Table S1. Maternal characteristics by interview status among women who consented to participate (n = 5272)

Characteristics	Not interviewed [a] (n = 2266)	Interviewed (n = 3006)	p
	n (%)	n (%)	
Sociodemographic characteristics			
Migrant (n = 5272)	1199 (52.9)	1573 (52.3)	0.67
Region of birth (n = 5272)			
Portugal	1067 (47.1)	1433 (47.7)	
Brazil	176 (7.8)	327 (10.9)	
PALOP [b]	697 (30.8)	713 (23.7)	
Other African countries	46 (2.0)	43 (1.4)	<0.001
Europe	180 (7.9)	347 (11.5)	
Asia	67 (3.0)	72 (2.4)	
America	33 (1.4)	71 (2.4)	
Age (years) (n = 5249)			
18-24	444 (19.8)	447 (14.9)	
25-34	1252 (55.8)	1669 (55.5)	<0.001
≥35	547 (24.4)	890 (29.6)	
Marital status (no partner) (n = 5238)	680 (30.5)	772 (25.7)	<0.001
Highest education level attained (n = 5059)			
Post-secondary (>12th grade)	537 (26.1)	1102 (36.7)	
Upper secondary (12th grade)	721 (35.1)	1088 (36.2)	<0.001
Lower secondary (9th grade)	521 (25.4)	605 (20.1)	
None or primary (≤4th grade)	275 (13.4)	210 (7.0)	
Obstetric characteristics			
Multiparous (n = 5006)	1217 (57.1)	1468 (51.1)	<0.001
Smoking during pregnancy (n = 5139)	320 (14.5)	300 (10.2)	<0.001
Complications during pregnancy [c] (n = 5146)	611 (27.7)	841 (28.6)	0.44
Twin pregnancy (n = 5272)	51 (2.2)	47 (1.6)	0.07
Delivery with any obstetric intervention [d] (n = 5065)	1407 (64.9)	2020 (69.7)	<0.001
Adverse neonatal outcomes [e] (n = 5241)	365 (16.2)	454 (15.2)	0.29

[a] Not interviewed women included those who were unreachable or did not complete the interview. [b] PALOP refers to Portuguese-speaking African countries. [c] Complications during pregnancy were retrieved from clinical records and included: high blood pressure, preeclampsia, gestational diabetes, acute pyelonephritis, placenta praevia, placental abruption, and other rare complications. [d] Obstetric interventions included instrumented delivery (vacuum or forceps), episiotomy, and caesarean section. [e] Adverse neonatal outcomes included preterm birth, low birth weight, congenital malformation, or admission to a neonatal intensive care unit.

Table S2. Associations between language proficiency and EPDS scores ≥11, and ≥13

Proficiency in Portuguese		EDPS score 0-10				EDPS score ≥11		EDPS score 0-12				EDPS score ≥13	
		n (%)	n (%)	OR (95%CI)	ptrend	aOR[a] (95%CI)	aOR[b] (95%CI)	n (%)	n (%)	OR (95%CI)	ptrend	aOR[a] (95%CI)	aOR[b] (95%CI)
		n = 2676	n = 214	n = 2890		n = 2583	n = 2890	n = 2774	n = 116	n = 2890		n = 2583	n = 2890
Complete sample	Native	1341 (94.8)	74 (5.2)	1.00 (reference)		1.00 (reference)	1.00 (reference)	1377 (97.3)	38 (2.7)	1.00 (reference)		1.00 (reference)	1.00 (reference)
	Full	792 (90.6)	82 (9.4)	1.88 (1.35-2.60)	<0.001	1.88 (1.32-2.69)	1.82 (1.30-2.54)	833 (95.3)	41 (4.7)	1.78 (1.14-2.80)	<0.001	1.91 (1.17-3.13)	1.73 (1.09-2.75)
	Intermediate	379 (92.0)	33 (8.0)	1.58 (1.03-2.42)		1.44 (0.89-2.30)	1.38 (0.89-2.15)	390 (94.7)	22 (5.3)	2.04 (1.19-3.50)		1.71 (0.93-3.14)	1.67 (0.96-2.92)
	Limited	164 (86.8)	25 (13.2)	2.76 (1.71-4.47)		2.43 (1.40-4.20)	2.47 (1.49-4.10)	174 (92.1)	15 (7.9)	3.12 (1.68-5.80)		2.14 (1.02-4.49)	2.51 (1.31-4.83)
		n = 1835	n = 144	n = 1979		n = 1780	n = 1979	n = 1902	n =77	n = 1979		n = 1780	n = 1979
Restricted to natives and recent migrants [c]	Native	1341 (94.8)	74 (5.2)	1.00 (reference)		1.00 (reference)	1.00 (reference)	1377 (97.3)	38 (2.7)	1.00 (reference)		1.00 (reference)	1.00 (reference)
	Full	219 (86.2)	35 (13.8)	2.90 (1.89-4.44)	<0.001	2.96 (1.82-4.82)	2.83 (1.80-4.45)	235 (92.5)	19 (7.5)	2.93 (1.66-5.17)	<0.001	3.57 (1.86-6.86)	3.27 (1.79-5.98)
	Intermediate	151 (92.1)	13 (7.9)	1.56 (0.85-2.88)		1.47 (0.76-2.86)	1.33 (0.71-2.52)	157 (95.7)	7 (4.3)	1.62 (0.71-3.68)		1.50 (0.60-3.77)	1.43 (0.61-3.35)
	Limited	124 (84.9)	22 (15.1)	3.22 (1.93-5.36)		3.28 (1.79-5.99)	3.19 (1.82-5.59)	133 (91.1)	13 (8.8)	3.54 (1.84-6.81)		3.18 (1.41-7.18)	3.43 (1.65-7.10)

OR: crude odds ratios; aOR: adjusted odds ratios. [a] Models adjusted for maternal age, highest educational degree attained, marital status, having an individual health insurance plan, parity, delivery with intervention, and adverse neonatal outcomes, complete-cases analysis. [b] Adjusted models after multiple imputation. [c] Recent migrants are those who have been living in Portugal for ≤ 5 years.