	DSM-IV	177	60 (34)
Osório, 2012 ⁵⁸	Brazil	Patients with acne	PHQ-9	DSM-IV	86	28 (33)
Öztürk, 2013 ⁵⁹	Turkey	Multiple sclerosis patients	HADS-D	DSM-IV	45	7 (16)
Patten, 2015 ⁶⁰	Canada	Postpartum mothers with unsettled infants	PHQ-9	DSM-IV	143	20 (14)
Phillips, 2009 ⁶¹	Australia	Inpatients with skin diseases	EPDS	DSM-IV	158	42 (27)
Picardi, 2005 ⁶²	Italy	Patients on the waiting list for heart transplantation	PHQ-9	DSM-IV	138	12 (9)
Pintor, 2006 ^{63b}	Spain	Postpartum women at 10 months recruited from mixed health centres	HADS-D	DSM-IV	73	13 (18)
Prenoveau, 2013 ⁶⁴	UK	Stroke and transient ischemic attack patients	EPDS	DSM-IV	219	20 (9)
Prisnie, 2016 ⁶⁵	Canada	Stroke patients	PHQ-9	DSM-IV	114	11 (10)
Quinn, Unpublished ^a	UK	Older adults undergoing in-home aging services care management assessment	PHQ-9	DSM-V	136	17 (13)
Richardson, 2010 ⁶⁶	USA	Women at 18 weeks gestation	PHQ-9	DSM-IV	377	95 (25)
Robertson-Blackmore, 2013 ⁶⁷	USA	Women recruited from	EPDS	DSM-IV-TR	358	29 (8)
Rochat, 2013 ⁶⁸	South		EPDS	DSM-IV	104	50 (48)

		their antenatal appointment at a primary health care clinic between 26 and 34 weeks of pregnancy					
Rooney, 2013 ^{69c}	UK	Patients with cerebral glioma	HADS-D	DSM-IV	133	15 (11)	
			PHQ-9		126	14 (11)	
Ryan, 2012 ⁷⁰	Ireland	Patients with advanced cancer	HADS-D	DSM-IV	203	8 (4)	
Sanchez-Gistau, 2012 ⁷¹	Spain	Patients with epilepsy	HADS-D	DSM-IV	296	35 (12)	
Sánchez, 2012 ^{72b}	Spain	Patients had cardiac tranplatation	HADS-D	DSM-IV	22	3 (14)	
Sánchez, 2014 ⁷³	Spain	Heart transplantation candidates	HADS-D	DSM-IV	120	8 (7)	
Schwarzbold, 2014 ⁷⁴	Brazil	Patients with severe TBI	HADS-D	DSM-IV	44	14 (32)	
Shinn, 2017 ⁷⁵	USA	Cancer patients	PHQ-9	DSM-IV	136	12 (9)	
Sidebottom, 2012 ⁷⁶	USA	Pregnant women	PHQ-9	DSM-IV	242	12 (5)	
Simard, 2015 ⁷⁷	Canada	Patients with cancer in non-medical setting	HADS-D	DSM-IV	60	7 (12)	
Simning, 2012 ⁷⁸	USA	Older adults living in public housing	PHQ-9	DSM-IV	190	10 (5)	
Singer, 2008 ⁷⁹	Germany	Patients with laryngeal cancer	HADS-D	DSM-IV	141	8 (6)	
Singer, 2009 ⁸⁰	UK	Patients with cancer in acute care	HADS-D	DSM-IV	580	55 (9)	
Siu, 2012 ⁸¹	China	Postpartum women	EPDS	DSM-IV	805	126 (16)	
Spangenberg, 2015 ⁸²	Germany	Primary care patients	PHQ-9	DSM-IV	160	1 (1)	
Stewart, 2013 ⁸³	Malawi	Pregnant women attending antenatal clinic in rural Malawi	EPDS	DSM-IV	186	34 (18)	
Stone, 2004 ⁸⁴	UK	Outpatients after stroke	HADS-D	DSM-IV	35	4 (11)	
Tandon, 2012 ⁸⁵	USA	Pregnant and postpartum women enrolled in home visitation programs	EPDS	DSM IV	89	25 (28)	
Tendais, 2014 ⁸⁶	Portugal	Pregnant women recruited in an obstetrics outpatient unit	EPDS	DSM-IV	141	18 (13)	
Töreki, 2013 ⁸⁷	Hungary	Women at 12 weeks antenatal	EPDS	DSM-IV	219	7 (3)	
Toreki, 2014 ⁸⁸	Hungary	Women between 6 and 8 weeks postpartum	EPDS	DSM-IV	265	8 (3)	
Tran, 2011 ⁸⁹	Vietnam	Pregnant and postpartum Vietnamese women recruited from the commune health centre	EPDS	DSM-IV	359	52 (14)	
Tung, 2015 ⁹⁰	China	Patients with diabetes	HADS-D	DSM-IV	136	33 (24)	
Turner, 2009 ⁹¹	Italy	Women from a regional epilepsy center in Italy between 5 and 8 weeks postpartum	EPDS	DSM-IV-TR	54	5 (9)	
Turner, 2012 ^{92c}	Australia	Stroke patients	HADS-D	DSM-IV	72	13 (18)	
			PHQ-9		72	13 (18)	
Turner, Unpublished ^{ac}	Australia	Cardiac rehabilitation patients	PHQ-9	DSM-IV	51	4 (8)	
			HADS-D		52	4 (8)	

Vega-Dienstmaier, 2002 ⁹³	Peru	Women up to 12 months postpartum	EPDS	DSM-IV	306	19 (6)
Vöhringer, 2013 ⁹⁴	Chile	Primary care patients	PHQ-9	DSM-IV	190	59 (31)
Wagner, 2017 ⁹⁵	USA	Patients starting radiotherapy for the first diagnosis of any tumor	PHQ-9	DSM-IV	54	6 (11)
Walterfang, 2007 ⁹⁶	Australia	Patients with Adrenomyeloneuropathy	HADS-D	DSM-IV	10	1 (10)
Williams, 2012 ⁹⁷	USA	Parkinson's Disease patients	PHQ-9	DSM-IV	235	61 (26)
Wittkampf, 2009 ⁹⁸	The Netherlands	Primary care patients at risk for depression	PHQ-9	DSM-IV	260	45 (17)

Composite International Diagnostic Interview (CIDI)

Al-Adawi, 2007 ⁹⁹	Oman	Patients with TBI	HADS-D	ICD-10	67	38 (57)
Al-Asmi, 2011 ¹⁰⁰	Oman	Patients with epilepsy	HADS-D	ICD-10	140	37 (26)
Arroll, 2010 ¹⁰¹	New Zealand	Primary care patients	PHQ-9	DSM-IV	2522	156 (6)
Azah, 2005 ^{102c}	Malaysia	Adults attending family medicine clinics	HADS-D	ICD-10	180	30 (17)
			PHQ-9		180	30 (17)
de Man-van Ginkel, 2012 ¹⁰³	The Netherlands	Stroke patients	PHQ-9	DSM-IV	382	54 (14)
Fisher, 2010 ^{104b}	Australia	Postpartum women recruited in Australian maternal and child health centres at 6 months postpartum	EPDS	DSM-IV	192	1 (1)
Fisher, 2016 ¹⁰⁵	Australia	Primiparous women less than 6 weeks postpartum	PHQ-9	DSM-IV	355	4 (1)
Gelaye, 2014 ¹⁰⁶	Ethiopia	Outpatients at a general hospital	PHQ-9	DSM-IV	923	162 (18)
Grassi, 2009 ¹⁰⁷	Italy, Spain, Portugal and Switzerland	Cancer patients with early and stable disease	HADS-D	ICD-10	301	11 (4)
Grool, 2011 ¹⁰⁸	The Netherlands	Non-demented patients with symptomatic atherosclerotic disease	PHQ-9	DSM-IV	472	22 (5)
Hahn, 2006 ^{109c}	Germany	Patients with chronic illnesses from rehabilitation centers	HADS-D	DSM-IV	206	18 (9)
			PHQ-9		208	17 (8)
Harter, 2006 ¹¹⁰	Germany	Patients with musculoskeletal, cardiovascular, and cancer diseases	HADS-D	DSM-IV	513	28 (5)
Hartung, 2017 ^{111a}	Germany	Patients with cancer	HADS-D	ICD-10	1413	89 (6)
Henkel, 2004 ¹¹²	Germany	Primary care patients	PHQ-9	ICD-10	430	43 (10)
Hobfoll,	Israel	Jewish and Palestinian	PHQ-9	DSM-IV	141	41 (29)

2011 ¹¹³		residents of Jerusalem exposed to war				
Kiely, 2014 ¹¹⁴	Australia	Community sample of adults	PHQ-9	ICD-10	822	33 (4)
Kim, 2017 ¹¹⁵	South Korea	Randomly selected adults	PHQ-9	DSM-IV	3071	205 (7)
Kohrt, 2016 ¹¹⁶	Nepal	Primary care patients	PHQ-9	DSM-IV	125	17 (14)
Liu, 2015 ¹¹⁷	Canada	Working population	PHQ-9	DSM-IV	4182	91 (2)
Mohd Sidik, 2012 ¹¹⁸	Malaysia	Primary care patients	PHQ-9	DSM-IV	146	31 (21)
Patel, 2010 ¹¹⁹	Australia	Patients with breast cancer	HADS-D	DSM-IV	52	5 (10)
Patel, 2011 ¹²⁰	Australia	Patients diagnosed with colorectal cancer	HADS-D	DSM-IV	92	7 (8)
Pence, 2012 ¹²¹	Cameroon	HIV-infected patients	PHQ-9	DSM-IV	392	11 (3)
Razykov, 2013 ¹²²	Canada	Patients with systemic sclerosis	PHQ-9	DSM-IV	343	13 (4)
Rowe, 2008 ¹²³	Australia	English speaking women admitted with their up to 1-year-old infants to private parenting centers	EPDS	DSM-IV	122	23 (19)
Senturk, 2007 ¹²⁴	Turkey	Outpatients with leprosy	HADS-D	DSM-III	59	6 (10)
Yonkers, 2014 ¹²⁵	USA	Women at 17 weeks gestation	EPDS	DSM-IV	2634	170 (6)
Zuithoff, 2009 ¹²⁶	The Netherlands	General practice patients	PHQ-9	DSM-IV	1038	135 (13)

Mini International Neuropsychiatric Interviews (MINI)

Akena, 2013 ¹²⁷	Uganda	HIV/AIDS patients	PHQ-9	DSM-IV	91	11 (12)
Alvarado, 2015 ¹²⁸	Chile	Pregnant women up to 28 weeks gestation	EPDS	DSM-IV	111	38 (34)
Alvarado-Esquivel, 2006 ¹²⁹	Mexico	Women within 3 months postpartum	EPDS	DSM-IV	91	10 (11)
Alvarado-Esquivel, 2016 ¹³⁰	Mexico	Pregnant women recruited at a public hospital in Durango City, Mexico	EPDS	DSM-IV	184	12 (7)
Bakare, 2014 ¹³¹	Nigeria	Postpartum women	EPDS	DSM-IV	405	62 (15)
Baron, 2017 ¹³²	South Africa	Xhosa, Afrikaans and Zulu-speaking general population	PHQ-9	DSM-IV	850	93 (11)
Buji, 2018 ¹³³	Malaysia	Patients with systemic lupus erythematosus	PHQ-9	DSM-IV	130	5 (4)
Bunevicius, 2007 ¹³⁴	Lithuania	Primary care patients	HADS-D	DSM-IV	997	152 (15)
Bunevicius, 2012 ¹³⁵	Lithuania	Patients with coronary artery disease	HADS-D	DSM-IV	517	56 (11)
Butnoriene, 2014 ¹³⁶	Lithuania	Primary care-based community sample	HADS-D	DSM-IV	1115	201 (18)
Chen, 2010 ¹³⁷	Taiwan	Patients on hemodialysis	HADS-D	DSM-IV	195	47 (24)
Cheung, 2011 ¹³⁸	New Zealand	Elderly outpatients with chronic obstructive pulmonary disease	HADS-D	DSM-IV	55	1 (2)
Cholera, 2014 ¹³⁹	South Africa	Patients undergoing routine HIV counseling	PHQ-9	DSM-IV	395	47 (12)

		and testing at a primary health care clinic				
Comasco, 2016 ¹⁴⁰	Sweden	Pregnant women	EPDS	DSM-IV	220	18 (8)
Consoli, 2006 ¹⁴¹	France	Patients with psoriasis	HADS-D	DSM-IV	93	15 (16)
Conway, 2016 ¹⁴²	Australia	Heart transplant recipients	PHQ-9	DSM-IV	26	2 (8)
Couto, 2015 ¹⁴³	Brazil	Women in their second trimester of pregnancy recruited at antenatal care in a public hospital	EPDS	DSM-IV-TR	173	36 (21)
de la Torre, 2016 ^{144c}	Argentina	Hospitalized general medical patients	HADS-D	DSM-IV	256	69 (27)
			PHQ-9		255	68 (27)
de Oliveira, 2014 ¹⁴⁵	Brazil	Patients with epilepsy	HADS-D	DSM-IV	126	35 (28)
Douven, 2016 ¹⁴⁶	Netherlands	Patients with stroke	HADS-D	DSM-IV	247	13 (5)
Drabe, 2008 ¹⁴⁷	Switzerland	Wives of men with long-term head and neck cancer	HADS-D	DSM-IV	62	3 (5)
Eapen, 2013 ¹⁴⁸	Australia	Women attending an antenatal clinic in Sydney	EPDS	DSM-IV	131	26 (20)
Fabregas, 2014 ¹⁴⁹	Brazil	Patients with Hepatitis C	HADS-D	DSM-IV	105	33 (31)
Fernandes, 2011 ¹⁵⁰	India	Rural women in their third trimester	EPDS	DSM-IV	133	27 (20)
Figueira, 2009 ¹⁵¹	Brazil	Postpartum mothers recruited from hospitalization records	EPDS	DSM-IV	239	18 (8)
Gandy, 2012 ¹⁵²	Australia	People with epilepsy	HADS-D	DSM-IV	147	35 (24)
Garabiles, Unpublished ^a	China	Female Filipino domestic workers in Macao	PHQ-9	DSM-IV	99	39 (39)
Gholizadeh, 2019 ^{153a}	Iran	Coronary artery disease patients	PHQ-9	DSM-IV	79	12 (15)
Hantsoo, 2017 ¹⁵⁴	USA	General population	PHQ-9	DSM-IV	320	19 (6)
Hides, 2007 ¹⁵⁵	Australia	Injection drug users accessing a needle and syringe program	PHQ-9	DSM-IV	103	47 (46)
Hyphantis, 2011 ¹⁵⁶	Greece	Patients with various rheumatologic disorders	PHQ-9	DSM-IV	213	69 (32)
Hyphantis, 2014 ¹⁵⁷	Greece	Patients with chronic illnesses presenting at the emergency department	PHQ-9	DSM-IV	349	95 (27)
Imbula, 2012 ¹⁵⁸	Democratic Republic of Congo	Women between 1 and 10 months postpartum recruited from 'well-baby' clinics	EPDS	DSM-IV-TR	117	29 (25)
Inagaki, 2013 ¹⁵⁹	Japan	Internal medicine outpatients	PHQ-9	DSM-III-R	104	21 (20)
Jang, 2012 ¹⁶⁰	Korea	Patients with breast cancer	HADS-D	DSM-IV	309	11 (4)
Janssen, 2016 ¹⁶¹	The Netherlands	General population and Type 2 diabetes patients	PHQ-9	DSM-IV	4695	156 (3)
Kang, 2013 ¹⁶²	Korea	Patients with recent ischemic stroke	HADS-D	DSM-IV	423	36 (9)
Khalifa,	Sudan	Women at 3 months	EPDS	ICD-10	40	18 (45)

2015 ¹⁶³		postpartum					
Lamers, 2008 ¹⁶⁴	The Netherlands	Elderly primary care patients with diabetes mellitus or chronic obstructive pulmonary disease	PHQ-9	DSM-IV	104	59 (57)	
Law, 2014 ¹⁶⁵	Australia	Patients with suspected obstructive sleep apnea	HADS-D	DSM-IV	100	30 (30)	
Lees, 2013 ¹⁶⁶	UK	Patients after stroke	HADS-D	Unclear	65	11 (17)	
Levin-Aspenson, 2017 ¹⁶⁷	USA	General population	PHQ-9	DSM-V	407	66 (16)	
Liu, 2016 ¹⁶⁸	China	Primary care patients	PHQ-9	DSM-IV	1997	97 (5)	
Loosman, 2010 ¹⁶⁹	Netherlands	Patients with end-stage renal disease	HADS-D	DSM-IV	28	8 (29)	
Lotrakul, 2008 ¹⁷⁰	Thailand	Outpatients	PHQ-9	DSM-IV	278	19 (7)	
Massardo, 2015 ^{171b}	Chile	Outpatients with systemic lupus erythematosus	HADS-D	DSM-IV	128	28 (22)	
Matsuoka, 2009 ¹⁷²	Japan	Patients with physical injury	HADS-D	DSM-IV	153	26 (17)	
McFarlane, 2009 ¹⁷³	Australia	Patients with traumatic injury	HADS-D	DSM-IV	860	130 (15)	
Muramatsu, 2007 ¹⁷⁴	Japan	Primary care patients	PHQ-9	DSM-IV	114	31 (27)	
Muramatsu, 2018 ¹⁷⁵	Japan	Primary care patients	PHQ-9	DSM-IV	152	46 (30)	
Nakku, 2016 ¹⁷⁶	Uganda	Primary patients and hospital outpatients	PHQ-9	DSM-IV	153	84 (55)	
Paika, 2017 ¹⁷⁷	Greece	Patients with long term medical conditions	PHQ-9	DSM-IV	474	98 (21)	
Pedroso, 2016 ^{178a}	Brazil	Patients with acute ischemic stroke	HADS-D	DSM-IV	48	9 (19)	
Pedroso, 2018 ^{179a}	Brazil	Patients with stroke	HADS-D	DSM-IV	48	9 (19)	
Persoons, 2001 ¹⁸⁰	Belgium	Inpatients and patients at gastroenterological and hepatology wards	PHQ-9	DSM-IV	173	28 (16)	
Rancans, 2018 ¹⁸¹	Latvia	Primary care patients	PHQ-9	DSM-IV	1467	147 (10)	
Reme, 2014 ¹⁸²	Norway	Patients with chronic low back pain	HADS-D	DSM-IV	540	17 (3)	
Roomruangwong, 2016 ¹⁸³	Thailand	Pregnant women at the end of their term	EPDS	DSM-IV-TR	126	1 (1)	
Stafford, 2007 ^{184c}	Australia	Inpatients with coronary artery disease who had undergone surgery	HADS-D	DSM-IV	193	35 (18)	
			PHQ-9		193	35 (18)	
Stafford, 2014 ¹⁸⁵	Australia	Women with breast or gynecologic cancer	HADS-D	DSM-IV	100	17 (17)	
Su, 2007 ¹⁸⁶	Taiwan	Women in their second and third trimesters	EPDS	DSM-IV	185	23 (12)	
Sultan, 2009 ¹⁸⁷	France	Patients with diabetes	HADS-D	DSM-IV	292	30 (10)	
Sung, 2013 ¹⁸⁸	Singapore	Primary care patients	PHQ-9	DSM-IV	399	12 (3)	
Suzuki, 2015 ¹⁸⁹	Japan	Outpatients in general medicine department	PHQ-9	DSM-IV	511	42 (8)	
Thiagayson, 2013 ¹⁹⁰	Singapore	Inpatient high-risk pregnant women at 23 or	EPDS	DSM-IV	200	22 (11)	

Tiringer, 2008 ¹⁹¹	Hungary	more weeks of gestation Outpatients in residential cardiac rehabilitation	HADS-D	DSM-IV	143	9 (6)
Usuda, 2016 ¹⁹²	Japan	Pregnant women between 12 and 24 weeks of gestation recruited at maternity hospital in Japan	EPDS	DSM-IV	177	2 (1)
van Heyningen, 2018 ¹⁹³	South Africa	Pregnant women	PHQ-9	DSM-IV	373	81 (22)
van Steenberg-Weijnenburg, 2010 ¹⁹⁴	The Netherlands	Diabetes patients	PHQ-9	DSM-IV	172	33 (19)
Volker, 2016 ¹⁹⁵	The Netherlands	Employees on sickness leave	PHQ-9	DSM-IV	92	23 (25)
Wang, 2014 ¹⁹⁶	China	General population	PHQ-9	DSM-IV	1036	28 (3)
Zhang, 2013 ¹⁹⁷	China	Type 2 diabetes patients	PHQ-9	DSM-IV	68	17 (25)

Abbreviations: DSM: Diagnostic and Statistical Manual of Mental Disorders; ICD: International Classification of Diseases; UK: United Kingdom; USA: United States of America.

^aWas unpublished at the time of electronic database search

^bWas not retrieved at the time of electronic database search

^cIncluded in both PHQ-9 and HADS-D datasets.

^dDifferent studies used the same sample which was included in both PHQ-9 and HADS-D datasets.

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Supplementary Table 2. Comparison of Major Dession Classification Odds across Diagnostic Interviews, Among Studies that Only Included One Depression Screening Tool

Diagnostic interview comparison	Screening tool	Model without interaction ^a		
		Adjusted odds ratio aOR (95% CI)	Adjusted odds ratio aOR (95% CI)	Adjusted odds ratio aOR for interaction (95% CI)
CIDI vs. SCID ^c	PHQ-9	0.92 (0.53, 1.59)	1.25 (0.70, 2.23)	0.76 (0.68, 0.84)
	EPDS	0.34 (0.09, 1.34)	0.66 (0.15, 2.82)	0.50 (0.41, 0.61)
	HADS-D	1.38 (0.64, 2.97)	1.66 (0.77, 3.56)	0.76 (0.63, 0.93)
	Pooled	0.91 (0.51, 1.62)	1.29 (0.84, 2.01)	0.67 (0.52, 0.85)
	I ²	35%	0%	85%
MINI vs. SCID ^d	PHQ-9	1.59 (0.98, 2.59)	1.32 (0.80, 2.17)	1.17 (1.04, 1.30)
	EPDS	0.91 (0.43, 1.94)	1.15 (0.52, 2.50)	0.76 (0.62, 0.93)
	HADS-D	1.51 (1.01, 2.25)	1.42 (0.94, 2.13)	1.09 (0.94, 1.26)
	Pooled	1.43 (1.07, 1.90)	1.33 (1.00, 1.80)	1.01 (0.80, 1.26)
	I ²	0%	0%	85%
MINI vs. CIDI ^e	PHQ-9	1.83 (1.00, 3.33)	1.19 (0.65, 2.20)	1.54 (1.39, 1.71)
	EPDS	3.72 (1.21, 11.43)	2.83 (0.85, 9.33)	1.49 (1.18, 1.88)
	HADS-D	1.38 (0.64, 2.98)	1.13 (0.54, 2.34)	1.41 (1.18, 1.68)
	Pooled	1.86 (1.20, 2.89)	1.30 (0.84, 2.18)	1.51 (1.39, 1.63)
	I ²	2%	0%	0%

^aNo interaction; adjusted for depression symptom severity (standardized PHQ-9, EPDS, or HADS-D scores), age, and country human development index for all three IPDMAs, sex and patient care setting for the PHQ-9 and HADS-D IPDMAs, and pregnancy status (pregnant versus postpartum) for the EPDS.

^bIncluding an interaction between diagnostic interview and PHQ-9, EPDS, or HADS-D scores; adjusted for depression symptom severity (standardized PHQ-9, EPDS, or HADS-D scores), age, and country human development index for all three IPDMAs, sex and patient care setting for the PHQ-9 and HADS-D IPDMAs, and pregnancy status (pregnant versus postpartum) for the EPDS.

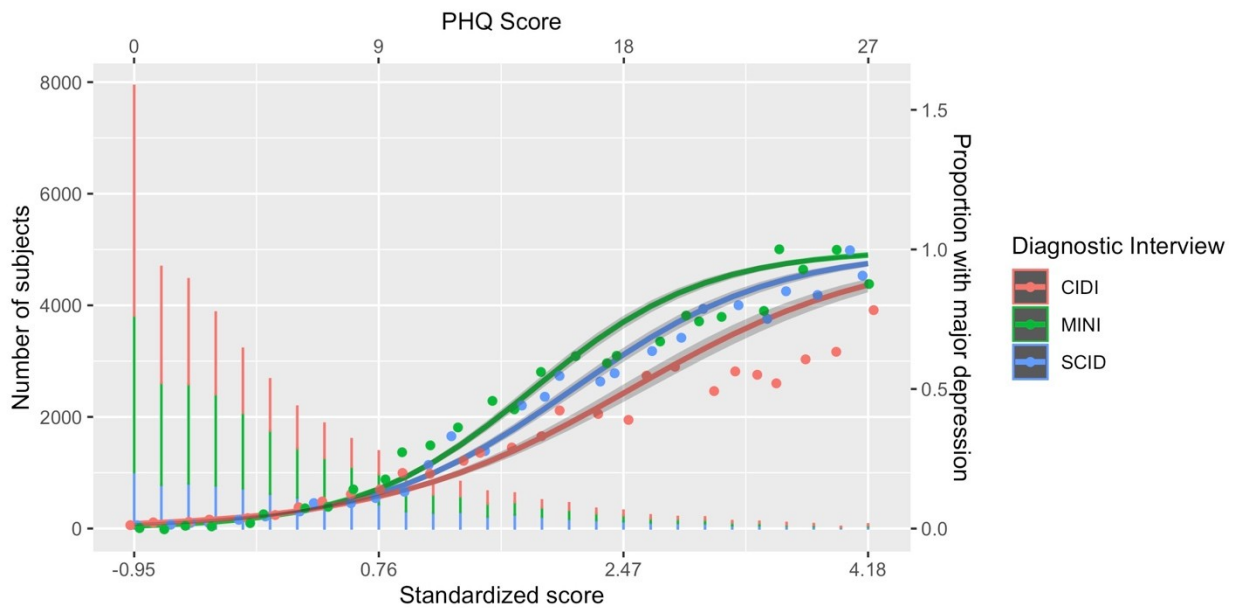
^cThere were 9 SCID studies and 2 CIDI studies from both PHQ-9 and HADS-D dataset were removed from this comparison because of overlapping.

^dThere were 9 SCID studies and 2 MINI studies from both PHQ-9 and HADS-D dataset were removed from this comparison because of overlapping.

^eThere were 2 CIDI studies and 2 MINI studies from both PHQ-9 and HADS-D dataset were removed from this comparison because of overlapping.

Abbreviations: CIDI: Composite International Diagnostic Interview; EPDS: Edinburgh Postnatal Depression Scale; HADS-D: Depression subscale of Hospital Anxiety and Depression Scale; MINI: Mini International Neuropsychiatric Interview; PHQ-9: Patient Health Questionnaire-9; SCID: Structured Clinical Interview for DSM

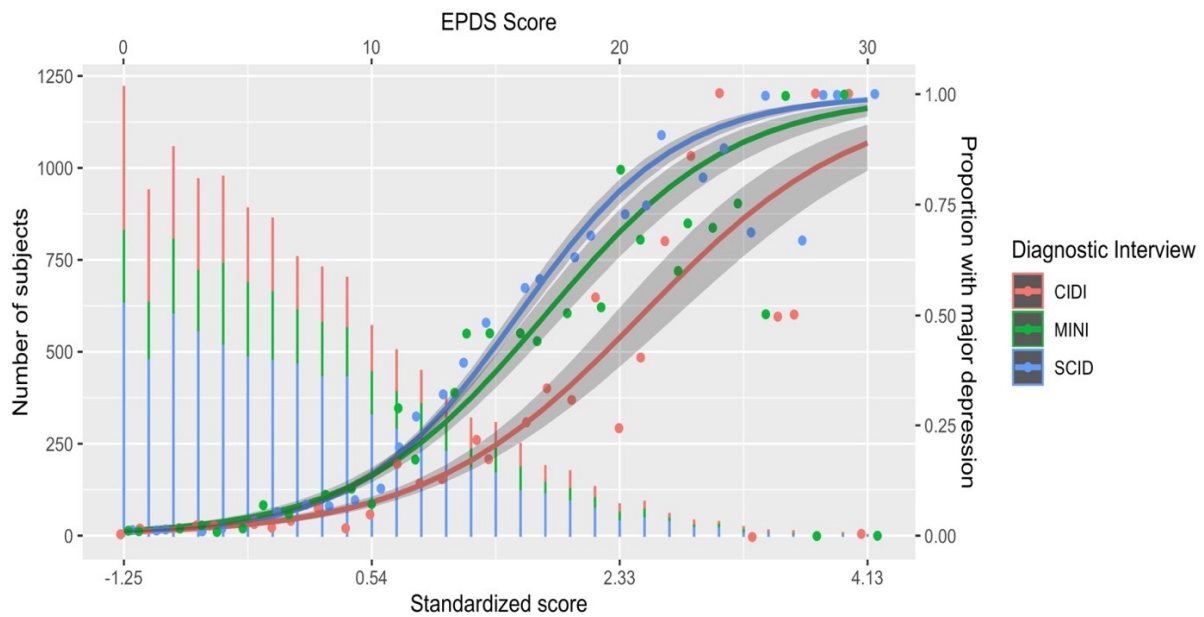
Supplementary Figure 2. Probability of Major Depression Classification by PHQ-9 Score for the SCID, CIDI, and MINI.



Abbreviations: CIDI: Composite International Diagnostic Interview; PHQ-9: Patient Health Questionnaire-9; MINI: Mini International Neuropsychiatric Interview; SCID: Structured Clinical Interview for DSM.

The histogram presents the number of subjects at each PHQ-9 score and corresponding standardized score (mean of the PHQ-9 score is 4.99, SD is 5.26) for each diagnostic interview. The lines present the proportion with major depression at each PHQ-9 score (actual and standardized) for each diagnostic interview. The lines for each diagnostic interview were generated via logistic regression models with standardized PHQ-9 score as the main predictor, and proportion with major depression as the outcome. The shapes of the associations were estimated directly from the data, with the amount of smoothing estimated via generalized cross validation. The graph was made for descriptive purpose. The analyses did not account for clustering by study. The proportion of major depression cases was very high at the higher end of the score scale where there were not many participants, while the proportion was lower in lower end of the scale where there were many participants.

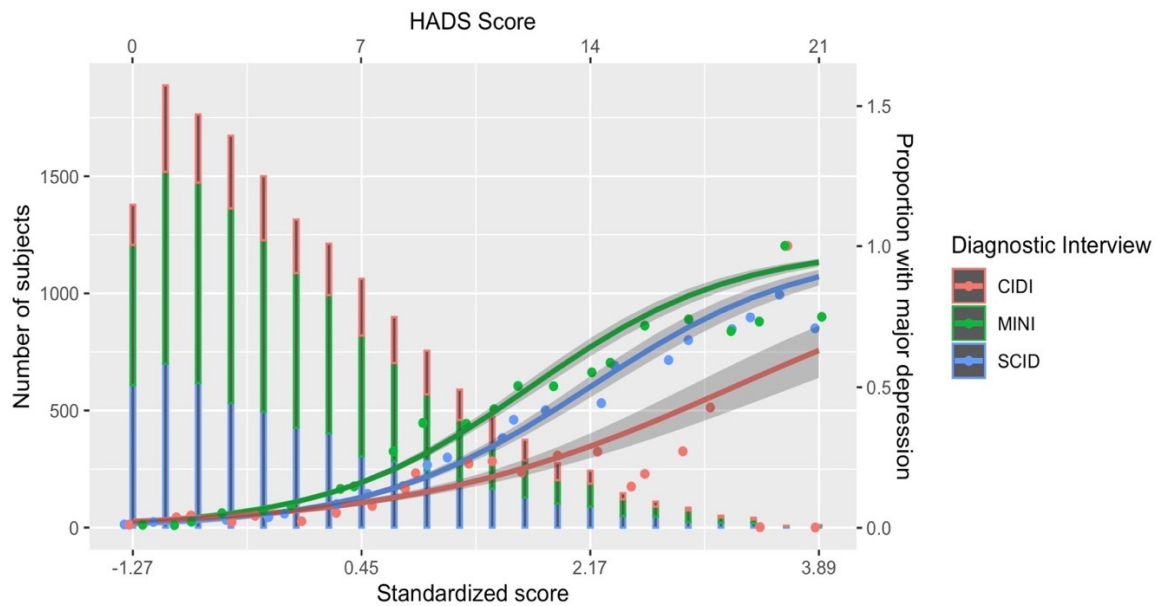
Supplementary Figure 3. Probability of Major Depression Classification by EPDS Score for the SCID, CIDI, and MINI.



Abbreviations: CIDI: Composite International Diagnostic Interview; EPDS: Edinburgh Postnatal Depression Scale; MINI: Mini International Neuropsychiatric Interview; SCID: Structured Clinical Interview for DSM.

The histogram presents the number of subjects at each EPDS score and corresponding standardized score (mean of the EPDS score is 6.98, SD is 5.58) for each diagnostic interview. The lines present the proportion with major depression at each EPDS score (actual and standardized) for each diagnostic interview. The lines for each diagnostic interview were generated via logistic regression models with standardized EPDS score as the main predictor, and proportion with major depression as the outcome. The shapes of the associations were estimated directly from the data, with the amount of smoothing estimated via generalized cross validation. The graph was made for descriptive purpose. The analyses did not account for clustering by study. The proportion of major depression cases was very high at the higher end of the score scale where there were not many participants, while the proportion was lower in lower end of the scale where there were many participants.

Supplementary Figure 4. Probability of Major Depression Classification by HADS-D Score for the SCID, CIDI, and MINI.



Abbreviations: CIDI: Composite International Diagnostic Interview; HADS-D-D: Depression subscale of Hospital Anxiety and Depression Scale; MINI: Mini International Neuropsychiatric Interview; SCID: Structured Clinical Interview for DSM.

The histogram presents the number of subjects at each HADS-D score and corresponding standardized score (mean of the HADS-D score is 5.16, SD is 4.07) for each diagnostic interview. The lines present the proportion with major depression at each HADS-D score (actual and standardized) for each diagnostic interview. The lines for each diagnostic interview were generated via logistic regression models with standardized HADS-D score as the main predictor, and proportion with major depression as the outcome. The shapes of the associations were estimated directly from the data, with the amount of smoothing estimated via generalized cross validation. The graph was made for descriptive purpose. The analyses did not account for clustering by study. The proportion of major depression cases was very high at the higher end of the score scale where there were not many participants, while the proportion was lower in lower end of the scale where there were many participants.