

# Home and Epigenome: DNA Methylation as a Link Between Poor Housing Quality and Depressive Symptoms

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## Abstract

Poor housing quality associates with risk for depression. However, previous research often lacks consideration of socioeconomic status (SES) baseline depressive symptoms and biological processes, leading to concerns of confounding and reverse causation.

In a sample of up to 9,566 adults, we investigated cross-sectional and longitudinal associations between housing quality (assessed at age 28, 1- and 2-year follow-ups) and depressive symptoms (at four intervals between enrolment and 18-year follow-up). In sub-samples (n=871, n=731), we investigated indirect effects via DNA methylation.

Poor housing quality associated with depressive symptoms cross-sectionally (beta range: 0.02 to 0.06, all  $p$ -values<.023) after controlling for SES and other factors. Longitudinally, this association persisted at the ~2-year, but not the ~18-year follow-up period. Indirect effects linked to genes related to aging, obesity, and brain health.

These results highlight poor housing quality as a risk factor for depression and the potential role of DNA methylation in this association.

**Keywords:** depression, ALSPAC, housing quality, DNA methylation

## Introduction

With individuals spending large amounts of time at home <sup>1</sup>, consistent and potentially long-lasting associations between poor housing quality and poor mental health have been reported <sup>2,3</sup>. For example, a systematic review on poor housing and mental health found positive associations in seven out of eight studies, whereby people experiencing poor housing conditions were nearly eight times more likely to have depression <sup>3</sup>. The large effect sizes highlight the importance of investigating housing as a means to improve population mental health. Given that the association between poor housing quality and depression become greater as we age <sup>4,5</sup>, the need to study this relationship across adulthood is critical.

However, current research on the relationship between the physically-built environment (e.g., housing quality) faces five challenges. First, whilst great attention has been paid to disentangling associations between macro features of urbanicity, including population density and the built environment, and mental health outcomes <sup>6-8</sup>, less focus has been put on smaller-scale features, including housing quality, which may be in some aspects easier to intervene on.

Second, research detecting associations between housing quality and mental health has largely focused on adults living in deprived neighbourhoods <sup>3,9</sup>. As participants are often sampled from lower-income housing developments <sup>10,11</sup>, it remains unclear whether these associations are specific to housing quality, or due to confounding effects of lower socioeconomic status (SES) <sup>12</sup>.

Third, even when studies considered a larger socioeconomic spectrum, SES was often operationalized through single proxy measures including income <sup>13</sup>. A more fine-grained assessment of SES in housing quality and health studies is critical to ensure that broader aspects of SES, including education, family contexts, occupation, and life experiences <sup>14,15</sup> are captured, in addition to income inequalities.

Fourth, baseline mental health is often omitted in previous research, opening up the possibility for reverse causation. For example, the ‘social drift hypothesis’ of urbanicity <sup>8,16</sup> posits that individuals with a greater risk of experiencing mental health difficulties (due to genetic or environmental factors) are more likely to move to or stay in environments associated with poor mental health outcomes. So far, studies testing this reverse association have focused on macro levels of urbanicity, including population density <sup>17</sup>. Thus, our understanding of how this social drift hypothesis applies to smaller-scale measures, such as housing quality, remain limited.

Finally, we do not yet have a good understanding of the biological processes through

which housing quality might associate with mental health outcomes. Furthering this understanding is particularly important as, similarly to neighbourhood characteristics, it may be that these associations are not limited to depression and have important implications for the understanding of mental health more broadly <sup>18</sup>.

Complex traits, including depression, arise from the interplay of both genetic and environmental factors <sup>19,20</sup> for which epigenetic processes may be a proxy. One of the most studied epigenetic mechanisms is DNA methylation (DNAm), which represents the addition or removal of methyl groups to cytosine-guanine (CpG) base pairs on the genome <sup>21</sup>. DNAm has been associated with many environmental exposures such as neighbourhood green space <sup>22</sup> and neighbourhood disadvantage <sup>23,24</sup>. Additionally, a smaller body of evidence has found that DNAm might mediate associations between these large-scale environmental exposures and poor mental health outcomes <sup>25</sup>. Yet, it remains unclear whether associated factors drive these associations. For example, the association between neighbourhood green space and DNAm <sup>22</sup> could be driven by confounding (e.g., people living near green spaces are also more likely to exercise). Hence, studying a component of the physically-built environment that is less directly linked to exercise opportunities (e.g., housing quality, rather than neighbourhood green spaces; <sup>26</sup>, may provide further clarity.

To address these challenges, we investigated if 1) poor housing quality predicts depressive symptoms in adulthood whilst controlling for a comprehensive battery of SES measures and history of depression, in a broad population-based sample; and 2) DNAm in early and mid-adulthood partly explains these associations.

## Results

### Descriptive Statistics

All participants were female and aged between 15-44 years at enrolment (**Table 1**). Twenty-two percent had a university degree and an additional 30% completed their A-levels. The average number of times moved in the last 5 years at the beginning of the study was 1.65 ( $SD = 1.75$ ).

**Table 1.**

*Study descriptives for 9,566 women who had completed questionnaire items for their depressive symptoms at enrolment and/or ~18-year follow-up (imputed data).*

<sup>1</sup> *Depressive symptoms measured at enrolment, and at 1- and 2-year follow-up used the Crown Crisp Experiential Index. Depressive symptoms measured at ~18-year follow-up used the 36-Item Short Form Survey mental health scale.*

<sup>2</sup> *Ethnicity (e.g., black/Caribbean, black/African, black/other, Indian, Pakistani, Bangladeshi, Chinese, any other ethnic group) was self-reported at study enrolment.*

*SD = standard deviation; SES = socioeconomic status.*

	Enrolment (Mean age 28)	1-yr follow- up	2-yr follow-up	18-yr follow-up
Poor Housing Quality				
Mean (SD)	3.44 (0.34)	1.90 (0.22)	2.97 (0.37)	NA
Min, Max	1.21, 4.81	1.01, 3.47	1.05, 4.27	
SES Risk Factors				
Mean (SD)	1.63 (0.88)	2.02 (0.93)	1.96 (0.94)	NA
Min, Max	0.60, 5.60	0.80, 6.20	0.80, 6.80	
Familial Depressive History				
Both parents	5.27%		NA	
One parent	20.64%			
None	74.10%			
Housing Instability				
Mean (SD)	1.65 (1.75)	1.40 (1.71)	0.23 (0.55)	NA
Min, Max	0.00, 28.00	0.00, 22.00	0.00, 8.00	
Poor Neighbourhood Quality				
Mean (SD)	4.74 (2.19)	NA	3.89 (3.52)	NA
Min, Max	1.00, 13.00		0.00, 22.00	
Depressive Symptoms <sup>1</sup>				
Mean (SD)	4.30 (3.02)	3.30 (2.97)	2.91 (2.68)	14.70 (4.38)

Min, Max	0.00, 16.00	0.00, 16.00	0.00, 14.00	3.00, 25.00
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<b>Age (years)</b>				
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Mean (SD)	28.36 (4.67)	29.46 (4.68)	29.99 (4.73)	47.71 (4.72)
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Min, Max	15.00, 44.00	16.00, 45.00	15.00, 63.00	34.00, 63.00
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<b>Ethnicity <sup>2</sup></b>				
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White	98.12%			
Non-White	1.88%		NA	

<b>Smoking at enrolment</b>				
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Never	51.94%			
Until pregnancy	29.70%		NA	
During pregnancy	18.35%			

<b>Smoking at 18-yr follow-up</b>				
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0 per day				53.38%
1-15 per day		NA		29.99%
20+ per day				16.63%

The DNAm subsamples were much smaller (due to DNAm data only being collected in smaller sample), with some small differences between each subsample to the overall cohort for some measures (see SM Table S1). For example, contextual SES risk and smoking rates were slightly higher in the full sample than in the DNAm subsamples.

### Step 1: Cross-sectional associations between poor housing quality and depressive symptoms

Cross-sectionally, poor housing quality was significantly associated with increased depressive symptoms at all three timepoints (study enrolment, 1- and 2- year follow-ups;  $\beta$  range: 0.02 to 0.06, all  $p$ -values $<.023$ ). In all three models, this association held whilst controlling SES risk factors, familial depressive history, poor neighbourhood quality, and housing instability, and additionally baseline depressive symptoms at enrolment in model 2 and 3 (**Table 2**).

### Step 2 – Longitudinal analyses of associations between poor housing quality and follow-up depressive symptoms

Poor housing quality experienced during early adulthood (at study enrolment) significantly associated with depressive symptoms at 2-year follow-up ( $\beta=.03$ ,  $SE=.01$ ,  $sr^2=.005$ ,  $p<.001$ ; **Table 2 and Figure 1A**). Poor housing quality experienced during early adulthood (at 1- and 2-year follow-ups) did not significantly associate with depressive symptoms measured 18 years later ( $\beta=-0.01$ ,  $SE=.01$ ,  $sr^2=.0002$ ,  $p=.956$ , **Table 2 and Figure 1B**).

**Table 2.**

*Cross-sectional and longitudinal standardised regression results for association between poor housing quality and depressive symptoms.*

Model	Exposure	Standardised Estimate		Adjusted R <sup>2</sup>	sr <sup>2</sup>	p value
		Adjusted [95% CI]	Unadjusted [95% CI]			
Cross-sectional at study enrolment	Poor Housing Quality (at study enrolment)	0.024 [0.03, 0.45]	0.112 [0.09,0.13]	.101	.005	.018
Cross-sectional at 1-year follow-up	Poor Housing Quality (at 1- year follow-up)	0.059 [0.04, 0.08]	0.092 [0.07, 0.11]	.297	.006	< .0001
Cross-sectional at 2-year follow-up	Poor Housing Quality (at 2- year follow-up)	0.020 [0.002, 0.04]	0.077 [0.06, 0.10]	.271	.002	.023
Longitudinal ~2y follow-up	Poor Housing Quality (at study enrolment)	0.032 [0.02, 0.05]	0.110 [0.09, 0.13]	.244	.005	< .001



Longitudinal ~18y follow- up	Poor Housing Quality (at 1- and 2- year follow- ups)	-0.006 [-0.02, 0.02]	0.024 [0.004, 0.04]	.037	.0002	.956
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Depressive symptoms were measured using the Crown Crisp Experiential Index (at study enrolment, 1- and 2- year follow-ups) and the 36-Item Short Form Survey (at ~18y follow-up). Standardised estimates are measured on a scale of increase in standard deviations of depressive symptoms per standard deviation increase in exposure. Therefore, standardised estimates can be interpreted on the same scale as a correlation coefficient. Adjusted estimates refer to models including covariates, while unadjusted estimates are covariates-uncorrected. In cross-sectional models (study enrolment, 1- and 2-year follow-ups) and in the 18-year longitudinal follow-up, covariates included socioeconomic status risk factors, familial depressive history, housing instability, age at depressive symptoms. Baseline depressive symptoms were additionally included as a covariate in 1- and 2- year follow-up cross-sectional models and the 18-year longitudinal follow-up. In cross-sectional models (study enrolment and 2-year follow-up) and in longitudinal 2- and 18-year follow-ups, poor neighbourhood quality was an additional covariate. Adjusted R2 value refers to the R2 estimate which is penalised based on the number of predictors entered into the model. sr2 = semi-partial correlation coefficient.



**Figure 1.** Longitudinal associations between A) poor housing quality at study enrolment and depressive symptoms at 2-year follow-up, and B) between poor housing quality at 1- and 2-year follow-ups and depressive symptoms at 18-year follow-up.

### Step 3 – DNAm Indirect Effects Analyses

In model 6, out of the 425 CpG sites identified as *potential* intermediary variables from sure independence screening (SM section 1.3), eight showed evidence of indirect effects in the association between poor housing quality (at study enrolment) and depressive symptoms two years later (**Table 3**). Poor housing quality was associated with decreased methylation of one CpG and increased methylation of seven CpGs (SM Figures 1), which, in turn, were associated with decreased and increased depressive symptoms respectively.

In model 7, 364 CpGs were identified as potential intermediary variables in the association between poor housing quality (at 1- and 2-year follow-up) and depressive symptoms (at 18-year follow-up). However, in line with a non-significant total effect, none of these CpGs showed evidence of indirect effects.

**Table 3.**

*CpGs explaining the association between poor housing quality in early adulthood and depressive symptoms at ~2y follow-up (n = 871).*

CpG	Indirect Effect	% explained per CpG <sup>a</sup>	Chromosome	Base pair position	Nearest gene <sup>b</sup>	CpG-trait association <sup>c</sup>	Gene-trait association
cg06419268	0.002	+12.50	1	206858289	MAPKAPK2	Prenatal bisphenol exposure, Allergic sensitisation, High risk cutaneous squamous cell carcinoma, Clonal hematopoiesis of indeterminate potential	Mean corpuscular hemoglobin, Body height, MAP kinase-activated protein kinase 2 measurement, Crohn's disease, Oral ulcer
cg15106082	0.007	+43.75	2	239224466	HDAC4	Down syndrome, Atopy	Neurofibrillary tangles (tau paired helical filaments), neuroticism, diastolic blood pressure, chronic obstructive pulmonary disease, lung function, and >60 other traits
cg02773433	0.007	+43.75	11	94400339	GPR83	-	Testosterone measurement, colorectal cancer, aging, age at menarche, alanine aminotransferase levels
cg10671054	0.007	+43.75	12	6347264	SCNN1A	Hyperdiploid B acute lymphoblastic leukaemia,	Adverse response to drug, obesity,

						Infertility, Air pollution (Pb)	susceptibility to scarlet fever
cg23281711	0.010	+62.50	19	1354469	MUM1 (IRF4)	-	Hair colour, basal cell carcinoma, chronic lymphocytic leukemia, rheumatoid arthritis, balding, eye colour, lymphocyte count, eosinophil counts, and >80 other traits
cg02544684	0.012	+75.00	20	58461257	APCDD1L	-	Body height, neurofibrillary tangles measurement, type 2 diabetes, visual perception measurement, alcohol use disorder
cg25094972	0.009	+56.25	20	63289254	ARFGAP1	-	-
cg26690949	0.009	+56.25	20	59933888	FAM217B	Helicobacter pylori infection, Hepatocellular Carcinoma	-

<sup>a</sup> The contribution of a CpG to the total effect. Calculated as a percentage, by dividing the indirect effect for a CpG by the total effect.

<sup>b</sup> UCSC Genome Browser was used to identify the nearest gene (GRCh38/hg38; <sup>27</sup>),

<sup>c</sup> EWAS atlas was used to identify CpG-trait associations (<sup>28</sup>; <https://ngdc.cncb.ac.cn/ewas/atlas>), and GWAS catalogue for gene-trait associations (<sup>29</sup>; <https://www.ebi.ac.uk/gwas/>) using default settings.

Further, the indirect effects, across all CpGs, was positive ( $\beta=0.002$  to  $0.012$ ). Poorer housing quality was associated with increased depressive symptoms via DNAm (**Table 4**, SM Figure 2).

**Table 4.**

*DNAm indirect effects summary for the association between poor housing quality in early adulthood and depressive symptoms at the ~2y follow-up ( $n = 871$ , model 6).*

N	Standardized Total Effect <sup>a</sup>			Total Indirect Effect	Direct Effect <sup>b</sup>
	$\beta$	SE	p	$\beta$	$\beta$
871	0.016	0.031	0.566	0.063	-0.047

<sup>a</sup> The total effect of poor housing quality on depressive symptoms in DNAm subsample ( $n = 871$ ), standardized so the estimate can be interpreted as the correlation between poor housing quality at study enrolment and depressive symptoms at 2-year follow-up.

<sup>b</sup> Direct effect is the effect of poor housing quality on depressive symptoms independent of any indirect effects.

## Discussion

We investigated the relationship between poor housing quality and depressive symptoms and the indirect effect of DNAm in potentially explaining this relationship. Our results showed that 1) poor housing quality predicted depressive symptoms even after controlling for key sociodemographic confounders, both cross-sectionally and longitudinally but only at the 2-year and not the 18-year follow-up; and 2) DNA methylation of selected CpG sites partly explained this association during a ~2y follow-up, but not ~18y follow-up period. We highlight and discuss five key points.

### Cross-sectional and longitudinal associations between poor housing quality and depressive symptoms

First, we found that poor housing quality associated with higher depressive symptoms both cross-sectionally and longitudinally at the 2-year follow-up, but not the 18-year follow-

up. This finding is consistent with previous research <sup>2</sup>, which has reported weakening associations between poor housing and mental health over a three-year period <sup>2</sup>. The lack of association at the 18-year follow-up may be because participants no longer lived at the same address, and/or their housing conditions had since improved. Equally, even if participants' housing conditions remained the same, other factors may have become stronger predictors of mental health at this timepoint. Our findings suggest that poor housing conditions may have acute negative effects on mental health. However, further research that includes assessments of housing conditions at later time points is needed to better understand these relationships between housing quality and mental health later in life.

### Importance of micro features of urbanicity

Second, consistent cross-sectional associations between poor housing quality and depressive symptoms highlight the importance of considering micro features of urbanicity, including housing quality. A large focus of previous research has focussed on the role of macro features, such as population density, in predicting health outcomes <sup>7,8</sup>. Although we were able to replicate the importance of macro features (e.g. neighbourhood quality), housing quality was independently predictive of depressive symptoms over and above these macro feature effects. Our findings suggest that considering both individual and population-level features of urbanicity may better predict poor mental health outcomes than when used in isolation.

### Role of SES

Third, our findings suggest the associations between poor housing quality and depressive symptoms are not fully confounded by or restricted to low SES contexts. As previous research was predominantly based on deprived samples <sup>10,11</sup>, it was still unclear whether these associations are also present in population-based samples across a wider SES spectrum. Whilst housing quality and SES are interconnected, our findings show poor housing quality might be a risk factor for depression over a broader range – and partially independent of – SES. This finding is further supported by the depth of our SES risk factors score, which covered education, income, and homelessness, in comparison to previous literature, which used single proxy measures of SES such as occupational status <sup>13</sup>.

## Poor housing quality as a risk factor for depressive symptoms

Fourth, associations between poor housing quality and depressive symptoms were present even when controlling for baseline depressive symptoms. These results suggest that poor housing quality might be an antecedent for depressive symptoms, rather than vice versa. Although we cannot draw any causal conclusions, improving housing conditions could potentially help reduce depressive symptoms, further emphasizing the role of socio-environmental factors in mental health interventions.

## The role of DNAm in associations between poor housing quality and depression

Fifth, we found some evidence that DNAm levels at eight CpGs might partly explain the associations between poor housing quality and depressive symptoms in early adulthood. This finding provides further support for potential biological correlates of the associations between risk exposures and health outcomes<sup>30</sup>. Most of these eight CpGs have been previously associated with various health phenotypes. For example, cg15106082 (nearest gene: *HDAC4*) has been linked to neuroticism<sup>31</sup>, neurofibrillary tangles<sup>32</sup> and lung function<sup>33</sup>. Cg02773433 (nearest gene: *GPR83* gene) has been linked to aging<sup>34</sup>, cg10671054 (nearest gene: *SCNN1A*) to obesity<sup>35</sup> and air pollution<sup>36</sup>, and cg02544684 (nearest gene: *APCDD1L*) to neurofibrillary tangles<sup>32</sup>. Out of these eight CpGs, cg02544684 explained the largest proportion of variance in the association between housing quality and depressive symptoms (~75% of the total effect). All these phenotypes (neuroticism, neurofibrillary tangles, lung function, aging, obesity) and air pollution have been associated with depression in previous studies, reflecting the biological plausibility of the identified CpGs<sup>31–33,35,36</sup>. One of the eight CpGs (cg25094972; explaining approximately 52% of the total effect) and genes (*ARFGAP1*) had no known trait associations, suggesting a potentially novel depression pathway.

## Limitations

Our findings must be considered alongside its limitations. Indirect associations do not reflect causality. Despite our efforts to minimise reverse causation, future research may wish to triangulate our findings using (quasi-)experimental designs. Additionally, DNAm was measured in blood samples, limiting our ability to draw conclusions regarding brain-based processes. Lastly, indirect effects were generally small and short-term, and tested in a much

smaller sample than in the main analyses. This change in sample size may have led to some unexpected findings. For example, in the epigenetic subsample, we observed opposite signs for the total indirect effect and the direct effect between poor housing quality and depressive symptoms. This unexpected direction of effect (e.g. better housing quality - poorer mental health) have been reported in previous research identifying that in some cases improvements to housing conditions can worsen mental health due to disturbances to social networks <sup>37</sup>. However, in the overall sample (possibly due to better power) we observed a significant and adverse total effect, indicating that efforts should be made to reduce poor housing quality to improve depressive symptoms.

## Conclusions

To conclude, we found poor housing quality was associated with increased depressive symptoms, and showed that DNAm might partially explain this relationship in early adulthood. Our findings highlight the importance of housing quality for mental well-being, and the urgency to improve housing conditions for both current and future population health.

## **Methods**

### **Participants**

Participants were mothers from the Avon Longitudinal Study of Parents and Children (ALSPAC) cohort <sup>38–40</sup>. Pregnant women resident in Avon, UK with expected dates of delivery 1st April 1991 to 31st December 1992 were invited to take part in the study and the initial number of pregnancies enrolled was 14,541. Of the original 14,541 initial pregnancies, 14,203 unique mothers were initially enrolled in the study. Additional phases of recruitment provided a total of 14,833 unique women. We selected mothers who had completed questionnaire items for their housing circumstances at study enrolment or, 1- or 2-year follow-ups, leaving up to 9,566 mothers available for analysis. Missing data for the exposure, covariates, and outcomes were imputed (see supplementary materials section 1.1 for further information).

DNAm measures were available in mothers who participated in the Accessible Resource for Integrated Epigenomic Studies (ARIES) <sup>41</sup>, comprising a subset of n=871 participants for analysis at study enrolment and a subset of n=731 participants 18 years later.

Ethical approval for the study was obtained from the ALSPAC Ethics and Law Committee and the Local Research Ethics Committees and Department of Psychology at the



University of Bath. Informed consent for the use of data collected via questionnaires and clinics was obtained from participants following the recommendations of the ALSPAC Ethics and Law Committee at the time. Consent for biological samples has been collected in accordance with the Human Tissue Act (2004). The study website (<https://www.bristol.ac.uk/alspac/researchers/our-data/>) contains details of all data available through a fully searchable data dictionary and variable search tool.

## Measures

### *Poor Housing Quality*

General housing data (e.g., size, temperature, facilities, decorations, problems, and feelings towards the home; **Figures 2**) was collected using self-report questionnaires completed by the mothers at study enrolment (age 28), and at 1- and 2-year follow-ups. House size was measured via the total number of rooms in the property. Facilities were measured by asking if the property had access to the following features or not, ‘Hot running water’, ‘Indoor WC’, ‘Bath’, ‘Shower’, ‘Garden or Yard’, ‘Balcony’, and ‘Double glazed windows’. Decorations measured whether the living room, bedrooms, kitchen, and other rooms had modifications made to them in the last year including new paint, wallpaper, carpet, or furniture. Temperature was measured via ‘During the coldest time of year, describe the temperature in your bedrooms and living room’ with responses including ‘Very cold’, ‘Cold’, ‘0/About right’, ‘Warm’, and ‘Very warm’. Temperature was coded as deviation from ‘0/About right’, with greater deviations contributing to poorer housing quality. Problems measured both the presence and severity of leaks, damp, condensation, and mould in the home with the following responses, ‘Very serious’, ‘Fairly serious’, ‘Not serious’, ‘No leak/damp/condensation’. Lastly, feelings towards the home were measured by asking ‘Taking everything into account, which of the following best describes your feelings about your home?’ with responses including ‘Very dissatisfied’, ‘Dissatisfied’, ‘Fairly satisfied’, and ‘Very satisfied’. Questionnaires contained items from validated and reliable indicators of housing quality <sup>10</sup> and from the UK ‘Decent Housing Standard’ <sup>42</sup>. House size, facilities, decorations were reverse coded, to ensure higher scores indicated poorer housing quality, and then averaged together with the remaining general housing data to produce a ‘poor housing quality’ score.

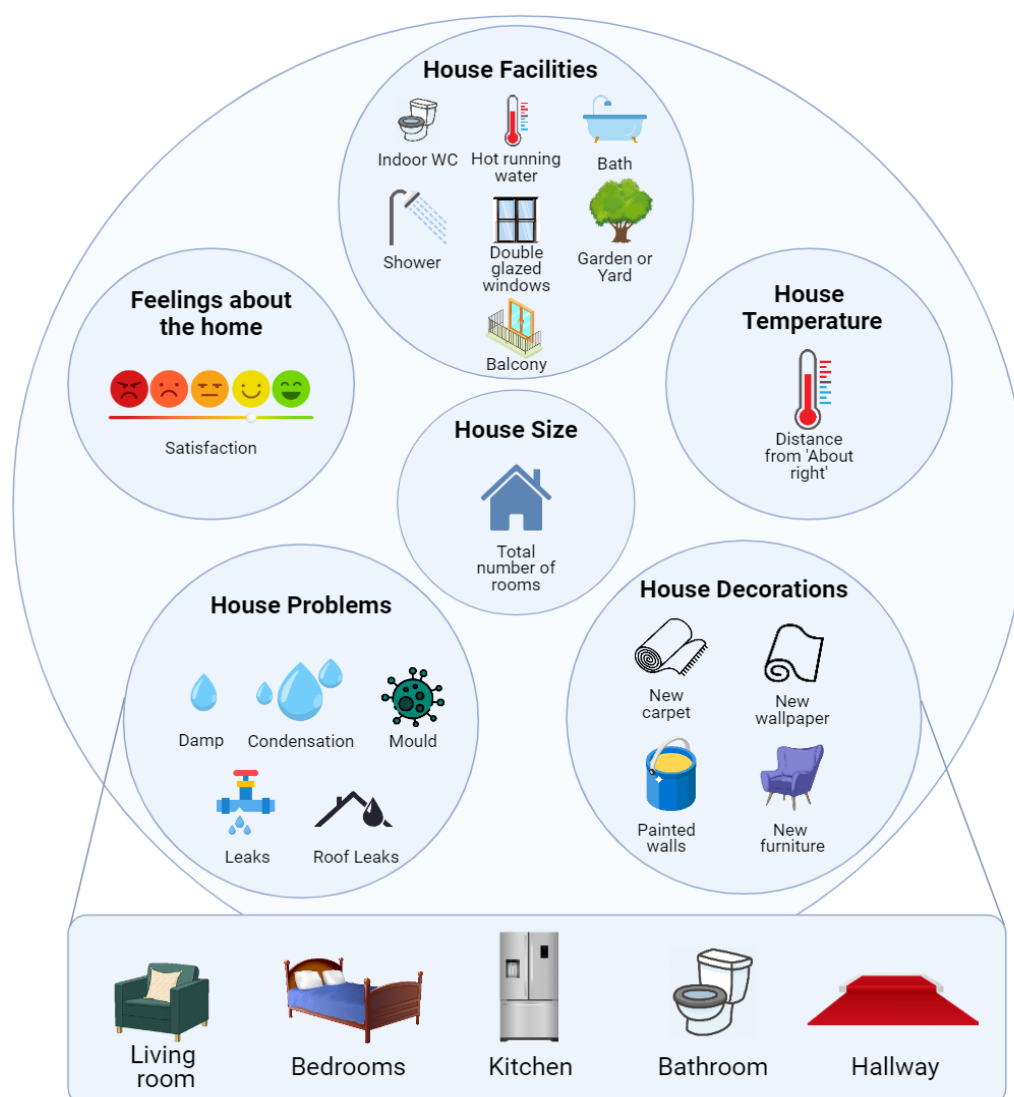


Figure 2. List of variables included in the 'Poor Housing Quality' score.

### Depressive Symptoms

Depressive symptoms were measured at study enrolment, 1- and 2-year follow-ups using the Crown Crisp Experiential Index (CCEI) <sup>43</sup>. The CCEI is a commonly-implemented measure of depression which comprehensively assesses features of depression including anhedonia and sadness. The CCEI consisted of 10 items such as, 'I have felt sad or miserable' and 'I have been so unhappy that I have been crying', with responses including 'Yes, most of the time', 'Yes, quite often', 'Not very often/Only occasionally' and 'No, not at all/No, never'. Scores can range from 0 to 30. At 18 years follow-up, depressive symptoms were measured via the 36-Item Short Form Survey (SF-36) Mental Health subscale, a valid and reliable

measure of mental health <sup>44</sup> and a strong predictor of depressive symptoms <sup>45</sup>. Both the CCEI and SF-36 can distinguish well between groups of depressed and non-depressed patients <sup>46,47</sup>. The subscale included 9 questions such as, ‘How much during the last 2 weeks have you felt so down in the dumps nothing would cheer you up’ with responses as ‘All of the time’, ‘Most of the time’, ‘A good bit of the time’, ‘Some of the time’, ‘A little of the time’ and ‘None of the time’ (score range: 0-45).

### *Housing Instability*

Housing instability was measured by asking mothers for the number of times moving house in the last 5 years, measured at study enrolment and 1-year follow-up, and the number of times of moving home since the child was 8 months, at 2-year follow-up. Housing instability was coded so that higher scores indicated moving home more frequently (i.e., greater housing instability).

### *Poor Neighbourhood Quality*

Neighbourhood quality was self-reported at study enrolment measuring liveliness, friendliness, noise, cleanliness, attractiveness, and pollution/dirt with responses including ‘Yes, usually’, ‘Yes, sometimes’, and ‘No not at all’. Neighbourhood quality was also self-reported at 2-year follow-up measuring pollution/dirt and crime with responses including ‘Serious problem’, ‘Minor problem’, ‘Not a problem’, and ‘No opinion’. Higher scores indicated worse neighbourhood quality. Further details can be seen in the supplementary materials (SM) section 1.2.

### *Familial Depressive History*

Familial depressive history (e.g., known lifetime experience of depression or consistent low mood in the mothers’ parents) was reported by the mothers at study enrolment.

### *SES Risk Factors*

SES risk factors scores – comprised of mother’s education, experience of reduced income, losing a job, becoming homeless, and financial difficulties – were measured at study enrolment, 1- and 2-year follow-ups. Education was coded, in order of highest to lowest SES risk factors, as ‘CSE’, ‘Vocational’, ‘O level’, ‘A level’, and ‘Degree’. Experiences of reduced income, becoming homeless and financial difficulties, in order of highest to lowest SES risk factors, were coded as ‘Affected a lot’, ‘Moderately affected’, ‘Mildly affected’, ‘No effect at all’, and ‘Did not happen’.

### *DNA methylation (DNAm)*

Mothers' peripheral blood samples were collected at study enrolment and 18 years later. Sodium bisulfite conversion was used on 500 ng of DNA using the EZ-DNAm kit (Zymo Research, Orange, CA, USA) and scanned using the Illumina iScan (software version 3.3.28). DNAm levels of CpG sites was measured using the Illumina HumanMethylation450 BeadChip (Illumina, USA), which covers approximately 485,000 CpG sites across the epigenome.

Normalization of DNAm data was performed using the '*Meffil*' R package <sup>48</sup>. Non-specific probes were removed prior to analysis to improve the quality of DNAm data <sup>49</sup>, leaving 420,752 probes for analysis. Prior to running indirect effects analyses (see next section), DNAm data were residualised for cell type, smoking, batch, and age at DNAm collection.

### *Cell Type Proportions*

Estimated counts of cell type (B cell, CD4T, CD8T, granulocyte, monocyte, natural killer cell, nucleated red blood cell) were derived using the blood gse35069 complete panel <sup>50</sup> available in the *Meffil* package <sup>48</sup>, for DNAm measured at both study enrolment and at 18-year follow up.

### *Smoking Exposure*

Smoking behaviour was self-reported at enrolment in the study ('smoked regularly in her last two months of pregnancy'), and 18 years later (number of cigarettes smoked per day on average).

### *Batch Effects*

Batch at both DNAm measurements (study enrolment and 18 years later) were controlled for by performing surrogate variable analysis in *meffil* and extracting 10 surrogate variables that were not associated with the relevant outcomes of depressive symptoms (study enrolment and 18 years later respectively).

## **Statistical Analyses**

This current study was divided into three steps (**Figure 3 and SM Figure 1**). First, we performed three cross-sectional analyses (at study enrolment and at 1- and 2-year follow-ups in regression models 1, 2 and 3 respectively) testing the association between poor housing

quality and depressive symptoms at each timepoint, whilst accounting for SES risk factors, poor neighbourhood quality (in models 1 and 3), housing instability, and familial depressive history. In models 2 and 3 we also accounted for baseline depressive symptoms (at study enrolment).

In step 2, we performed two longitudinal analyses. Specifically, we assessed whether poor housing quality (at study enrolment) associated with depressive symptoms 2 years later (mean age 30), controlling for SES risk factors, poor neighbourhood quality, housing instability and familial depressive history (model 4). Next, we assessed whether poor housing quality (at 1- and 2-year follow-ups) associated with depressive symptoms 18 years later (mean age 48), controlling for baseline depressive symptoms (at study enrolment), familial depressive history, housing instability, SES risk factors and poor neighbourhood quality (model 5). To minimize the risk for reverse causation, we controlled for baseline depressive symptoms at study enrolment and purposefully measured poor housing quality only after this baseline time point (i.e., only at 1- and 2-year follow-ups, but not at study enrolment).

In step 3, we tested for indirect effects in the associations between poor housing quality and depressive symptoms in both longitudinal models that were partly explained by DNAm. We applied high dimensional mediational analysis<sup>51,52</sup>. In model 6, we investigated the extent to which DNAm measured at study enrolment explained associations between poor housing quality (at study enrolment) and depressive symptoms (at 2-year follow-up). In model 7, we tested whether DNAm measured at age 48 years partly explained the association between poor housing quality (at 1- and 2-year follow ups) and depressive symptoms (at 18-year follow-up).

Due to the large number of possible indirect effects (i.e., 485,000 CpGs), we used sure independence screening to prune CpGs down to a smaller set of potential intermediary variables<sup>53</sup> (see SM section 1.3). Cell type, smoking, batch, and age at DNAm assessment were regressed out of the dataset prior to conducting indirect effect analysis. Ethnicity was not regressed out as 98% of participants self-identified as white. To test for indirect effects, we used a sparse group lasso penalized model from the ‘regmed’ R package developed by Schaid & Sinnwell<sup>(52)</sup> in R Studio Statistical Software (v4.1.0; R Core Team, 2021) and applied to epigenetic data for the first time by Lussier and colleagues<sup>51</sup>. This method was selected due to its increased power to detect indirect effects in comparison to structural equation modelling.

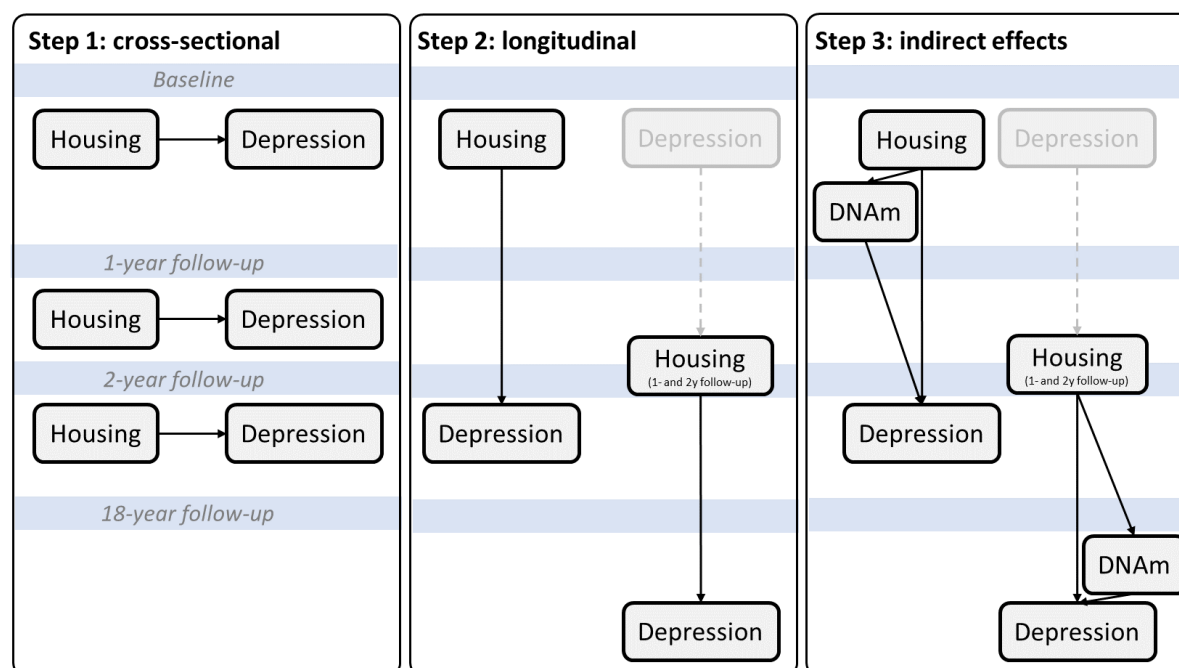


Figure 3. A) Step 1: Cross-sectional, B) Step 2: Longitudinal, and C) Step 3: DNAm indirect effects analyses overview. Depression at baseline (greyed-out box) was controlled for in all follow-up analyses. For a complete set of covariates, see SM Figure 1.

## CpG annotation

For CpG sites that showed evidence of an indirect effect, UCSC Genome Browser was used to identify the nearest gene (GRCh38/hg38; <sup>27</sup>, EWAS atlas to identify CpG-trait associations (<sup>28</sup>; <https://ngdc.cncb.ac.cn/ewas/atlas>), and GWAS catalogue for gene-trait associations (<sup>29</sup>; <https://www.ebi.ac.uk/gwas/>) using default settings.

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### Data Availability

Please note that the study website contains details of all the data that is available through a fully searchable data dictionary and variable search tool (<http://www.bristol.ac.uk/alspac/researchers/our-data/>). Access to ALSPAC data is through a system of managed open access (<http://www.bristol.ac.uk/alspac/researchers/access/>).

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