SUPPLEMENT Table 3

Model 4 - Negative binomial regression models based on full sample - 2-way interaction (social integration index)

Variable	irr	std.error	conf.low	conf.high	p.value	
Gender: female (male = Ref.)	1.0378	0.0301	0.9784	1.1008	0.2175	
Age	1.0065	0.0028	1.001	1.0121	0.0208	
Education (ISCED-1997 Coding: 0=low – 6=high)	0.9441	0.0132	0.92	0.9688	0.000	
Income: make ends meet: fairly easy or easy (with great or some difficulty = Ref.)	0.8492	0.0303	0.8002	0.9012	0.000	
Employment status (employed = Ref.)						
retired	1.2398	0.0572	1.1082	1.3869	2e-04	
unemployed	1.0508	0.0616	0.9312	1.1856	0.4216	
permanently sick or disabled	1.4829	0.094	1.2332	1.783	0.000	
homemaker	1.2876	0.0626	1.139	1.4556	1e-04	
Self-perceived health (0=poor - 4=excellent)	0.7391	0.0262	0.7022	0.778	0.000	
Social integration index (0=low – 6=high)	1.0032	0.0215	0.9617	1.0464	0.8831	
Self-perceived health * Social integration index	0.9902	0.0096	0.9716	1.0091	0.3059	
Intercept	9.0466	0.0621	8.0092	10.2184	0.000	
Alpha	0.6090	0.0250	0.5618	0.6601		
n – unweighted			47,066			
N – weighted	119,390,189					
Number of strata (countries)	16					
Number of primary sampling units (households)	34,623					

IRR = incidence rate ratio

95%-confidence interval

alpha = estimate of dispersion parameters

Age, social integration, contact frequency and closeness are centered at the mean

n = number of observations; N = population size based on survey design

Observations with missing values were dropped (listwise deletion).

Model 5 - Negative binomial regression models based on full sample - 2-way interaction

(contact frequency)

variable	irr	std.error	conf.low	conf.high	p.value	
Gender: female (male = Ref.)	1.0568	0.0336	0.9895	1.1287	0.0997	
Age	1.0062	0.0028	1.0007	1.0117	0.0268	
Education (ISCED-1997 Coding: 0=low – 6=high)	0.9458	0.0124	0.9231	0.969	0.000	
Income: make ends meet: fairly easy or easy (with great or some difficulty = Ref.)	0.8498	0.0331	0.7965	0.9068	0.000	
Employment status (employed = Ref.)						
retired	1.2739	0.056	1.1416	1.4216	0.000	
unemployed	1.068	0.0645	0.9411	1.2119	0.3082	
permanently sick or disabled	1.5354	0.0977	1.2678	1.8596	0.000	
homemaker	1.2687	0.0657	1.1154	1.4431	3e-04	
Self-perceived health (0=poor - 4=excellent)	0.738	0.027	0.6999	0.7781	0.000	
Average of contact frequency in social network (0=less than once per month or never – 5=daily)	0.9941	0.0441	0.9118	1.0839	0.8938	
Self-perceived health * contact frequency	1.026	0.0248	0.9773	1.0771	0.3007	
Intercept	8.7676	0.0642	7.7315	9.9425	0.000	
alpha	0.6049	0.0259	0.5562	0.6579		
n – unweighted			43,962			
N – weighted	110,219,002					
Number of strata (countries)	16					
Number of primary sampling units (households)	32,616					

IRR = incidence rate ratio

95%-confidence interval

alpha = estimate of dispersion parameters

Age, social integration, contact frequency and closeness are centered at the mean n = number of observations; N = population size based on survey design

Observations with missing values were dropped (listwise deletion).

variable	irr	std.error	conf.low	conf.high	p.value	
Gender: female (male = Ref.)	1.0444	0.0346	0.9761	1.1176	0.2083	
Age	1.0063	0.0028	1.0008	1.0119	0.0253	
Education (ISCED-1997 Coding: 0=low – 6=high)	0.944	0.0133	0.9198	0.9688	0.000	
Income: make ends meet: fairly easy or easy (with great or some difficulty = Ref.)	0.8345	0.0332	0.782	0.8906	0.000	
Employment status (employed = Ref.)						
retired	1.2499	0.0595	1.1123	1.4045	2e-04	
unemployed	1.0445	0.0642	0.9209	1.1847	0.4979	
permanently sick or disabled	1.5056	0.0938	1.2528	1.8094	0.000	
homemaker	1.2846	0.0658	1.1291	1.4615	1e-04	
Self-perceived health (0=poor - 4=excellent)	0.7371	0.0279	0.6979	0.7785	0.000	
Number of very to extremely close people in social network (0-7)	1.0486	0.0233	1.0017	1.0977	0.042	
Self-perceived health * emotional closeness	0.9804	0.0137	0.9544	1.0072	0.1506	
Intercept	9.118	0.0624	8.0685	10.3041	0.000	
alpha	0.6105	0.0265	0.5607	0.6648		
n – unweighted			44,840			
N – weighted	112,626,161					
Number of strata (countries)	16					
Number of primary sampling units (households)			33,160			

Model 6 - Negative binomial regression models based on full sample - 2-way interaction

IRR = incidence rate ratio

95%-confidence interval

alpha = estimate of dispersion parameters

Age, social integration, contact frequency and closeness are centered at the mean

n = number of observations; N = population size based on survey design Observations with missing values were dropped (listwise deletion).