

Table S1. Preliminary analysis: univariate models only adjusted for study-level

		Univariate models (N=375)			
		Odds ratio	95% confidence interval		p
Age at baseline (+10 years)		1.254	1.021	1.541	0.031
Age at onset (+10 years)		1.370	1.126	1.667	0.002
Duration after onset (years)		0.528	0.329	0.848	0.008
Woman (%)		0.845	0.555	1.287	0.434
HAM-D	At baseline	0.955	0.905	1.008	0.094
Psychomotor score in HAM-D		0.926	0.819	1.046	0.217
Anhedonia/melancholic (%)		1.024	0.544	1.928	0.941
Duration of episode (weeks)		0.999	0.995	1.003	0.588
Suicide severity	Low (%)	Ref			
	Moderate (%)	0.644	0.386	1.076	0.093
	High (%)	0.573	0.303	1.084	0.087
Prior/recurrent episodes	1 (%)	Ref			
	2 (%)	0.897	0.458	1.757	0.751
	3 or more (%)	0.481	0.206	1.124	0.091
Body symptoms score in HAM-D		0.865	0.746	1.004	0.057
Sleep problems score in HAM-D		0.989	0.873	1.122	0.868
Any stress (%)		NA			
Score of stress		0.774	0.549	1.090	0.142
Poor physical functioning (%)		1.169	0.753	1.816	0.487
Use of rescue medication (%)		NA			
Inpatient (%)		0.717	0.462	1.113	0.138
Prior use of antidepressants (%)		0.682	0.373	1.249	0.215
Number of antidepressants		0.800	0.570	1.122	0.196

Table S2. Model 5: Logistic regression analysis of placebo response adjusting for HRSD at baseline

	Model 5: adjusting for HRSD at baseline (n=375*)			
	<i>OR</i>	<i>95% CI</i>		<i>p</i>
Age at baseline (+10 years)	0.667	0.403	1.102	0.114
Age at onset (+10 years)	1.939	1.209	3.111	<0.01
Time since first onset (10 years)			-	
HRSD at baseline	0.953	0.902	1.007	0.087
Bodily symptoms			-	
Study level difference				
Duloxetine P3 trial	3.747	2.035	6.902	<0.01
Escitalopram P2 trial	0.892	0.519	1.534	0.680
Escitalopram P3 trial	2.907	1.461	5.782	<0.01
Mirtazapine P3 trial	Ref			

HRSD: Hamilton Rating Scale for Depression; OR: Odds Ratio, CI: Confidence Interval

*Two participants were excluded from the final model because they had missing information on “age at onset”.

Table S3. The results of Hosmer-Lemeshow test

Final model from completer analysis			
	Observed placebo response	%	Predicted placebo responses
			Hosmer-Lemeshow p
1 to 10 percentile (N=38)	11	28.9%	8.3
11 to 20 percentile (N=38)	12	31.6%	12.4
21 to 30 percentile (N=38)	9	23.7%	14.4
31 to 40 percentile (N=38)	18	47.4%	15.8
41 to 50 percentile (N=38)	21	55.3%	17.5
51 to 60 percentile (N=38)	16	42.1%	19.6
61 to 70 percentile (N=38)	22	57.9%	22.4
71 to 80 percentile (N=38)	25	65.8%	25.1
81 to 90 percentile (N=38)	27	71.1%	27.3
91 to 100 percentile (N=35)	28	80.0%	27.0
Observed to predicted ratio			0.915

The average of age at onset was used in 2 individuals.

Table S4. Logistic regression analysis of placebo response by using multiple imputation dataset

	Final model with variables selected using a criterion of $p < 0.15$ (N=440)			
	OR	95% CI		p
Age at baseline (for every 10 years)	0.706	0.437	1.141	0.155
Age at onset (for every 10 years)	1.892	1.200	2.985	<0.01
Time since first onset (10 years)	Not selected			
HRSD at baseline	Not selected			
Bodily symptoms	0.857	0.732	1.003	0.055
Study level difference				
Duloxetine P3 trial	0.377	0.200	0.710	<0.01
Escitalopram P2 trial	1.293	0.639	2.613	0.475
Escitalopram P3 trial	0.315	0.162	0.612	<0.01
Mirtazapine P3 trial	Ref			

HRSD: Hamilton Rating Scale for Depression; OR: Odds Ratio, CI: Confidence Interval.