

## 1. TITLE PAGE

### **Title:**

Depressive symptoms in higher education students during the COVID-19 pandemic: the role of containment measures

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33 **Word count:** 2994  
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## 2. ABSTRACT

### Background

Students are a vulnerable group for the indirect impact of the COVID-19 pandemic, particularly their mental health. This paper examined the cross-national variation in students' depressive symptoms and whether this can be related to the various protective measures implemented in response to the initial stage of the COVID-19 outbreak.

### Methods

Student data stem from the COVID-19 International Student Well-being Study, covering 26 countries during the first wave of the COVID-19 pandemic. Country-level data on government responses to the COVID-19 pandemic were retrieved from the Oxford COVID-19 Tracker. Multilevel analyses were performed to estimate the impact of the containment and economic support measures on students' depressive symptoms ( $n = 78\ 312$ ).

### Results

School and workplace closures, and stay-at-home restrictions were positively related to students' depressive symptoms during the COVID-19 pandemic, while none of the economic support measures significantly related to depressive symptoms. Countries' scores on the index of these containment measures explained 1.5% of the cross-national variation in students' depressive symptoms (5.3%). This containment index's effect was stable, even when controlling for the economic support index, students' characteristics, and countries' epidemiological context and economic conditions.

### Conclusions

Our findings raise concerns about the potential adverse effects of existing containment measures (especially the closure of schools and workplaces and stay-at-home restrictions) on students' mental health.

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3 **Keywords:** COVID-19 pandemic, depressive symptoms, higher education students, government  
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5 containment and economic support measures, comparative cross-country research  
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### 3. MANUSCRIPT

#### INTRODUCTION

Higher education is a transitional period in a young adult's life that entails a range of potential stressors, including moving out of the family home, making new friends, a high study burden, holding a job while studying to become financially independent (1). There is ample evidence indicating that these stressors render students vulnerable to developing mental health problems, such as depression and anxiety. A review reported a mean prevalence rate of depression among university students of 30.6% (2), identifying depression as one of the most common health problems in higher-education students (3).

This vulnerability may have increased during the COVID-19 pandemic, as students were confronted with a range of containment measures (4). Most countries initially implemented general containment measures to reduce the spread of the virus. These included the partial or total closure of schools, universities and workplaces, the cancellation of public events and restrictions on social gatherings, stay-at-home requirements, restrictions on internal movement within countries, and international travel. Most countries adopted a mix of these policies (5). However, they differed in timing and calibration of specific responses and the intensity with which the various policies were deployed –from compulsory quarantines to voluntary lockdowns and social distancing measures (6).

These containment measures resulted in significant changes in students' social lives (7, 8). The school closures and stay-at-home requirements directly impacted students' day structures, minimized physical proximity, and face-to-face encounters with friends and peers while many students moved back to their parental home (7, 8). The containment measures were also translated at the level of the higher education institution (HEI) and, thus, changed how higher education itself was organized: a conversion from face-to-face lectures to online classes, the partial or total cancellation of internships, laboratory attachments, fieldwork, and the adaptation of assessment methods to COVID-19 protective measures (8, 9). The general containment measures and in particular, the workplace closures may have

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3 caused financial difficulties by shutting down certain economic sectors. As a result, student jobs, which  
4 enabled students to pay for education or accommodation, were cancelled. At the same time, they may  
5 have impacted the income of students' parents, decreasing their ability to provide financial support.  
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10 In order to mitigate the economic effects resulting from these containment measures, many countries  
11 implemented economic support measures, including income protection and debt or contract relief  
12 measures for households (5). While in some countries, these measures were reserved for formal  
13 sectors, in other countries, transfers were also made to informal sector workers, including student  
14 jobs. Therefore, they could have minimized students' financial worries as well. As a result, we may  
15 expect that both the governmental containment measures and these economic support measures,  
16 may have impacted students' mental well-being.  
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26 Recent evidence indeed points to elevated levels of depressive symptoms in higher education students  
27 during the first wave of the COVID-19 pandemic, as well as to cross-national variation therein (8, 10).  
28 However, there are, to date, no studies on how the variation in containment and economic support  
29 measures relates to cross-national variation in depressive symptoms among students. The current  
30 paper fills this gap in the literature by (1) describing the cross-national variation in depressive  
31 symptoms in students in the participating countries during the first wave of the COVID-19 pandemic  
32 and (2) examining which containment and economic measures explain this cross-national differences  
33 in depressive symptoms.  
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## 45 **METHODS**

### 46 **Data**

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48 Data stem from the COVID-19 International Student Well-being Study (C19 ISWS), which collected  
49 information on student well-being during the first wave of the COVID-19 pandemic in 133 higher  
50 education institutions (HEIs) in 26 countries. The C19 ISWS applied a stratified convenience sampling  
51 design. In a first step, HEIs were selected within countries, covering Western, Central-Eastern, Eastern,  
52 Northern, and Southern European countries and including some additional high- and upper-middle-  
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3 income countries (Canada, Israel, South Africa, Turkey, and the USA). Data collection took place  
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5 between April 27 and July 7, 2020, with two-thirds of HEIs collecting the data within the first month of  
6  
7 the initial launch. Within each HEI, the survey was active for at least two weeks, but a selection of HEIs  
8  
9 prolonged this period. Respondents were recruited through direct emailing and social media, and were  
10  
11 asked to fill out an online survey. Participants were eligible if they were enrolled in a higher education  
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13 program, aged 17 years or above, and provided informed consent. More details about the study  
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15 procedures can be found in the study protocol (11).  
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20 For this study, a subsample of the data was used to cover each participating country during a period  
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22 with relatively stable policy measures. The basic rule for this selection was restricting our data to the  
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24 first weeks (at least two weeks) following the survey implementation until the week wherein the  
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26 government measures were changed (see S1 and S2 for details about the subsample selection).  
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## 29 **Measures**

### 30 **Dependent measure**

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33 *Depressive symptoms*—An eight-item version of the Center for Epidemiologic Studies–Depression Scale  
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35 (CES-D 8) was used to measure the frequency and severity of depressive symptoms (12). Scale scores  
36  
37 were assessed using a non-weighted summed rating and ranged from 0 to 24, with higher scores  
38  
39 indicating a higher frequency and severity of depressive symptoms. The reliability and the validity of  
40  
41 the inventory were confirmed across a wide selection of European countries (13). In the C19 ISWS  
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43 sample, the country-specific Cronbach's alphas ranged between 0.85 and 0.90 (11).  
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### 49 **Independent measures**

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51 Data on policy interventions were obtained from the Oxford COVID-19 Government Response Tracker  
52  
53 (OxCGRT) (14). The OxCGRT is very adequate for cross-country analyses and includes containment  
54  
55 measures as well as economic support measures (15). It closely resembles the data of the CoronaNet  
56  
57 project (16). The containment measures included (a) *closures of schools and universities*; (b) *closures*  
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3 of workplaces; (c) cancellation of public events, (d) restrictions on social gatherings; (e) public transport  
4 closures, (f) stay-at-home regulations, (g) restrictions on internal movements (within a country); and  
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7 (h) restriction on international traveling. The economic support measures included (i) income  
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9 protection measures, and (j) debt or contract relief measures for households (see S3 for details  
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11 concerning the operationalization).

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15 In addition, two indexes were constructed (using an additive approach) with the most relevant policy  
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17 measures regarding our research objectives and target population: the *containment index* consists of  
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19 school (a) and workplace closures (b) and stay-at-home regulations (f) and the *economic support index*  
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21 of income protection (i) and debt or contract relief (j). For all countries, the measurement scores of  
22  
23 the Oxford data were at the national level, except for the USA and Canada. There we have opted for  
24  
25 the regional measures corresponding to the participating HEI region: New Jersey and Quebec (also  
26  
27 available in the Oxford data)(14).

#### 31 Control variables

32  
33 At the individual level, we controlled for *gender, age, relationship status, migrant background, the*  
34  
35 *highest level of education attained by either parent, if students had sufficient financial resources to*  
36  
37 *cover their monthly costs and whether they could easily borrow an equivalent of 500 euros within two*  
38  
39 *days (adjusted to the local currency). The latter is recoded into four categories: (1) zero persons, (2)*  
40  
41 *one to two persons, (3) three to four persons, and (4) five or more persons (reference category).*  
42  
43 *Student program* distinguished between first-year bachelor, not first-year bachelor, master, doctoral  
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45 program, or another program. *Study field* was operationalized according to the ISCED study field  
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47 categorization (17).

48  
49 To control for countries' macroeconomic conditions, *GPD per capita* (in 2019, (18)) and *youth*  
50  
51 *unemployment rate* (the number of unemployed 15-24 year-olds as a percentage of the youth labor  
52  
53 force in 2019 (19)) were included. To take countries' epidemiological context into account, we  
54  
55 controlled for the country's level of *excess mortality during the selected survey period* (p-score; own  
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3 calculations based on data from Eurostat (20) or national or regional statistics bureaus) and *the timing*  
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5 *of the survey* in relation to the peak (defined by the highest level of excess mortality) of the first COVID-  
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7 19 wave (before, during, after the peak).  
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### 10 11 **Statistical analyses**

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14 First, countries' average levels of depressive symptoms and of the containment and economic support  
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16 measures are described. Significant country differences were identified through a one-way ANOVA and  
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18 post-hoc Bonferroni test. Two-tailed Pearson's correlations ( $r$ ) assessed the strength of the  
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20 associations between the various government measures.  
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24 Thereafter, a hierarchical three-level model was constructed with individual-level variables and control  
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26 variables at the country-level, as the students were clustered in HEIs ( $n=125$ ), which were again  
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28 clustered in countries ( $n=26$ ) (figure 1). First, the government measurements were tested one by one,  
29  
30 controlling for countries' epidemiological and economic conditions. The measurements were tested in  
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32 separate models as most of them were correlated with each other –reflecting countries' general policy  
33  
34 action toward the COVID-19 pandemic and the pandemic's strength– and because the number of  
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36 higher-level units (countries) was limited. In the second part, we re-estimated the models, including  
37  
38 simultaneously the containment and economic support index. In both parts, a stepwise procedure was  
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40 followed: Model 1 included the individual-level variables to assess the variation in depressive  
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42 symptoms at the country level, taking the composition of the student population in terms of  
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44 sociodemographic, economic, and academic characteristics into account (S6 Table E). Model 2  
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46 estimated the effect of the governmental measures controlling for these individual-level variables, and  
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48 thereafter (Model 3), we controlled for the countries' epidemiological and economic conditions (Table  
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50 1 and 2).  
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55 [Figure 1]  
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3 We conducted sensitivity analyses to examine the extent to which the results would hold, if we used  
4 other proxies for addressing countries' economic and epidemiological conditions, and if we used a  
5 subsample excluding the survey weeks where countries' containment or economic measures were  
6 changing. The impact of influential countries on the results was also estimated by deleting every  
7 country once from the analysis (21). In addition, a logistic analysis was performed with the depression  
8 scale dichotomized (cut off = 9/24)(22, 23). The results of these analyses (see S7 to S11) confirm the  
9 robustness of our findings.

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12 Data preparation and descriptive statistics were done in SPSS® version 26, and the multilevel analyses  
13 were performed in MLwiN Version 3.05.

## 14 15 16 17 18 19 20 21 22 23 24 25 **RESULTS**

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28 As Figure 2 shows, the mean levels of depressive symptoms ranged from 7.5 in Iceland to 12.9 in  
29 Turkey, and differed significantly between the majority of countries. The lowest levels of depressive  
30 symptoms were reported in the Nordic countries, Switzerland and France, while the highest mean levels  
31 in Turkey, South Africa, Spain, the UK, and the USA.

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37 Concerning the COVID-19 protective measures (see S4. Table B and S5. Table C for the corresponding  
38 figures) Russia (scored 9/9 on the containment index), Quebec, Spain, and New Jersey (scored 8/9),  
39 Belgium, Romania, Portugal, and Turkey (scored 7/9) had very strict containment measures during  
40 their survey period in contrast to Iceland (scored 1/9), and Norway (scored 1/9). The correlations  
41 between the three containment measures were moderate to high (ranging from 0.570 to 0.627,  
42  $P < 0.010$ ). In addition, all countries had some economic support measures implemented, with fourteen  
43 countries having the maximum score on the index: which is the combination of replacing more than  
44 50% of lost salary and a broad debt and contract relief. Greece, Italy, Finland, and Norway had the  
45 most limited economic support measures (scored 2/4). However, the correlation between the two  
46 economic measures was relatively weak ( $r = 0.204$ ,  $P < 0.001$ ).

The containment index was strongly related to the severity of the COVID-19 pandemic, measured by the excess mortality rate ( $r=0.564$ ,  $P<0.01$ ), and to countries' average level on the depression scale ( $r=0.6$ ,  $P<0.001$ ), while the economic support index was not significantly related to the depression scale and the epidemiological indicators. The correlation between the two indexes was not significant.

[Figure 2]

Turning to our multilevel results, the cross-country variance in depressive symptoms was significant but limited in scope, as only 5.3% of the variance of depressive symptoms between countries was explained by differences between countries derived from the variance decomposition of the null model of the multilevel analysis (S6 Table E). This variance was reduced to 4.5% after taking the composition of the student population into account (M1).

School closures, workplace closures, and stay-at-home restrictions were significantly related to students' depressive symptoms (Table 1, M2), also after adding the epidemiological and macroeconomic factors to the models (M3). In countries with stricter and broader implementations of these measures, higher levels of depressive symptoms were found. The implementation of these containment measures was responsible for more than 1% of the variance of depressive symptoms at the country-level (M2). The other containment measures and the two economic support measures were not significantly related to students' depressive symptoms.

[Table 1]

CES-D  $\delta_{ijk} \sim N(XB, \Omega)$

CES-D  $\delta_{ijk} = \beta_{0ijk} \text{cons} + \beta_1 X1_{ijk} \dots \beta_{23} X23_{ijk} + \beta_{24} \text{containment\_measure}_k + \beta_{25} \text{excess\_mortality\_rate}_k + \beta_{26} \text{before\_peak}_k + \beta_{27} \text{during\_peak}_k + \beta_{28} \text{Youth\_unemployment}_k + \beta_{29} \text{GDP\_per\_capita}/1000_k$

$\beta_{0ijk} = \beta_0 + v_{0k} + u_{0jk} + e_{0ijk}$  error term

Variances

$[v_{0k}] \sim N(0, \Omega_v) : \Omega_v = [\sigma^2_{v0}]$

$[u_{0jk}] \sim N(0, \Omega_u) : \Omega_u = [\sigma^2_{u0}]$

$[e_{0ijk}] \sim N(0, \Omega_e) : \Omega_e = [\sigma^2_{e0}]$

k = country level

j = higher education institutional level

I = individual level

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6 In Table 2, an index of the three selected containment measures and the two economic support  
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8 measures were simultaneously estimated. Results show that higher containment measure scores  
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10 related to more depressive symptoms, while the economic support index had no significant effect on  
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12 depressive symptoms. This effect remained significant when taking the epidemiological and  
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14 macroeconomic factors into account, and reduced the variance in depressive symptoms at the country  
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16 level by approximately 1.5%.  
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24 [Table 2]  
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## 30 **DISCUSSION**

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32 This multi-country study is the first in the literature to examine whether the cross-national variation in  
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34 the level of depressive symptoms among students is related to the various protective measures  
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36 implemented by the governments in response to the first COVID-19 outbreak. Our research shows that  
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38 the containment measures played a particularly important role. We found that in countries with strict  
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40 measures regarding school closures, workplace closures, and stay-at-home restrictions, mean levels of  
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42 depressive symptoms in students were higher as well. These measures had a significant impact on  
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44 students' day-to-day lives by changing social contacts, leisure time activities including sports, student  
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46 jobs, day structure, and methods of education (7). This finding is in line with research in the general  
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48 population, which found that school and university closings, followed by quarantine and social  
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50 distancing, were perceived as having the most substantial effect on daily life, particularly at the  
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52 beginning of the pandemic (24). Other containment measures, such as the cancellation of public  
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54 events, restrictions on social gatherings, internal movements and international traveling, and public  
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56 transport, appeared to have no effect on students' well-being at the time. These measures probably  
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3 are less directly related to students' daily lives and social interactions, or their impact will only be visible  
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5 after a longer period by increasing symptoms of entrapment among students.  
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8 Young adults' student days are characterized as a life stage of experimentation and identity  
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10 development, for which social interactions, new adventures, experiences, and spontaneous activities  
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12 are crucial. Because of these containment measures, students may have felt that they missed out on  
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14 a large part of their student days and that their social life was limited or replaced by virtual interactions  
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16 on social media, which was not beneficial for their mental health (8, 25). At the same time, students  
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18 were confronted with an increased level of stress because of new study methods (online classes,  
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20 remote studying), increased study-related workload, changed living situations (e.g., moving back to  
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22 the parental home), loss of student jobs, financial worries and uncertainty about the employment  
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24 possibilities when graduating (10). These unintended effects of containment measures may have led  
25  
26 to increased levels of depressive symptoms. Further research is recommended to investigate the  
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28 underlying pathways that explain the effect of these measures on students' mental health.  
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33 Our results suggest that the economic support measures did not mitigate the negative effect of the  
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35 COVID-19 pandemic on students' depressive symptoms. Either these measures did not go far enough  
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37 in protecting students from the secondary effects of the pandemic, or the index used did not allow us  
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39 to adequately examine how these measures protected vulnerable student populations. These  
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41 measures may also have had a more delayed effect than the tangible stay-at-home restrictions, school  
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43 and workplace closures, and may be more directly relevant for the active working population in the  
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45 affected sectors whose finances worsened as a result of the lockdown (26). The broader economic  
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47 impact of the pandemic and the role of the associated economic support measures will probably only  
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49 become visible in the long run, and particularly in countries with a pronounced imbalance between  
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51 the costs of higher education and the capacity of students to shoulder increasing debt burdens (27).  
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56 While containment measures were implemented to attenuate the strength of the pandemic, these  
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58 measures appear also to have an impact on student mental well-being. The severity of the pandemic  
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3 itself (measured by a few proxies such as excess of mortality) seems to not be related to student  
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5 mental well-being. What the effect of the pandemic's severity would be in the absence of these  
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7 measures remains, of course, unclear and is beyond the scope of this paper. However, within the  
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9 current context, it appears that mainly the secondary effects of the pandemic affected the lives of  
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11 students. For this population which perceived the severity of the consequences of an infection for  
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13 themselves as rather minor (28), these measures were probably considered as too drastic and may  
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15 have caused a lot of stress among students. The lack of a direct effect of the severity of the pandemic  
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17 was also established for other outcomes, such as anxiety, protective health behaviors, and supportive  
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19 attitudes towards containment measures (29, 30).  
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23  
24 Some limitations of this work should be addressed. First, the C19 ISWS made use of a convenience  
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26 sample, both in terms of the selection of students, HEIs, and countries. Sample sizes were small in  
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28 some countries, or data were collected within only one HEI within certain countries. As a result, the  
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30 C19 ISWS could be not representative of the entire student population. In addition, selection bias  
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32 cannot be excluded, as it may be likely that students who experienced stress due to the COVID-19  
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34 pandemic were more likely to respond to our invitation to participate in the study, and students with  
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36 a more disadvantaged socioeconomic background or limited access to the internet are generally less  
37  
38 likely to participate in surveys. Second, because depressive symptoms were not assessed prior to the  
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40 COVID-19 pandemic, we were unable to disentangle causal paths between depressive symptoms and  
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42 containment measures, nor were we able to examine the degree to which depressive symptoms  
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44 changed.  
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49 To conclude, school and workplace closures and stay-at-home restrictions were positively related to  
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51 students' depressive symptoms during the first wave of the COVID-19 pandemic. Not the severity of  
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53 the COVID-19 pandemic, but the protective measures taken by the government helped to explain  
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55 cross-national variation in students' depressive symptoms. The mitigation of these secondary effects  
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57 of the COVID-19 pandemic should, therefore, be a priority within the student population (30) especially  
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3 in a context where the situation is unduly prolonged. Our findings highlight the importance of seeking  
4 strategies to mitigate the adverse effects of the existing containment measures on students' mental  
5 health.  
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#### 10 4. FUNDING

11  
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14 This study is part of the project 'An examination of the impact of COVID-19 Outbreak on Well-being in  
15 Higher Education Students' funded by BOF (grant number 43969).  
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#### 19 5. CONFLICT OF INTEREST

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22 None declared  
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#### 25 6. KEY POINTS

- 26 • Country differences in the level of depression among higher education students during the  
27 first wave of the COVID-19 pandemic can be partly ascribed to the variation in countries'  
28 responses to the pandemic.  
29
- 30 • School closures and workplace closures as containment measures were significantly related to  
31 higher depression levels among students.  
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- 33 • In countries with strict stay-at-home restrictions the average depression level among students  
34 was higher.  
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- 36 • None of the economic support measures were significantly related to depressive symptoms  
37 among students.  
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- 39 • The index of these three containment measures had a stable impact on depression, also after  
40 taking students' characteristics, as well as, countries' epidemiological context, economic  
41 conditions, and support measures into account.  
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## Supplementary material

**S1.** Selection of survey period per country

**S2. Table A.** Overview of the selected survey period per country

**S3. Table B.** Information about the content and operationalization of the containment and economic support measures, derived from the Oxford COVID-19 Tracker

**S4. Table C.** Countries' score on the containment and economic support measures at time of the selected survey period, derived from the Oxford COVID-19 Tracker

**S5. Table D.** Mean level of depression, epidemiological and macroeconomic conditions per country

**S6. Table E.** Multilevel results: variance decomposition and students' characteristics regressed on depressive symptoms

**S7. Table F.** Results of sensitivity analysis (1): The multilevel models with other measurements for countries' epidemiological and economic conditions

**S8. Table G.** Results of sensitivity analysis (2): The multilevel model estimated on a subsample, excluding the survey periods with changing policy measures

**S9. Table H.** Results of the sensitivity analysis (3): The multilevel model estimated on subsamples, each time with one country excluded

**S10. Table I.** Results of sensitivity analysis (4): The multilevel logistic model with depression dichotomized (cut off = 9/24)

**S11. Graph 1:** Predicted probabilities of the risk of depression by varying levels on the containment index

### **Ethics approval**

Ethical approval was obtained individually in all participating HEIs, and the multi-country research design was approved by the Ethics Committee for the Social Sciences and Humanities of the University of Antwerp, Belgium (reference number: SHW\_20\_38).

### **Acknowledgements**

This study was a collaborative effort and is part of the COVID-19 International Student Well-Being Study. The authors are grateful to the higher educational institutions for conducting the survey and all students who participated in the survey.

### **Authors' contributions**

Study concept and design: VB and SV. Data collection: all authors. Analysis and interpretation of data: VB and SV. Drafting of the manuscript: VB and SV. Critical revision of the manuscript for important intellectual content: all authors. Study supervision: EW. All authors read and approved the final manuscript.

### **Availability of data**

The rough data and analytical sample underlying this article are available in the public domain: <https://zenodo.org/search?page=1&size=20&q=C19%20ISWS>.

**Table 1.** Multilevel results (part 1): containment and economic support measures separately regressed on depressive symptoms

		Model 2 <sup>a</sup>								
		b	se	CI-95%		p	R <sup>2c</sup>	$\sigma^2_{v0}$ <sup>d</sup>	se	
<b>Containment measures</b>										
a	School closure	0.955	0.275	0.416	1.495	0.001	***	3.036	0.727	0.250
b	Workplace closure	0.798	0.297	0.216	1.380	0.007	**	3.552	0.855	0.283
c	Canceling public events	0.616	0.513	-0.389	1.620	0.230		4.259	1.033	0.336
d	Restrictions gathering	-0.114	0.179	-0.465	0.237	0.524		4.413	1.072	0.346
e	Public transport closure	0.550	0.395	-0.224	1.323	0.164		4.180	1.013	0.326
f	Stay-at-home restrictions	0.711	0.275	0.172	1.249	0.010	**	3.536	0.851	0.284
g	Internal movement restrictions	0.381	0.303	-0.212	0.975	0.208		4.236	1.027	0.334
h	International travelling measures	0.072	0.270	-0.458	0.602	0.790		4.499	1.094	0.352
<b>Economic support measures</b>										
i	Income support	-0.385	0.555	-1.473	0.703	0.488		4.445	1.080	0.346
j	Debt and contract relief	0.522	0.302	-0.070	1.114	0.084		4.010	0.970	0.317
		Model 3 <sup>b</sup>								
<b>Containment measures</b>										
a	School closure	0.871	0.288	0.306	1.437	0.003	**	2.438	0.580	0.206
b	Workplace closure	1.040	0.306	0.441	1.639	0.001	***	2.195	0.521	0.190
c	Canceling public events	0.208	0.501	-0.773	1.189	0.677		3.331	0.799	0.270
d	Restrictions gathering	0.020	0.196	-0.365	0.405	0.920		3.359	0.806	0.270
e	Public transport closure	0.187	0.433	-0.661	1.035	0.666		3.339	0.802	0.269
f	Stay-at-home restrictions	0.880	0.384	0.127	1.634	0.022	*	2.703	0.645	0.225
g	Internal movement restrictions	0.222	0.341	-0.446	0.890	0.515		3.283	0.788	0.266
h	International travelling measures	-0.176	0.276	-0.717	0.366	0.525		3.331	0.799	0.270
<b>Economic support measures</b>										
i	Income support	0.660	0.669	-0.650	1.970	0.324		3.190	0.765	0.260
j	Debt and contract relief	0.487	0.311	-0.121	1.096	0.117		3.012	0.721	0.247

\* $P < 0.050$  \*\* $P < 0.010$  \*\*\* $P < 0.001$ ;  $n_{country} = 26$ ;  $n_{HEI} = 125$ ;  $n_{students} = 78312$

<sup>a</sup>  $M2_{a-j}$ : inclusion of the individual control variables (gender, age, migration and relation status, financial situation, ability to borrow money, parental education, study program and field)

<sup>b</sup>  $M3_{a-j}$ : inclusion of the individual control variables and countries' epidemiological (excessive mortality and timing of the survey in relation to the peak of the first COVID-19 wave) and economic conditions (youth unemployment rate and GDP per capita (/1000))

<sup>c</sup>  $R^2$ :  $[\sigma^2_{v0} / (\sigma^2_{v0} + \sigma^2_{u0} + \sigma^2_{e0})] * 100$

<sup>d</sup>  $M2-3_{a-j}$ : variance at higher education institutional level  $M2_{a-j}$ : 0.36 (0.07); and at individual level 22.86 (0.12)

**Table 2.** Multilevel results (part 2): the containment and economic support index simultaneously regressed on depressive symptoms

		Model 3 <sup>a</sup>				
Country-level variables		b	se	CI-95%	P	
Containment index		0.410	0.125	0.165	0.655	0.001 ***
Economic support index		0.323	0.233	-0.134	0.78	0.166
Excess mortality rate <sup>b</sup>		-2.393	1.512	-5.357	0.572	0.114
Timing survey (ref. after peak)						
before peak		-0.216	0.527	-1.248	0.817	0.682
during peak		-0.403	0.489	-1.362	0.555	0.409
Youth unemployment rate <sup>b</sup>		0.031	0.020	-0.008	0.07	0.117
GDP per capita (/1000) <sup>b</sup>		-0.127	0.186	-0.492	0.237	0.494
<b>Variance:</b> Country-level	$[\sigma^2_{v0}]$	0.373	0.152			
	HEI-level <sup>c</sup> $[\sigma^2_{u0}]$	0.408	0.08			
	Individual-level $[\sigma^2_{e0}]$	23.622	0.119			
R <sup>2</sup> (%) <sup>d</sup>		1.529				
-2 Log Likelihood		470119.448				

\* $P < 0.050$  \*\* $P < 0.010$  \*\*\* $P < 0.001$ ; n country = 26; n HEI<sup>c</sup> = 125; n students = 78 312

<sup>a</sup> inclusion of the individual control variables and countries' epidemiological context and macroeconomic conditions

<sup>b</sup> Grand mean-centered

<sup>c</sup> Higher Education Institution

<sup>d</sup>  $[\sigma^2_{v0} / (\sigma^2_{v0} + \sigma^2_{u0} + \sigma^2_{e0})] * 100$

**Figure 1:** Presentation of the three-level model, with the number of units and the variables per level

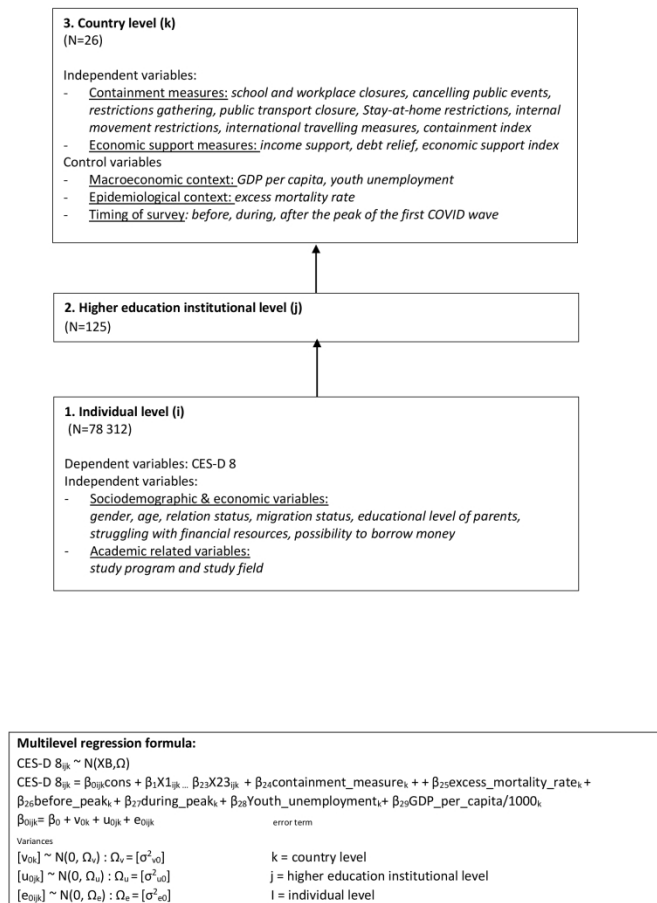


Figure 1

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**Figure 2:** Depressive symptoms and scores on the containment and economic support index per country

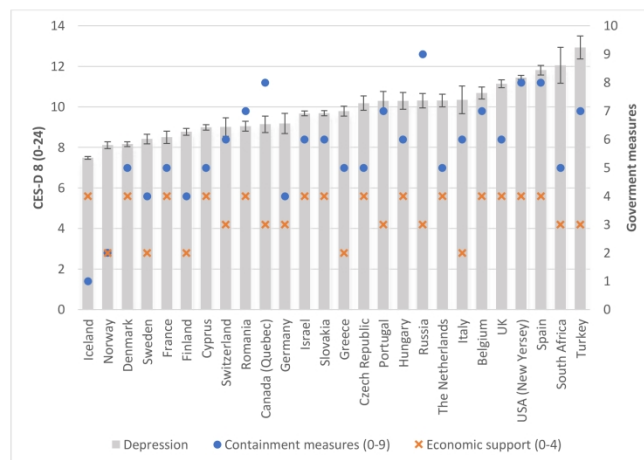


Figure 2

209x297mm (300 x 300 DPI)