

**SUPPLEMENT 1.**

**A series of regression analyses to identify variables predicting poor outcome of treatment for depression at 3 months.**

**Table 3. Univariate analyses of potential predictors of PHQ-9 depression at 3 months, controlling for baseline PHQ-9 (NB \*denotes p<0.10)**

<b>Demographic Items</b>	<b>Beta</b>	<b>Std Error</b>	<b>95% Confidence interval</b>	<b>Sig p</b>
Age	-0.003	0.018	-.036 to 0.33	0.853
Sex*	-1.076	0.522	-2.10 to 0.05	0.040
Age left education	-0.027	0.055	-0.13 to 0.82	0.633
Employment*	-0.377	0.113	0.15 to 0.59	0.001
Painful health or medical condition*	1.597	0.462	0.68 to 2.5	0.001
N Episodes of depression	0.056	0.139	-0.21 to 0.32	0.685
Age at onset of depression	-0.008	0.019	0.04 to 0.28	0.653
Medication- Analgesics*	-0.005	0.008	-0.10 to 0.01	0.115
Medication - Antidepressants	0.800	0.501	-0.18 to 1.78	0.111
Expectations of allocated treatment	0.701	0.273	-0.16 to 1.23	0.11
Preference for treatment	0.005	0.003	-0.11 to 0.11	0.710
<b>BDI-II Items</b>				
1. Sadness	0.223	0.389	-0.54 to 0.98	0.566
2.Pessimism	0.164	0.308	-0.44 to 0.76	0.594
3.Past Failure	0.618	0.316	-0.002 to 1.23	0.510
4.Loss of Pleasure	0.164	0.366	-0.55 to 0.88	0.654
5.Guilty feelings	0.262	0.278	-0.28 to 0.80	0.346
6.Punishment feelings	0.310	0.206	-0.94 to 0.71	0.133
7.Self-Dislike	0.415	0.281	-0.13 to 0.96	0.141
8.Self Criticalness	0.088	0.268	-0.43 to 0.61	0.742
9.Suicidal thoughts or Wishes*	0.120	0.392	-0.24 to 1.79	0.480
10.Crying	0.029	0.226	0.89 to -0.41	0.226
11.Agitation	-0.375	0.307	-0.97 to 0.22	0.222
12.Loss of Interest	-0.472	0.301	-0.63 to 0.54	0.877
13. Indecisiveness	0.444	0.254	-0.05 to 0.90	0.081
14.Worthlessness*	0.697	0.308	0.09 to 1.83	0.024
15.Loss of Energy*	1.135	0.124	0.43 to 1.83	0.001
16. Changes in sleeping pattern	0.170	0.280	-0.38 to 0.72	0.547
17.Irritability	0.178	0.277	-0.36 to 0.72	0.520
18. Changes in appetite	0.269	0.251	-0.22 to 0.76	0.285
19. Concentration Difficulty	0.683	0.352	-0.009 to 1.37	0.653
20. Tiredness or fatigue*	0.714	0.339	0.04 to 1.37	0.035
21. Loss of Interest in Sex	0.235	0.212	-0.18 to 0.65	0.267
<b>Other EQ-5D Variables at baseline</b>				
Mobility*	2.617	0.573	1.49 to 3.73	0.001
Self-Care *	0.164	0.147	1.45 to 4.38	0.001
Activity*	1.764	0.422	0.93 to 0.63	0.001
Anxiety	0.164	0.580	-0.97 to 1.30	0.777

**Table 4. Linear regression of possible variables predicting PHQ-9 depression at 3 months (p <0.1)**

Predictor variable	$\beta$	Std Error	95% Confidence Interval	Sig p
Constant	5.170	1.336	2.54 to 7.79	0.001
Pain group/no pain group allocation based on EQ-5D* ( being in moderate to extreme pain)	-0.777	0.463	-1.68 to 0.13	0.094
Baseline EQ-5D Self-Care	1.063	0.600	-0.11 to 2.24	0.329
Baseline prescribed analgesics	-0.002	0.002	-0.007 to -0.02	0.272
Baseline EQ-5D Performing usual activity	0.272	0.401	-0.51 to 1.06	0.497
Type of health problem	-0.111	0.154	-0.41 to 0.19	0.473
BDI-II Question 9 “Suicidal thoughts or wishes”	0.712	0.406	-0.08 to 1.76	0.801
BDI-II Question 15 “Loss of energy”*	0.644	0.355	-0.55 to 1.13	0.071
Previous episodes of depression	0.044	0.115	-0.22 to 0.23	0.974
Baseline BDI-II Question 16 “Changes in sleeping pattern”	0.052	0.234	-0.40 to 0.51	0.825
Sex- (being male)*	-0.840	0.436	-1.69 to -0.15	0.054
Employment	0.142	0.099	-0.05 to 0.33	0.151
Baseline BDI Question 20 “Tiredness or fatigue”	0.013	0.326	-0.62 to 0.652	0.968
EQ-5D mobility at baseline*	1.760	0.635	0.51 to 3.00	0.006
Baseline PHQ-9 score*	0.480	0.047	0.38 to 0.573	0.000

**Table 5. Regression model predicting PHQ-9 depression at 3 months. (p <0.05)**

Predictor variable	$\beta$	Std Error	95% Confidence Interval	Sig p
Constant	4.605	1.457	1.74 to 7.46	.002
Pain group/no pain group allocation based on EQ-5D* (being in moderate to extreme pain)	-1.011	0.507	-2.00 to -0.15	.047
EQ-5D mobility at baseline	1.760	0.635	0.51 to 3.00	.006
BDI-II q15Loss of energy at baseline	0.922	0.355	0.922 to 1.62	.010
Sex- (being male)	1.036	0.512	-2.04 to -0.32	.043
PHQ-9 score at baseline	0.480	0.047	0.38 to 0.57	.000