**Supplementary Material**

**Results of Serial mediation model on Stress, Anxiety and Depression**

**Table 1A**. Total models summary with standardized and unstandardized coefficients

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | **Unstandardized estimates** | | | | | | **Standardized estimates** | | | |
|  | **Coeff.** | **SE** | **LLCI** | | **ULCI** | | **Coeff.** | **BootSE** | **LLCI** | **ULCI** |
| **Mediation Model 1 = Stress** | | | | | | |  |  |  |  |
| Total Effect | .69 | .07 | .55 | | .84 | |  |  |  |  |
| Direct Effect | .28 | .09 | .10 | | .47 | |  |  |  |  |
| DFS → IU | .70 | .08 | .54 | | .85 | | .48\*\*\* |  |  |  |
| DFS → WDQ | 1.47 | .13 | 1.22 | | 1.72 | | .51\*\*\* |  |  |  |
| IU → WDQ | .71 | .08 | .55 | | .88 | | .36\*\*\* |  |  |  |
| IU → STRESS | .19 | .06 | .07 | | .30 | | .18\*\* |  |  |  |
| WDQ → STRESS | .14 | .03 | .07 | | .21 | | .27\*\*\* |  |  |  |
| Total indirect effect | .41 | .06 | .27 | | .53 | | .28 | .04 | .18 | .36 |
| Ind1 | .13 | .04 | .05 | | .21 | | .09 | .03 | .03 | .14 |
| Ind2 | .21 | .05 | .10 | | .31 | | .14 | .03 | .07 | .21 |
| Ind3 | .07 | .02 | .03 | | .11 | | .05 | .01 | .02 | .07 |
| **Total Stress Model Summary: *R2* = .31; *F*(3,298) = 44.08; *p <* 0.000** | | | | | | | | | | |
| **Mediation Model 2 = Anxiety** | | | | | | |  |  |  |  |
| Total Effect | .58 | .09 | .41 | | .75 | |  |  |  |  |
| Direct Effect | .16 | .11 | -.06 | | .38 | |  |  |  |  |
| DFS → IU | .70 | .08 | | .54 | | .85 | .48\*\*\* |  |  |  |
| DFS → WDQ | 1.47 | .13 | | 1.22 | | 1.72 | .51\*\*\* |  |  |  |
| IU → WDQ | .71 | .08 | | .55 | | .88 | .36\*\*\* |  |  |  |
| IU → ANXIETY | .19 | .07 | | .05 | | .33 | .17\*\* |  |  |  |
| WDQ → ANXIETY | .14 | .04 | | .06 | | .22 | .25\*\*\* |  |  |  |
| Total indirect effect | .41 | .08 | | .26 | | .57 | .26 | .05 | .16 | .35 |
| Ind1 | .13 | .05 | | .03 | | .24 | .08 | .03 | .02 | .15 |
| Ind2 | .21 | .06 | | .09 | | .34 | .13 | .04 | .06 | .21 |
| Ind3 | .07 | .02 | | .03 | | .12 | .08 | .01 | .02 | .10 |
| **Total Anxiety Model Summary: *R2* = .20; *F*(3,298) = 24.21; *p <* 0.000** | | | | | | | | | | |
| **Mediation Model 3 = Depression** | | | | | | |  |  |  |  |
| Total Effect | .84 | .08 | | .68 | | .99 |  |  |  |  |
| Direct Effect | .40 | .10 | | .20 | | .60 |  |  |  |  |
| DFS → IU | .70 | .08 | | .54 | | .85 | .48\*\*\* |  |  |  |
| DFS → WDQ | 1.47 | .13 | | 1.22 | | 1.72 | .51\*\*\* |  |  |  |
| IU → WDQ | .71 | .08 | | .55 | | .88 | .36\*\*\* |  |  |  |
| IU → DEPRESSION | .20 | .06 | | .08 | | .33 | .19\*\* |  |  |  |
| WDQ → DEPRESSION | .15 | .04 | | .07 | | .23 | .27\*\*\* |  |  |  |
| Total indirect effect | .43 | .07 | | .30 | | .58 | .27 | .04 | .19 | .35 |
| Ind1 | .14 | .05 | | .05 | | .24 | .10 | .03 | .03 | .15 |
| Ind2 | .22 | .06 | | .10 | | .34 | .14 | .04 | .06 | .21 |
| Ind3 | .07 | .02 | | .03 | | .12 | .05 | .01 | .02 | .08 |
| **Total Depression Model Summary: *R2* = .30; *F*(3,298) = 40.69; *p <* 0.000** | | | | | | | | | | |

**Note:** \* *p* < 0.05 \*\* *p* < 0.01; \*\*\* *p* < 0.001; Ind 1: Future Anxiety → Intolerance of Uncertainty → Psychological Distress; Ind2: Future Anxiety → Non-Pathological Worry → Psychological Distress; Ind3: Future Anxiety → Intolerance of Uncertainty → Non-Pathological Worry → Psychological Distress. For indirect effects: significance is given by the absence of zeros in the confidence intervals.

**Table 2B**. Sensitivity analyses with mediators’ inversion

|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | **Unstandardized estimates** | | | | | | **Standardized estimates** | | | | |
|  | **Coeff.** | **SE** | **LLCI** | | **ULCI** | | **Coeff.** | | **BootSE** | **LLCI** | **ULCI** |
| **Mediation Model 1 = Stress** | | | | | | |  | |  |  |  |
| Total Effect | 0.67 | 0.07 | 0.53 | | 0.82 | |  | |  |  |  |
| Direct Effect | 0.27 | 0.09 | 0.08 | | 0.45 | |  | |  |  |  |
| DFS → WDQ | 1.97 | 0.13 | 1.72 | | 2.22 | | 0.68\*\*\* | |  |  |  |
| DFS → IU | 0.16 | 0.09 | -0.02 | | 0.35 | | **0.11** | |  |  |  |
| WDQ → IU | 0.26 | 0.03 | 0.20 | | 0.32 | | 0.41\*\*\* | |  |  |  |
| WDQ → STRESS | 0.14 | 0.03 | 0.07 | | 0.21 | | 0.28\*\*\* | |  |  |  |
| IU → STRESS | 0.18 | 0.06 | 0.06 | | 0.29 | | 0.17\*\* | |  |  |  |
| Total indirect effect | 0.41 | 0.04 | 0.28 | | 0.53 | | 0.27 | | 0.04 | 0.18 | 0.36 |
| Ind1 | 0.28 | 0.07 | 0.10 | | 0.41 | | 0.19 | | 0.04 | 0.10 | 0.28 |
| Ind2 | 0.03 | 0.02 | -0.01 | | 0.07 | | **0.02** | | **0.01** | **-0.05** | **0.05** |
| Ind3 | 0.06 | 0.02 | 0.02 | | 0.11 | | 0.06 | | 0.02 | 0.02 | 0.11 |
| **Mediation Model 2 = Anxiety** | | | | | | |  |  | |  |  |
| Total Effect | 0.55 | 0.09 | 0.38 | | 0.73 | |  | |  |  |  |
| Direct Effect | 0.13 | 0.11 | -0.09 | | 0.48 | |  | |  |  |  |
| DFS → WDQ | 1.97 | 0.13 | | 1.72 | | 2.22 | 0.68\*\*\* | |  |  |  |
| DFS → IU | 0.16 | 0.09 | | -0.02 | | 0.35 | **0.11** | |  |  |  |
| WDQ → IU | 0.26 | 0.03 | | 0.20 | | 0.32 | 0.41\*\*\* | |  |  |  |
| WDQ → ANXIETY | 0.16 | 0.07 | | 0.08 | | 0.24 | 0.29\*\* | |  |  |  |
| IU → ANXIETY | 0.16 | 0.07 | | 0.02 | | 0.30 | 0.14\* | |  |  |  |
| Total indirect effect | 0.26 | 0.05 | | 0.28 | | 0.58 | 0.26 | | 0.05 | 0.17 | 0.35 |
| Ind1 | 0.32 | 0.08 | | 0.15 | | 0.48 | 0.19 | | 0.05 | 0.10 | 0.30 |
| Ind2 | 0.02 | 0.02 | | -0.00 | | 0.05 | **0.02** | | **0.01** | **-0.004** | **0.05** |
| Ind3 | 0.05 | 0.02 | | 0.00 | | 0.10 | 0.05 | | 0.02 | 0.003 | 0.10 |
| **Mediation Model 3 = Depression** | | | | | | |  |  | |  |  |
| Total Effect | 0.81 | 0.08 | | 0.65 | | 0.97 |  |  | |  |  |
| Direct Effect | 0.37 | 0.10 | | 0.16 | | 0.57 |  |  | |  |  |
| DFS → WDQ | 1.97 | 0.13 | | 1.72 | | 2.22 | 0.68\*\*\* | |  |  |  |
| DFS → IU | 0.16 | 0.09 | | -0.02 | | 0.35 | **0.11** | |  |  |  |
| WDQ → IU | 0.26 | 0.03 | | 0.20 | | 0.32 | 0.41\*\*\* | |  |  |  |
| WDQ → DEPRESSION | 0.16 | 0.04 | | 0.09 | | 0.24 | 0.30\*\*\* | |  |  |  |
| IU → DEPRESSION | 0.17 | 0.06 | | 0.05 | | 0.30 | 0.16\*\* | |  |  |  |
| Total indirect effect | 0.44 | 0.07 | | 0.30 | | 0.57 | 0.28 | | 0.04 | 0.19 | 0.36 |
| Ind1 | 0.32 | 0.08 | | 0.17 | | 0.48 | 0.20 | | 0.05 | 0.11 | 0.30 |
| Ind2 | 0.03 | 0.02 | | -0.01 | | 0.08 | **0.02** | | **0.01** | **-0.004** | **0.05** |
| Ind3 | 0.09 | 0.04 | | 0.02 | | 0.16 | 0.06 | | 0.02 | 0.01 | 0.10 |

**Note:** \**p* < 0.05; \*\**p* < 0.01; \*\*\**p* < 0.001; Ind 1: Future Anxiety → Non-Pathological Worry → Psychological Distress; Ind2: Future Anxiety → Intolerance of Uncertainty → Psychological Distress; Ind3: Future Anxiety → Non-Pathological Worry → Intolerance of Uncertainty → Psychological Distress. For indirect effects: significance is given by the absence of zeros in the confidence intervals.