Supplementary Material

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Association between air pollution exposure and mental health service use in dementia: A retrospective cohort study

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Supplementary Methods

Multiple imputation by chained equations. Complete case analyses were conducted on people with dementia without missing covariate data in Model 3 (N=5024). Multiple imputation by chained equations (MICE) was then performed for these missing covariate data within Stata v15.1 ("mi impute chained") for all patients with valid postcode information who resided in the four-borough catchment area, had air pollution data available (N=866 observations dropped), and who were aged ≥65 years at first face-to-face contact (N=304 observations dropped) leading to a sample of 5272. 4.7% (N=248) of the sample had missing covariate data in Model 3. Imputations were performed for all analysis variables with missing values: ethnicity and social fragmentation. For imputations, ethnicity was specified as multinomial using "mlogit", and social fragmentation was specified as continuous using "regress". Variables with no missing values were included in MICE, including quarterly measures of NO₂, PM_{2.5}, and PM₁₀, CMHT events at Year 1, 5, and 9, active SLaM days, year of first face-to-face contact, season of first face-to-face contact, age at first face-to-face contact, gender, marital status, number of mental health comorbidities, Index of Multiple Deprivation (IMD), and population density. We imputed 5 datasets using a random seed of 1234. There were 66 values and 185 values imputed for ethnicity and social fragmentation, respectively.

Population attributable fractions. Population attributable fractions (PAFs) were calculated using formulae detailed in Braithwaite et al. (2019) [1] for two separate exposure scenarios – London, and UK urban traffic areas. We assumed causality and a log-linear exposure response function (i.e. that relative risk remains constant per unit increase in exposure at all concentrations) [2]. We estimated PAFs by assuming 100% exposure prevalence at a population-weighted annual mean of PM_{2.5} and NO₂ exposure levels for London (2019) [3] and UK urban traffic areas (2021) [4]. The counterfactual scenarios we used were the World Health Organisation's (WHO) recommended limit for annual mean PM_{2.5} (5μg/m³) and NO₂ (10μg/m³) [5]. As strongest associations were observed between air pollution and CMHT events at Year 1, we used fully adjusted data (model 3) from this timepoint to calculate PAFs. We selected PM_{2.5} and NO₂ as these were most consistently associated with CMHT events at all timepoints.

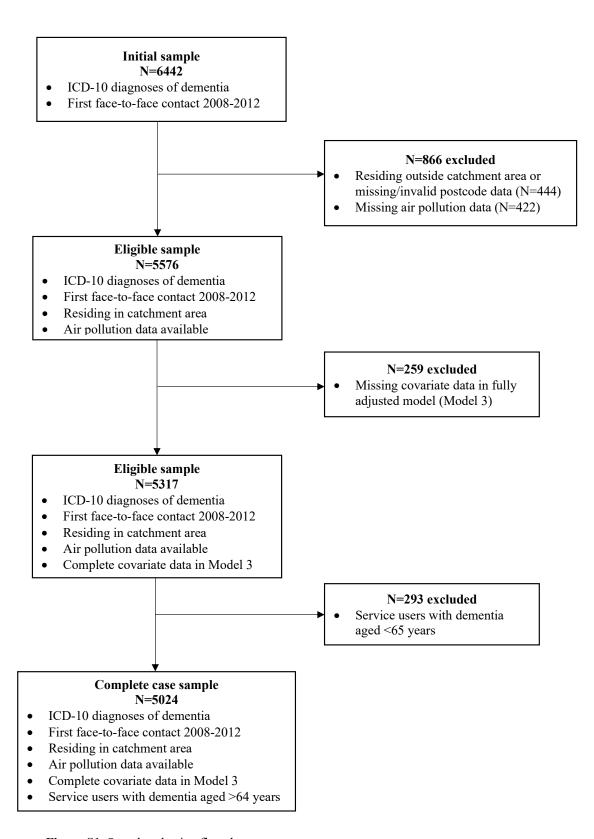


Figure S1. Sample selection flowchart

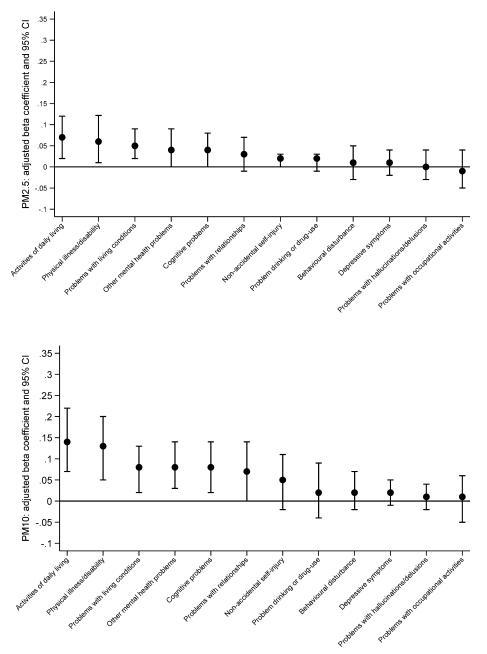


Figure S2. Adjusted beta coefficients and their corresponding 95% confidence intervals (CI) from logistic regressions examining associations between PM_{2.5} (upper panel) and PM₁₀ (lower panel) exposure and scores on individual HoNOS65+ subscales within 12 months of first face-to-face contact with SLaM services. All models are adjusted for season, year, age, sex, ethnicity, marital status, number of comorbid mental health conditions, neighbourhood deprivation, social fragmentation, and population density.

	Associations between tia (N=5024)	n air poll	ution and CMHT ev	ents at 1-,	, 5-, and 9-years in p	patients			
	(= : = = :)		1-year follow-up						
	Model 1		Model 2		Model 3	1			
	IRR (95% CI)	P value	IRR (95% CI)	P value	IRR (95% CI)	P value			
NO_2									
1	Reference		Reference		Reference				
2	1.18 (1.10 to 1.28)	< 0.001	1.18 (1.09 to 1.27)	< 0.001	1.09 (1.01 to 1.18)	0.030			
3	1.34 (1.21 to 1.48)	< 0.001	1.31 (1.19 to 1.45)	< 0.001	1.15 (1.03 to 1.29)	0.010			
4	1.61 (1.44 to 1.80)	< 0.001	1.53 (1.37 to 1.71)	< 0.001	1.27 (1.11 to 1.45)	0.001			
NO ₂ (IQR)	1.35 (1.27 to 1.44)	< 0.001	1.31 (1.23 to 1.40)	< 0.001	1.18 (1.09 to 1.28)	< 0.001			
PM _{2.5}	1.00 (1.27 10 1.77)	0.001	1.01 (1.20 10 1.70)	0.001	1110 (110) 10 1120)	0.001			
1	Reference		Reference		Reference				
2	1.15 (1.04 to 1.28)	0.007	1.13 (1.02 to 1.25)	0.020	1.07 (0.97 to 1.19)	0.177			
3	1.27 (1.12 to 1.43)	< 0.001	1.26 (1.12 to 1.42)	< 0.001	1.14 (1.01 to 1.29)	0.032			
4	1.54 (1.35 to 1.77)	<0.001	1.50 (1.31 to 1.72)	<0.001	1.33 (1.16 to 1.53)	< 0.001			
PM _{2.5} (IQR)	1.16 (1.11 to 1.21)	< 0.001	1.15 (1.10 to 1.20)	< 0.001	1.11 (1.06 to 1.16)	< 0.001			
PM ₁₀	Reference		D - f		D - f				
2	1.07 (0.98 to 1.17)	0.123	Reference 1.04 (0.96 to 1.14)	0.305	Reference 1.01 (0.93 to 1.10)	0.773			
3	1.22 (1.09 to 1.36)	<0.001	1.18 (1.06 to 1.32)	0.002	1.09 (0.98 to 1.22)	0.115			
4	1.49 (1.32 to 1.69)	< 0.001	1.43 (1.26 to 1.61)	< 0.001	1.26 (1.10 to 1.43)	< 0.001			
PM_{10} (IQR)	1.25 (1.17 to 1.33)	< 0.001	1.22 (1.15 to 1.30)	< 0.001	1.15 (1.07 to 1.22)	< 0.001			
5-year follow-up									
	Model 1		Model 2		Model 3				
	IRR (95% CI)	P value	IRR (95% CI)	P value	IRR (95% CI)	P value			
NO ₂									
1	Reference		Reference		Reference				
2	1.12 (1.01 to 1.24)	0.030	1.10 (1.00 to 1.22)	0.060	1.01 (0.91 to 1.13)	0.781			
3	1.67 (1.45 to 1.91)	< 0.001	1.55 (1.35 to 1.77)	< 0.001	1.35 (1.16 to 1.57)	< 0.001			
4	1.85 (1.59 to 2.16)	<0.001	1.63 (1.40 to 1.90)	< 0.001	1.34 (1.12 to 1.60)	0.001			
NO ₂ (IQR)	1.34 (1.26 to 1.42)	< 0.001	1.30 (1.22 to 1.38)	< 0.001	1.18 (1.10 to 1.28)	< 0.001			
PM _{2.5}	1.37 (1.20 to 1.72)	10.001	1.30 (1.22 to 1.30)	10.001	1.10 (1.10 to 1.20)	10.001			
1	Reference		Reference		Reference				
2	1.28 (1.11 to 1.47)	0.001	1.25 (1.08 to 1.43)	0.002	1.17 (1.02 to 1.35)	0.025			
3	1.46 (1.24 to 1.73)	< 0.001	1.46 (1.24 to 1.71)	< 0.001	1.30 (1.10 to 1.54)	0.002			
4	1.80 (1.50 to 2.17)	< 0.001	1.66 (1.38 to 2.00)	< 0.001	1.45 (1.20 to 1.75)	< 0.001			
PM _{2.5} (IQR)	1.14 (1.10 to 1.19)	< 0.001	1.13 (1.08 to 1.17)	< 0.001	1.09 (1.05 to 1.14)	< 0.001			
PM ₁₀									
1	Reference		Reference		Reference				
2	1.02 (0.91 to 1.15)	0.676	0.96 (0.86 to 1.08)	0.506	0.95 (0.84 to 1.06)	0.366			
3	1.36 (1.16 to 1.59)	< 0.001	1.23 (1.06 to 1.43)	0.007	1.15 (0.98 to 1.34)	0.080			
4	1.56 (1.31 to 1.85)	< 0.001	1.36 (1.15 to 1.61)	< 0.001	1.20 (1.01 to 1.43)	0.036			
PM ₁₀ (IQR)	1.24 (1.17 to 1.32)	< 0.001	1.21 (1.14 to 1.29)	< 0.001	1.14 (1.07 to 1.21)	< 0.001			
			9-year follow-up		(
	Model 1		<u> </u>		Model 2				
	Model 1		Model 2		Model 3				

	IRR (95% CI)	P value	IRR (95% CI)	P value	IRR (95% CI)	P value
NO ₂						
1	Reference		Reference		Reference	
2	1.05 (0.94 to 1.18)	0.386	1.05 (0.94 to 1.17)	0.419	0.95 (0.85 to 1.07)	0.422
3	1.63 (1.40 to 1.89)	< 0.001	1.49 (1.29 to 1.73)	< 0.001	1.27 (1.08 to 1.49)	0.003
4	1.86 (1.57 to 2020)	< 0.001	1.56 (1.32 to 1.84)	< 0.001	1.24 (1.03 to 1.51)	0.026
NO ₂ (IQR)	1.33 (1.26 to 1.42)	< 0.001	1.29 (1.22 to 1.37)	< 0.001	1.18 (1.10 to 1.27)	< 0.001
PM _{2.5}						
1	Reference		Reference		Reference	
2	1.15 (0.98 to 1.35)	0.086	1.17 (1.01 to 1.37)	0.042	1.11 (0.95 to 1.30)	0.176
3	1.41 (1.17 to 1.70)	< 0.001	1.45 (1.21 to 1.73)	< 0.001	1.30 (1.08 to 1.56)	0.005
4	1.78 (1.45 to 2.19)	< 0.001	1.67 (1.37 to 2.04)	< 0.001	1.46 (1.19 to 1.80)	< 0.001
PM _{2.5} (IQR)	1.14 (1.10 to 1.19)	< 0.001	1.13 (1.08 to 1.17)	< 0.001	1.09 (1.05 to 1.14)	< 0.001
PM ₁₀						
1	Reference		Reference		Reference	
2	1.02 (0.89 to 1.16)	0.801	0.93 (0.82 to 1.05)	0.237	0.91 (0.80 to 1.03)	0.139
3	1.44 (1.21 to 1.71)	< 0.001	1.22 (1.04 to 1.45)	0.016	1.14 (0.96 to 1.35)	0.128
4	1.68 (1.39 to 2.04)	< 0.001	1.34 (1.12 to 1.61)	0.001	1.18 (0.98 to 1.42)	0.081
PM ₁₀ (IQR)	1.24 (1.17 to 1.32)	< 0.001	1.21 (1.14 to 1.28)	< 0.001	1.14 (1.07 to 1.21)	< 0.001

CI=confidence interval; CMHT=community mental health team; IQR=interquartile range; IRR=incident risk ratio; NO2, nitrogen

dioxide; $PM_{2.5}$ =particulate matter <2.5 μ m; PM_{10} =particulate matter <10 μ m

Model 2: Model 1 + age, gender, ethnicity, marital status, comorbid mental health conditions Model 3: Model 2 + neighbourhood deprivation, population density, social fragmentation

	Year 1				Year 5	Year 5						
	IRR (95% CI)	p value	E-value	Lower CI limit*	IRR (95% CI)	p value	E-value	Lower CI limit*	IRR (95% CI)	p value	E-value	Lower CI limit*
PM _{2.5}												
Q1	Reference				Reference				Reference			
Q2	1.07 (0.97 to 1.19)	0.177	1.34	1.00	1.17 (1.02 to 1.35)	0.025	1.62	1.16	1.11 (0.95 to 1.30)	0.176	1.46	1.00
Q3	1.14 (1.01 to 1.29)	0.032	1.54	1.11	1.30 (1.10 to 1.54)	0.002	1.92	1.43	1.30 (1.08 to 1.56)	0.005	1.92	1.37
Q4	1.33 (1.16 to 1.53)	< 0.001	1.99	1.59	1.45 (1.20 to 1.75)	< 0.001	2.26	1.69	1.46 (1.19 to 1.80)	< 0.001	2.28	1.66
PM _{2.5 (IQR)}	1.11 (1.06 to 1.16)	< 0.001	1.46	1.31	1.09 (1.05 to 1.14)	< 0.001	1.40	1.28	1.09 (1.05 to 1.14)	< 0.001	1.40	1.28
Start year					,				,			
2008	Reference				Reference				Reference			
2009	0.91 (0.84 to 0.99)	0.021			0.95 (0.88 to 1.03)	0.237			0.98 (0.91 to 1.05)	0.577		
2010	0.98 (0.90 to 1.06)	0.579			1.00 (0.93 to 1.08)	0.901			1.02 (0.95 to 1.10)	0.508		
2011	0.84 (0.78 to 0.92)	< 0.001			0.86 (0.79 to 0.93)	< 0.001			0.89 (0.82 to 0.96)	0.003		
2012	0.76 (0.70 to 0.83)	< 0.001			0.82 (0.76 to 0.88)	< 0.001			0.87 (0.81 to 0.94)	< 0.001		
Season	, , ,				, ,				, ,			
Winter	Reference				Reference				Reference			
Spring	1.15 (1.05 to 1.26)	0.003			1.17 (1.07 to 1.27)	< 0.001			1.16 (1.07 to 1.27)	< 0.001		
Summer	1.39 (1.22 to 1.58)	< 0.001			1.34 (1.19 to 1.52)	< 0.001			1.33 (1.18 to 1.50)	< 0.001		
Autumn	1.13 (1.03 to 1.25)	0.012			1.11 (1.01 to 1.22)	0.025			1.09 (1.00 to 1.20)	0.060		
Age	1.01 (1.00 to 1.01)	0.001			0.98 (0.98 to 0.99)	< 0.001			0.96 (0.96 to 0.97)	< 0.001		
Sex	0.89 (0.84 to 0.94)	< 0.001			0.93 (0.86 to 1.00)	0.043			0.86 (0.79 to 0.93)	< 0.001		
Ethnicity												
White	Reference				Reference				Reference			
Mixed	0.90 (0.64 to 1.27)	0.555			0.60 (0.52 to 0.69)	< 0.001			0.60 (0.52 to 0.69)	< 0.001		
Asian	0.70 (0.63 to 0.78)	< 0.001			0.90 (0.81 to 0.99)	0.038			0.90 (0.81 to 0.99)	0.038		
Black	0.93 (0.87 to 1.00)	0.063			0.57 (0.43 to 0.75)	< 0.001			0.57 (0.43 to 0.75)	< 0.001		

Supplemental material

^{*}E-values do not include p-values but the lower CI is above 1 (i.e., robust)

CI=confidence interval; CMHT=community mental health teams; IQR=interquartile range; IRR: Incidence rate ratio; PM=particulate matter

Supplemental material

	Year 1				Year 5	Year 5						
	IRR (95% CI)	p value	E-value	Lower CI limit*	IRR (95% CI)	p value	E-value	Lower CI limit*	IRR (95% CI)	p value	E-value	Lower CI limit*
PM ₁₀												
QI	Reference				Reference				Reference			
Q2	1.01 (0.93 to 1.10)	0.773	1.11	1.00	0.95 (0.84 to 1.06)	0.366	1.29	1.00	0.91 (0.80 to 1.03)	0.139	1.43	1.00
Q3	1.09 (0.98 to 1.22)	0.115	1.40	1.00	1.15 (0.98 to 1.34)	0.080	1.56	1.00	1.14 (0.96 to 1.35)	0.128	1.54	1.00
Q4	1.26 (1.10 to 1.43)	< 0.001	1.83	1.43	1.20 (1.01 to 1.43)	0.036	1.69	1.11	1.18 (0.98 to 1.42)	0.081	1.64	1.00
$PM_{10(IQR)}$	1.15 (1.07 to 1.22)	< 0.001	1.56	1.34	1.14 (1.07 to 1.21)	< 0.001	1.54	1.34	1.14 (1.07 to 1.21)	< 0.001	1.54	1.34
Start year					/				,			
2008	Reference				Reference				Reference			
2009	0.91 (0.84 to 0.99)	0.028			0.96 (0.88 to 1.03)	0.258			0.98 (0.91 to 1.06)	0.615		
2010	1.03 (0.95 to 1.13)	0.438			1.06 (0.98 to 1.15)	0.157			1.08 (1.00 to 1.17)	0.049		
2011	0.97 (0.89 to 1.05)	0.478			0.97 (0.90 to 1.05)	0.535			1.00 (0.93 to 1.08)	0.912		
2012	0.83 (0.77 to 0.90)	< 0.001			0.88 (0.82 to 0.96)	0.002			0.94 (0.87 to 1.02)	0.155		
Season	, ,				, ,				, ,			
Winter	Reference				Reference				Reference			
Spring	1.11 (1.02 to 1.22)	0.017			1.16 (1.06 to 1.26)	0.001			1.15 (1.05 to 1.25)	0.001		
Summer	1.31 (1.16 to 1.49)	< 0.001			1.31 (1.16 to 1.47)	< 0.001			1.29 (1.15 to 1.45)	< 0.001		
Autumn	1.11 (1.00 to 1.22)	0.045			1.10 (1.00 to 1.21)	0.039			1.08 (0.99 to 1.19)	0.091		
Age	1.01 (1.00 to 1.01)	0.003			0.98 (0.98 to 0.99)	< 0.001			0.96 (0.96 to 0.97)	< 0.001		
Sex	0.89 (0.84 to 0.94)	< 0.001			0.93 (0.86 to 1.00)	0.056			0.86 (0.80 to 0.94)	< 0.001		
Ethnicity												
White	Reference				Reference				Reference			
Mixed	0.91 (0.65 to 1.29)	0.615			0.60 (0.51 to 0.69)	< 0.001			0.56 (0.47 to 0.65)	< 0.001		
Asian	0.70 (0.62 to 0.78)	< 0.001			0.90 (0.81 to 1.00)	0.045			0.85 (0.76 to 0.94)	0.003		
Black	0.93 (0.87 to 1.00)	0.068			0.57 (0.43 to 0.75)	< 0.001			0.99 (0.70 to 1.39)	0.948		

Supplemental material

^{*}E-values do not include p-values but the lower CI is above 1 (i.e., robust)

CI=confidence interval; CMHT=Community mental health teams; IQR=interquartile range; IRR: Incidence rate ratio; PM=particulate matter

	Year 1				Year 5				Year 9			
	IRR (95% CI)	p value	E-value	Lower CI limit*	IRR (95% CI)	p value	E-value	Lower CI limit*	IRR (95% CI)	p value	E-value	Lower CI
NO ₂												
Q1	Reference				Reference				Reference			
Q2	1.09 (1.01 to 1.18)	0.030	1.40	1.11	1.01 (0.91 to 1.13)	0.781	1.11	1.00	0.95 (0.85 to 1.07)	0.422	1.29	1.00
Q3	1.15 (1.03 to 1.29)	0.010	1.57	1.21	1.35 (1.16 to 1.57)	< 0.001	2.04	1.59	1.27 (1.08 to 1.49)	0.003	1.86	1.37
Q4	1.27 (1.11 to 1.45)	0.001	1.86	1.46	1.34 (1.12 to 1.60)	0.001	2.01	1.49	1.24 (1.03 to 1.51)	0.026	1.79	1.21
NO _{2 (IQR)}	1.18 (1.09 to 1.28)	< 0.001	1.64	1.40	1.18 (1.10 to 1.28)	< 0.001	1.64	1.43	1.18 (1.10 to 1.27)	< 0.001	1.64	1.43
Start year												
2008	Reference				Reference				Reference			
2009	0.91 (0.84 to 0.98)	0.018			0.95 (0.88 to 1.02)	0.182			0.97 (0.90 to 1.05)	0.473		
2010	0.98 (0.91 to 1.06)	0.680			1.01 (0.94 to 1.09)	0.741			1.03 (0.96 to 1.11)	0.385		
2011	0.97 (0.89 to 1.05)	0.401			0.97 (0.90 to 1.05)	0.505			1.00 (0.93 to 1.08)	0.955		
2012	0.81 (0.75 to 0.87)	< 0.001			0.86 (0.80 to 0.93)	< 0.001			0.92 (0.85 to 0.99)	0.032		
Season												
Winter	Reference				Reference				Reference			
Spring	1.16 (1.05 to 1.29)	0.004			1.21 (1.10 to 1.33)	< 0.001			1.20 (1.09 to 1.32)	< 0.001		
Summer	1.27 (1.14 to 1.41)	< 0.001			1.27 (1.15 to 1.41)	< 0.001			1.25 (1.13 to 1.39)	< 0.001		
Autumn	0.97 (0.90 to 1.04)	0.369			0.97 (0.91 to 1.04)	0.412			0.95 (0.89 to 1.01)	0.134		
Age	1.01 (1.00 to 1.01)	0.004			0.98 (0.97 to 0.98)	< 0.001			0.96 (0.96 to 0.97)	< 0.001		
Sex	0.89 (0.85 to 0.94)	< 0.001			0.93 (0.86 to 1.00)	0.063			0.87 (0.80 to 0.94)	0.001		
Ethnicity												
White	Reference				Reference				Reference			
Mixed	0.93 (0.65 to 1.31)	0.666			0.60 (0.52 to 0.69)	< 0.001			0.56 (0.48 to 0.66)	< 0.001		
Asian	0.70 (0.62 to 0.78)	< 0.001			0.89 (0.81 to 0.99)	0.034			0.84 (0.75 to 0.94)	0.003		
Black	0.93 (0.86 to 1.00)	0.050			0.56 (0.42 to 0.74)	< 0.001			0.96 (0.68 to 1.36)	0.825		

Other	0.72 (0.58 to 0.90)	0.003	0.83 (0.37 to 1.86)	0.647	0.87 (0.37 to 2.04)	0.743	
Marital status							
Married/cohabiting	Reference		Reference		Reference		
Divorced/separated	0.79 (0.55 to 1.14)	0.213	0.89 (0.56 to 1.40)	0.616	1.09 (0.67 to 1.7)	0.723	
Widowed	1.14 (1.02 to 1.27)	0.017	1.37 (1.18 to 1.60)	<0.001	1.43 (1.21 to 1.69)	< 0.001	
Single	1.17 (0.98 to 1.38)	0.074	1.11 (0.89 to 1.40)	0.350	1.09 (0.85 to 1.40)	0.481	
Not disclosed	1.11 (1.04 to 1.18)	0.001	1.08 (0.99 to 1.18)	0.062	1.24 (1.13 to 1.36)	< 0.001	
Mental health comorbidities	1.37 (1.28 to 1.47)	<0.001	1.87 (1.69 to 2.07)	<0.001	1.51 (1.34 to 1.71)	<0.001	
Neighbourhood deprivation							
I	Reference		Reference		Reference		
2	1.00 (0.92 to 1.10)	0.926	1.22 (1.08 to 1.37)	0.001	1.20 (1.06 to 1.37)	0.005	
3	1.12 (1.02 to 1.24)	0.017	1.25 (1.09 to 1.42)	0.001	1.11 (0.96 to 1.28)	0.154	
4	1.16 (1.06 to 1.28)	0.002	1.28 (1.12 to 1.45)	<0.001	1.12 (0.97 to 1.28)	0.121	
5	1.17 (1.06 to 1.29)	0.001	1.42 (1.24 to 1.61)	<0.001	1.36 (1.18 to 1.56)	< 0.001	
Population density	1.00 (1.00 to 1.01)	0.976	1.00 (1.00 to 1.00)	0.008	1.00 (1.00 to 1.00)	0.019	
Social fragmentation	1.02 (1.00 to 1.03)	0.031	0.98 (0.96 to 1.00)	0.081	1.00 (0.98 to 1.02)	0.950	

^{*}E-values do not include p-values but the lower CI is above 1 (i.e., robust)

CI=confidence interval; CMHT=Community mental health teams; IQR=interquartile range; IRR: Incidence rate ratio; NO2=nitrogen dioxide

Association events	on of air polluta	nt with CMHT	Scenario: London				Scenario: all UK urban traffic areas				
			Mean popu	lation weighted ex	posure (μg/m ³) in	2019	Mean urban	traffic (µg/m ³) in 2	021		
	Study levels (2008-2012)	RR (95% CI)	Currenta	Counterfactual ^b	RR (95% CI) ^c	PAF (%) ^d (95% CI)	Currenta	Counterfactual ^b	RR (95% CI) ^c	PAF (%) ^d (95% CI)	
PM _{2.5}	14.4µg/m³	1.11 (1.06 to 1.16)	11.6μg/m ³	5μg/m ³	1.15 (1.08 to 1.22)	13% (7% to 18%)	8.3µg/m ³	5μg/m ³	1.07 (1.04 to 1.10)	6% (4% to 9%)	
NO ₂	38.6μg/m ³	1.18 (1.09 to 1.28)	39.0μg/m ³	10μg/m ³	1.62 (1.28 to 2.05)	38% (22% to 51%)	24.8µg/m ³	10μg/m ³	1.28 (1.14 to 1.44)	22% (12% to 30%)	

Note: aMost recent average concentrations (average London levels for 2019:

https://www.london.gov.uk/sites/default/files/air_pollution_monitoring_data_in_london_2016_to_2020_feb2020.pdf, and average UK levels from urban traffic areas:

https://www.gov.uk/government/statistics/air-quality-statistics/ntrogen-dioxide); bWorld Health Organization's annual exposure threshold; Current vs counterfactual; d(RR-1)/RR (95% CI)

CI=confidence interval; CMHT=community mental health teams; PAF=population attributable fraction; RR=relative risk; NO₂, nitrogen dioxide; PM_{2.5}=particulate matter with a diameter of <2.5µm

	NO_2		$PM_{2.5}$		PM_{I0}	
	β (95% CI)	p value	β (95% CI)	p value	β (95% CI)	p value
Activities of daily living	0.23 (0.14 to 0.32)	< 0.001	0.07 (0.02 to 0.12)	0.003	0.14 (0.07 to 0.22)	<0.001
Physical illness/disability	0.21 (0.12 to 0.30)	< 0.001	0.06 (0.01 to 0.11)	0.016	0.13 (0.05 to 0.20)	0.001
Problems with relationships	0.19 (0.12 to 0.25)	< 0.001	0.03 (-0.01 to 0.07)	0.106	0.08 (0.02 to 0.13)	0.010
Problems with living conditions	0.17 (0.10 to 0.23)	< 0.001	0.05 (0.02 to 0.09)	0.002	0.08 (0.03 to 0.14)	0.002
Other mental health problems	0.15 (0.07 to 0.23)	< 0.001	0.04 (0.00 to 0.09)	0.049	0.07 (0.00 to 0.14)	0.047
Cognitive problems	0.13 (0.06 to 0.20)	< 0.001	0.04 (0.00 to 0.08)	0.039	0.08 (0.02 to 0.14)	0.006
Behavioural disturbance	0.12 (0.04 to 0.19)	0.002	0.01 (-0.03 to 0.05)	0.584	0.05 (-0.02 to 0.11)	0.176
Problems with occupational activities	0.11 (0.03 to 0.19)	0.007	-0.01 (-0.05 to 0.04)	0.803	0.02 (-0.04 to 0.09)	0.505
Depressive symptoms	0.08 (0.02 to 0.13)	0.008	0.01 (-0.02 to 0.04)	0.507	0.02 (-0.02 to 0.07)	0.296
Non-accidental self-injury	0.05 (0.02 to 0.08)	0.002	0.02 (0.00 to 0.03)	0.040	0.02 (-0.01 to 0.05)	0.084
Problem drinking or drug-use	0.02 (-0.02 to 0.06)	0.253	0.01 (-0.01 to 0.03)	0.386	0.01 (-0.02 to 0.04)	0.694
Problems with hallucinations/delusions	-0.01 (-0.08 to 0.06)	0.724	0.00 (-0.03 to 0.04)	0.936	0.01 (-0.05 to 0.06)	0.830

CI=confidence interval; HoNOS=Health of the Nation Outcome Scale; NO₂ =nitrogen dioxide; PM_{2.5}=particulate matter <2.5µm; PM₁₀=particulate matter <10µm Covariates: Season, year, age, gender, ethnicity, marital status, comorbid mental health conditions, IMD (Index of Multiple Deprivation), population density, social fragmentation

	Analytical sample (N=5024)	Excluded sample (N=1418)	
	M±SD, N(%)	M±SD, N(%)	p value
Dementia diagnosis			<0.001
Alzheimer's disease	2676 (53.3)	574 (40.5)	
Vascular dementia	1018 (20.3)	365 (25.7)	
	` '	` ′	
Other/unspecified dementia	1330 (26.5)	479 (33.8)	
Age	81.4±7.2	74.6±14.0	< 0.001
Female	3132 (62.3)	799 (56.8)	< 0.001
Ethnicity			0.172
White	3934 (78.3)	1020 (77.3)	
Mixed	31 (0.6)	13 (1.0)	
Asian	262 (5.2)	57 (4.3)	
Black	718 (14.3)	200 (15.1)	
Other	69 (1.4)	25 (1.9)	
Not stated	10 (0.2)	5 (0.4)	
Marital status			< 0.001
Married/cohabiting	1696 (33.8)	405 (28.8)	0.001
Divorced/separated	396 (7.9)	138 (9.8)	
Widowed	2034 (40.5)	431 (30.6)	
Single	740 (14.7)	309 (22.0)	
Not disclosed	158 (3.1)	123 (8.7)	
Mental health comorbidities (Median (IQR))	0 (0 to 0) Range:0 to 3	0 (0 to 0) Range: 0 to 4	<0.001
Neighbourhood deprivation	26.0±11.6	26.8±12.0	0.017
Population density	92.7±52.7	98.0±49.8	0.004
Social fragmentation	2.3±2.5	3.0±2.3	< 0.001
CMHT events			
Year I (Median (IQR))	4 (2 to 8.5)	4 (2 to 7)	< 0.001
Year 5 (Median (IQR))	8 (3 to 17)	6 (3 to 15)	< 0.001
Year 9 (Median (IQR))	9 (4 to 19)	7 (3 to 18)	< 0.001
Active SLaM days			
Year I (Median (IQR))	246 (87.5 to 366)	169 (28 to 366)	< 0.001
Year 5 (Median (IQR))	394.5 (140.5 to 899)	269 (41 to 800)	< 0.001
Year 9 (Median (IQR))	428 (151 to 960.5)	301.5 (46 to 935)	< 0.001
$NO_2 (\mu g/m^3)$	38.6±10.2	39.7±10.1	0.012
PM _{2.5} (μg/m ³)	14.4±3.0	14.4±2.8	0.792
$PM_{10} (\mu g/m^3)$	21.1±4.3	21.4±4.2	0.115

CMHT=community mental health teams; IQR=interquartile range; M=mean; NO₂=nitrogen dioxide; PM_{2.5}=particulate matter with a diameter of $<2.5\mu m$; PM₁₀=particulate matter with a diameter of $<10\mu m$; SD=standard deviation; SLaM=South London and the Maudsley NHS Foundation Trust Neighbourhood deprivation: Index of Multiple Deprivation (IMD) score; population density: persons per hectare; social fragmentation: z-scored composite of unmarried adults, single-person households, housing tenure and population turnover.

Table S6. Examining the impact of missing data by assessing associations between air pollution and CMHT events at 1-, 5-, and 9-years in patients with dementia using multiple imputation by chained equations (N=5272)

Model 1	chamea eq	uations (N-3272)		1-year follow-up			
NO2		Model 1				Model 3	
NO2			P value		P value		P value
Reference	NO ₂	1141 (5070 01)	1 /4///	1111 (7070 01)	1 /4///	1111 (7070 01)	1 70000
2 1.20 (1.11 to 1.29) <0.001 1.19 (1.11 to 1.29) <0.001 1.10 (1.02 to 1.19) 0.014 3 1.28 (1.16 to 1.41) <0.001 1.26 (1.14 to 1.39) <0.001 1.10 (0.09 to 1.23) 0.078 4 1.56 (1.39 to 1.74) <0.001 1.50 (1.34 to 1.68) <0.001 1.24 (1.09 to 1.41) 0.001 NO₂ αρκ⟩ 1.32 (1.24 to 1.40) <0.001 1.28 (1.20 to 1.36) <0.001 1.16 (1.07 to 1.25) <0.001 PM₂₅ 1 Reference Reference Reference 2 1.17 (1.05 to 1.29) 0.003 1.15 (1.04 to 1.27) 0.008 1.09 (0.90 to 1.21) 0.085 3 1.29 (1.14 to 1.45) <0.001 1.29 (1.15 to 1.46) <0.001 1.17 (1.04 to 1.32) 0.011 4 1.55 (1.35 to 1.78) <0.001 1.52 (1.33 to 1.74) <0.001 1.35 (1.17 to 1.55) <0.001 PM₂₂ αρκ⟩ 1.16 (1.11 to 1.21) <0.001 1.14 (1.10 to 1.19) <0.001 1.11 (1.06 to 1.15) <0.001 PM₁₀ 1 Reference Reference Reference Reference Reference 2 1.04 (0.96 to 1.14) 0.320 1.03 (0.94 to 1.12) 0.518 0.99 (0.91 to 1.08) 0.917 3 1.22 (1.09 to 1.36) <0.001 1.37 (1.21 to 1.55) <0.001 1.21 (1.07 to 1.37) 0.003 PM₁₀ αρκ⟩ 1.24 (1.16 to 1.32) <0.001 1.37 (1.21 to 1.55) <0.001 1.14 (1.07 to 1.21) <0.001 PN₂₀ αρκ⟩ 1.24 (1.16 to 1.32) <0.001 1.37 (1.21 to 1.55) <0.001 1.14 (1.07 to 1.21) <0.001 NO₂ 1 Reference	_	Reference		Reference		Reference	
3			<0.001		<0.001		0.014
A		-		,		,	-
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$, ,				,	
$\begin{array}{ c c c c c c }\hline PM_{2.5} & Reference \\ \hline 1 & Reference \\ 2 & 1.17 (1.05 to 1.29) & 0.003 & 1.15 (1.04 to 1.27) & 0.008 & 1.09 (0.9 to 1.21) & 0.085 \\ \hline 3 & 1.29 (1.14 to 1.45) & <0.001 & 1.29 (1.15 to 1.46) & <0.001 & 1.17 (1.04 to 1.32) & 0.001 \\ \hline 4 & 1.55 (1.35 to 1.78) & <0.001 & 1.52 (1.33 to 1.74) & <0.001 & 1.35 (1.17 to 1.55) & <0.001 \\ \hline PM_{2.5} a(QR) & 1.16 (1.11 to 1.21) & <0.001 & 1.14 (1.10 to 1.19) & <0.001 & 1.11 (1.06 to 1.15) & <0.001 \\ \hline PM_{2.5} a(QR) & 1.16 (1.11 to 1.21) & <0.001 & 1.14 (1.10 to 1.19) & <0.001 & 1.11 (1.06 to 1.15) & <0.001 \\ \hline PM_{10} & & & & & & & & & & & & & & & & & & &$,				,	-
Reference Reference Reference Reference 2 1.17 (1.05 to 1.29) 0.003 1.15 (1.04 to 1.27) 0.008 1.09 (0.9 to 1.21) 0.085 3 1.29 (1.14 to 1.45) <0.001 1.29 (1.15 to 1.46) <0.001 1.17 (1.04 to 1.32) 0.011 4 1.55 (1.35 to 1.78) <0.001 1.52 (1.33 to 1.74) <0.001 1.35 (1.17 to 1.55) <0.001 PM _{1.5} (100 1.17 (1.10 to 1.19) <0.001 1.14 (1.10 to 1.19) <0.001 1.17 (1.06 to 1.15) <0.001 PM _{1.5} (100 1.14 (1.10 to 1.19) <0.001 1.14 (1.10 to 1.19) <0.001 1.11 (1.06 to 1.15) <0.001 PM _{1.0}		1.02 (1.27 to 1.70)	0.001	1.20 (1.20 to 1.20)	0.001	1110 (1107 to 1120)	0.001
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		Reference		Reference		Reference	
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	2	1.17 (1.05 to 1.29)	0.003	1.15 (1.04 to 1.27)	0.008	1.09 (0.9 to 1.21)	0.085
$\begin{array}{ c c c c c c }\hline PM_{2,5}(IQR) & I.16 \ (I.11 \ to \ I.21) & <0.001 & I.14 \ (I.10 \ to \ I.19) & <0.001 & I.11 \ (I.06 \ to \ I.15) & <0.001 \\\hline PM_{10} & & & & & & & \\\hline 1 & Reference & & Reference & & Reference \\ 2 & I.04 \ (0.96 \ to \ I.14) & 0.320 & I.03 \ (0.94 \ to \ I.12) & 0.518 & 0.99 \ (0.91 \ to \ I.08) & 0.917 \\\hline 3 & I.22 \ (I.09 \ to \ I.36) & <0.001 & I.19 \ (I.06 \ to \ I.32) & 0.002 & I.09 \ (0.98 \ to \ I.22) & 0.115 \\\hline 4 & I.42 \ (I.25 \ to \ I.61) & <0.001 & I.37 \ (I.21 \ to \ I.55) & <0.001 & I.21 \ (I.07 \ to \ I.37) & 0.003 \\\hline PM_{10} \ \partial QR) & I.24 \ (I.16 \ to \ I.32) & <0.001 & I.21 \ (I.14 \ to \ I.29) & <0.001 & I.14 \ (I.07 \ to \ I.37) & <0.001 \\\hline \hline S-year \ follow-up & & & & & & & & & & & & & & & & & & &$			< 0.001		< 0.001	`	0.011
$\begin{array}{ c c c c c c c }\hline PM_{10} & Reference & Reference \\ \hline 2 & 1.04 & (0.96 \text{ to } 1.14) & 0.320 & 1.03 & (0.94 \text{ to } 1.12) & 0.518 & 0.99 & (0.91 \text{ to } 1.08) & 0.917 \\ \hline 3 & 1.22 & (1.09 \text{ to } 1.36) & <0.001 & 1.19 & (1.06 \text{ to } 1.32) & 0.002 & 1.09 & (0.98 \text{ to } 1.22) & 0.115 \\ \hline 4 & 1.42 & (1.25 \text{ to } 1.61) & <0.001 & 1.37 & (1.21 \text{ to } 1.55) & <0.001 & 1.21 & (1.07 \text{ to } 1.37) & 0.003 \\ \hline PM_{10} & @PR) & 1.24 & (1.16 \text{ to } 1.32) & <0.001 & 1.21 & (1.14 \text{ to } 1.29) & <0.001 & 1.14 & (1.07 \text{ to } 1.21) & <0.001 \\ \hline \hline & & & & & & & & & & & & & & & & &$	<u> </u>						
Reference Reference Reference		1.16 (1.11 to 1.21)	< 0.001	1.14 (1.10 to 1.19)	< 0.001	1.11 (1.06 to 1.15)	< 0.001
2	PM ₁₀	D. C		D.C.		D. C	
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	1		0.220		0.510		0.017
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$						`	
$ \begin{array}{c c c c c c c c c c c c c c c c c c c $							
S-year follow-up Model 1 Model 2 Model 3 IRR (95% CI) P value IRR (95% CI) P value IRR (95% CI) P value IRR (95% CI) P value NO2 Reference Reference Reference 2 1.13 (1.02 to 1.25) 0.014 1.12 (1.01 to 1.23) 0.028 1.01 (0.91 to 1.13) 0.770 3 1.49 (1.29 to 1.71) <0.001							
$\begin{array}{ c c c c c c c }\hline NO_2 & IRR \ (95\% \ CI) & P \ value & IRR \ (95\% \ CI) & P \ value & IRR \ (95\% \ CI) & P \ value \\ \hline NO_2 & & & & & & & & & \\ \hline 1 & Reference & Reference & Reference & Reference \\ \hline 2 & 1.13 \ (1.02 \ to \ 1.25) & 0.014 & 1.12 \ (1.01 \ to \ 1.23) & 0.028 & 1.01 \ (0.91 \ to \ 1.13) & 0.770 \\ \hline 3 & 1.49 \ (1.29 \ to \ 1.71) & <0.001 & 1.41 \ (1.23 \ to \ 1.61) & <0.001 & 1.19 \ (1.03 \ to \ 1.38) & 0.020 \\ \hline 4 & 1.65 \ (1.42 \ to \ 1.93) & <0.001 & 1.51 \ (1.30 \ to \ 1.75) & <0.001 & 1.20 \ (1.01 \ to \ 1.43) & 0.041 \\ \hline NO_2 \ (IQR) & 1.44 \ (1.32 \ to \ 1.57) & <0.001 & 1.33 \ (1.22 \ to \ 1.45) & <0.001 & 1.19 \ (1.07 \ to \ 1.31) & 0.001 \\ \hline PM_{2.5} & & & & & & & & & \\ \hline 2 & 1.26 \ (1.09 \ to \ 1.44) & 0.001 & 1.24 \ (1.08 \ to \ 1.42) & 0.002 & 1.17 \ (1.02 \ to \ 1.34) & 0.029 \\ \hline 3 & 1.46 \ (1.24 \ to \ 1.71) & <0.001 & 1.46 \ (1.24 \ to \ 1.71) & <0.001 & 1.29 \ (1.09 \ to \ 1.52) & 0.003 \\ \hline 4 & 1.76 \ (1.46 \ to \ 2.12) & <0.001 & 1.66 \ (1.39 \ to \ 2.00) & <0.001 & 1.44 \ (1.19 \ to \ 1.73) & <0.001 \\ \hline PM_{2.5} \ (IQR) & 1.15 \ (1.08 \ to \ 1.21) & <0.001 & 1.12 \ (1.06 \ to \ 1.18) & <0.001 & 1.08 \ (1.02 \ to \ 1.14) & 0.005 \\ \hline PM_{10} & & & & & & & & & & & & & & & & & & &$	10 (2)	, , , , , , , , , , , , , , , , , , , ,		· /		, , (, , , , , , , , , , , , , , , , ,	
$\begin{array}{ c c c c c c c }\hline NO_2 & & & & & & & & & & & & & & & & & \\ \hline 1 & Reference & & & Reference & & & Reference & & & & & \\ \hline 2 & 1.13 & (1.02 \text{ to } 1.25) & 0.014 & 1.12 & (1.01 \text{ to } 1.23) & 0.028 & 1.01 & (0.91 \text{ to } 1.13) & 0.770 \\ \hline 3 & 1.49 & (1.29 \text{ to } 1.71) & <0.001 & 1.41 & (1.23 \text{ to } 1.61) & <0.001 & 1.19 & (1.03 \text{ to } 1.38) & 0.020 \\ \hline 4 & 1.65 & (1.42 \text{ to } 1.93) & <0.001 & 1.51 & (1.30 \text{ to } 1.75) & <0.001 & 1.20 & (1.01 \text{ to } 1.43) & 0.041 \\ \hline NO_2 & (IQR) & 1.44 & (1.32 \text{ to } 1.57) & <0.001 & 1.33 & (1.22 \text{ to } 1.45) & <0.001 & 1.19 & (1.07 \text{ to } 1.31) & 0.001 \\ \hline PM_{2.5} & & & & & & & & & \\ \hline 1 & Reference & & Reference & & Reference & \\ \hline 2 & 1.26 & (1.09 \text{ to } 1.44) & 0.001 & 1.24 & (1.08 \text{ to } 1.42) & 0.002 & 1.17 & (1.02 \text{ to } 1.34) & 0.029 \\ \hline 3 & 1.46 & (1.24 \text{ to } 1.71) & <0.001 & 1.46 & (1.24 \text{ to } 1.71) & <0.001 & 1.29 & (1.09 \text{ to } 1.52) & 0.003 \\ \hline 4 & 1.76 & (1.46 \text{ to } 2.12) & <0.001 & 1.66 & (1.39 \text{ to } 2.00) & <0.001 & 1.44 & (1.19 \text{ to } 1.73) & <0.001 \\ \hline PM_{2.5} & (IQR) & 1.15 & (1.08 \text{ to } 1.21) & <0.001 & 1.12 & (1.06 \text{ to } 1.18) & <0.001 & 1.08 & (1.02 \text{ to } 1.14) & 0.005 \\ \hline PM_{10} & & & & & & & & & & & & \\ & & & & & & $		Model 1		Model 2		Model 3	
$\begin{array}{ c c c c c c }\hline 1 & Reference & Reference & Reference \\ \hline 2 & 1.13 & (1.02 \text{ to } 1.25) & 0.014 & 1.12 & (1.01 \text{ to } 1.23) & 0.028 & 1.01 & (0.91 \text{ to } 1.13) & 0.770 \\ \hline 3 & 1.49 & (1.29 \text{ to } 1.71) & <0.001 & 1.41 & (1.23 \text{ to } 1.61) & <0.001 & 1.19 & (1.03 \text{ to } 1.38) & 0.020 \\ \hline 4 & 1.65 & (1.42 \text{ to } 1.93) & <0.001 & 1.51 & (1.30 \text{ to } 1.75) & <0.001 & 1.20 & (1.01 \text{ to } 1.43) & 0.041 \\ \hline NO_2 & (IQR) & I.44 & (1.32 \text{ to } 1.57) & <0.001 & I.33 & (1.22 \text{ to } 1.45) & <0.001 & I.19 & (1.07 \text{ to } 1.31) & 0.001 \\ \hline PM_{2.5} & & & & & & & & & & & \\ \hline 1 & Reference & Reference & Reference & Reference \\ \hline 2 & 1.26 & (1.09 \text{ to } 1.44) & 0.001 & 1.24 & (1.08 \text{ to } 1.42) & 0.002 & 1.17 & (1.02 \text{ to } 1.34) & 0.029 \\ \hline 3 & 1.46 & (1.24 \text{ to } 1.71) & <0.001 & 1.46 & (1.24 \text{ to } 1.71) & <0.001 & 1.29 & (1.09 \text{ to } 1.52) & 0.003 \\ \hline 4 & 1.76 & (1.46 \text{ to } 2.12) & <0.001 & 1.66 & (1.39 \text{ to } 2.00) & <0.001 & 1.08 & (1.02 \text{ to } 1.14) & 0.005 \\ \hline PM_{2.5} & IQR) & I.15 & (1.08 \text{ to } 1.21) & <0.001 & I.12 & (1.06 \text{ to } 1.18) & <0.001 & I.08 & (1.02 \text{ to } 1.14) & 0.005 \\ \hline PM_{10} & & & & & & & & & & & & \\ \hline 1 & Reference & & Reference & & & & & & & & & \\ \hline Reference & & & & & & & & & & & & \\ \hline Reference & & & & & & & & & & & & & \\ \hline Reference & & & & & & & & & & & \\ \hline Reference & & & & & & & & & & & \\ \hline Reference & & & & & & & & & & & \\ \hline Reference & & & & & & & & & & \\ \hline Reference & & & & & & & & & & \\ \hline Reference & & & & & & & & & \\ \hline Reference & & & & & & & & & \\ \hline Reference & & & & & & & & \\ \hline Reference & & & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & & & & & \\ \hline Reference & & & & & & & \\ \hline Reference & & $		IRR (95% CI)	P value	IRR (95% CI)	P value	IRR (95% CI)	P value
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	NO ₂						
3	1	Reference		Reference		Reference	
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	2	1.13 (1.02 to 1.25)	0.014	1.12 (1.01 to 1.23)	0.028	1.01 (0.91 to 1.13)	0.770
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	3	1.49 (1.29 to 1.71)	< 0.001	1.41 (1.23 to 1.61)	< 0.001	1.19 (1.03 to 1.38)	0.020
$\begin{array}{ c c c c c c c c c }\hline PM_{2.5} & & & & & & & & & & & & \\ \hline 1 & Reference & & Reference & & Reference & & & \\ \hline 2 & 1.26 & (1.09 \text{ to } 1.44) & 0.001 & 1.24 & (1.08 \text{ to } 1.42) & 0.002 & 1.17 & (1.02 \text{ to } 1.34) & 0.029 \\ \hline 3 & 1.46 & (1.24 \text{ to } 1.71) & <0.001 & 1.46 & (1.24 \text{ to } 1.71) & <0.001 & 1.29 & (1.09 \text{ to } 1.52) & 0.003 \\ \hline 4 & 1.76 & (1.46 \text{ to } 2.12) & <0.001 & 1.66 & (1.39 \text{ to } 2.00) & <0.001 & 1.44 & (1.19 \text{ to } 1.73) & <0.001 \\ \hline PM_{2.5} & (IQR) & 1.15 & (1.08 \text{ to } 1.21) & <0.001 & 1.12 & (1.06 \text{ to } 1.18) & <0.001 & 1.08 & (1.02 \text{ to } 1.14) & 0.005 \\ \hline PM_{10} & & & & & & & & \\ \hline 1 & Reference & & Reference & & Reference & & \\ \hline \end{array}$	4	1.65 (1.42 to 1.93)	< 0.001		< 0.001	1.20 (1.01 to 1.43)	0.041
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	NO ₂ (IQR)	1.44 (1.32 to 1.57)	< 0.001	1.33 (1.22 to 1.45)	< 0.001	1.19 (1.07 to 1.31)	0.001
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	PM _{2.5}						
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	1	Reference		Reference		Reference	
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	2	1.26 (1.09 to 1.44)	0.001	1.24 (1.08 to 1.42)	0.002	1.17 (1.02 to 1.34)	0.029
PM _{2.5} (IQR) 1.15 (1.08 to 1.21) < 0.001 1.12 (1.06 to 1.18) < 0.001 1.08 (1.02 to 1.14) 0.005 PM ₁₀ Reference Reference Reference	3	1.46 (1.24 to 1.71)	< 0.001	1.46 (1.24 to 1.71)	< 0.001	1.29 (1.09 to 1.52)	0.003
PM ₁₀ 1 Reference Reference Reference	4	1.76 (1.46 to 2.12)	< 0.001	1.66 (1.39 to 2.00)	< 0.001	1.44 (1.19 to 1.73)	< 0.001
1 Reference Reference	PM _{2.5} (IQR)	1.15 (1.08 to 1.21)	< 0.001	1.12 (1.06 to 1.18)	< 0.001	1.08 (1.02 to 1.14)	0.005
	PM ₁₀						
2 1.00 (0.89 to 1.12) 0.969 0.95 (0.85 to 1.07) 0.420 0.94 (0.84 to 1.05) 0.275	1	Reference		Reference		Reference	
	2	1.00 (0.89 to 1.12)	0.969	0.95 (0.85 to 1.07)	0.420	0.94 (0.84 to 1.05)	0.275
3 1.33 (1.14 to 1.55) <0.001 1.23 (1.06 to 1.43) 0.006 1.14 (0.98 to 1.33) 0.088	3		< 0.001				1
4 1.42 (1.19 to 1.68) <0.001 1.28 (1.09 to 1.52) 0.003 1.12 (0.95 to 1.33) 0.177	4		< 0.001	1.28 (1.09 to 1.52)	0.003	1.12 (0.95 to 1.33)	0.177

PM ₁₀ (IQR)	1.28 (1.18 to 1.40)	< 0.001	1.22 (1.12 to 1.32)	< 0.001	1.14 (1.04 to 1.24)	0.004
			9-year follow-up			
	Model 1		Model 2		Model 3	
	IRR (95% CI)	P value	IRR (95% CI)	P value	IRR (95% CI)	P value
NO ₂						
1	Reference		Reference		Reference	
2	1.05 (0.94 to 1.18)	0.367	1.05 (0.94 to 1.17)	0.376	0.95 (0.85 to 1.06)	0.384
3	1.46 (1.25 to 1.70)	< 0.001	1.34 (1.16 to 1.55)	< 0.001	1.12 (0.96 to 1.32)	0.147
4	1.65 (1.40 to 1.95)	< 0.001	1.43 (1.22 to 1.68)	< 0.001	1.12 (0.93 to 1.35)	0.241
NO ₂ (IQR)	1.44 (1.31 to 1.58)	< 0.001	1.27 (1.16 to 1.39)	< 0.001	1.12 (1.00 to 1.25)	0.047
PM _{2.5}						
1	Reference		Reference		Reference	
2	1.13 (0.97 to 1.32)	0.121	1.16 (1.00 to 1.35)	0.052	1.10 (0.95 to 1.28)	0.206
3	1.41 (1.18 to 1.69)	< 0.001	1.44 (1.21 to 1.72)	< 0.001	1.29 (1.08 to 1.54)	0.006
4	1.75 (1.43 to 2.15)	< 0.001	1.65 (1.35 to 2.01)	< 0.001	1.44 (1.17 to 1.76)	< 0.001
PM _{2.5} (IQR)	1.13 (1.07 to 1.21)	< 0.001	1.09 (1.03 to 1.16)	0.003	1.06 (1.00 to 1.12)	0.062
PM_{10}						
1	Reference		Reference		Reference	
2	0.99 (0.87 to 1.12)	0.878	0.92 (0.82 to 1.04)	0.192	0.90 (0.80 to 1.02)	0.106
3	1.41 (1.19 to 1.67)	< 0.001	1.21 (1.03 to 1.42)	0.021	1.12 (0.95 to 1.32)	0.174
4	1.54 (1.27 to 1.86)	< 0.001	1.27 (1.06 to 1.52)	0.008	1.11 (0.93 to 1.34)	0.251
PM ₁₀ (IQR)	1.27 (1.15 to 1.40)	< 0.001	1.17 (1.07 to 1.28)	0.001	1.09 (1.00 to 1.20)	0.059

CMHT=community mental health team; CI=confidence interval; IQR=interquartile range; IRR=incident risk ratio; NO₂=nitrogen

dioxide; PM $_{2.5}$ =particulate matter $<\!2.5\mu m;$ PM $_{10}$ =particulate matter $<\!10\mu m$

Model 1: Season and year

Model 2: Model 1 + age, gender, ethnicity, marital status, comorbid mental health conditions Model 3: Model 2 + neighbourhood deprivation, population density, social fragmentation

Table S7. To examine whether associations between air pollution exposure and number of CMHT events were modified by neighbourhood deprivation we included an interaction term with IMD in fully adjusted regression models (N=5024)

	Year 1		Year 5		Year 9	
	IRR (95% CI)	P value	IRR (95% CI)	P value	IRR (95% CI)	P value
NO ₂ *IMD	0.999 (0.995 to 1.003	0.674	0.998 (0.995 to 1.002)	0.419	0.999 (0.996 to 1.002)	0.548
PM _{2.5} *IMD	0.999 (0.997 to 1.001)	0.594	1.000 (0.998 to 1.001)	0.675	1.000 (0.998 to 1.002)	0.850
PM ₁₀ *IMD	1.000 (0.997 to 1.003)	0.863	1.001 (0.998 to 1.004)	0.544	1.14 (0.998 to 1.004)	0.526

CI=confidence interval; CMHT=community mental health team; IMD=Index of Multiple Deprivation; IRR=incident risk ratio; NO₂ =nitrogen dioxide; $PM_{2.5}$ =particulate matter <2.5 μ m; PM_{10} =particulate matter <10 μ m

Covariates: Season, year, age, gender, ethnicity, marital status, comorbid mental health conditions, population density, social fragmentation

Table S8. To examine whether associations between air pollution exposure and number of CMHT events were modified by borough we included an interaction term with borough in fully adjusted regression models (N=5024)

(11 3021)						
	Year 1		Year 5		Year 9	
	IRR (95% CI)	P value	IRR (95% CI)	P value	IRR (95% CI)	P value
NO ₂ *Borough						
Southwark	Reference		Reference		Reference	
Lambeth	1.10 (0.97 to 1.24)	0.127	1.03 (0.92 to 1.16)	0.562	1.06 to 0.95 to 1.19)	0.312
Lewisham	1.21 (1.06 to 1.39)	0.005	1.15 (1.01 to 1.31)	0.036	1.16 (1.02 to 1.33)	0.020
Croydon	1.10 (0.98 to 1.24)	0.096	1.06 (0.95 to 1.19)	0.276	1.07 (0.96 to 1.19)	0.207
PM _{2.5} *Borough						
Southwark	Reference		Reference		Reference	
Lambeth	1.02 (0.96 to 1.09)	0.508	1.02 (0.96 to 1.09)	0.475	1.03 (0.97 to 1.10)	0.299
Lewisham	1.03 (0.96 to 1.11)	0.402	1.04 90.97 to 1.11)	0.267	1.04 (0.97 to 1.12)	0.212
Croydon	1.07 (1.00 to 1.13)	0.037	1.05 (0.99 to 1.12)	0.078	1.05 (0.99 to 1.12)	0.070
PM ₁₀ *Borough						
Southwark	Reference		Reference		Reference	
Lambeth	1.09 (0.98 to 1.21)	0.094	1.05 (0.95 to 1.16)	0.320	1.06 (0.96 to 1.17)	0.210
Lewisham	1.12 (1.00 to 1.25)	0.044	1.09 (0.98 to 1.21)	0.123	1.09 (0.98 to 1.21)	0.102
Croydon	1.03 (1.00 to 1.25)	0.536	1.00 (0.91 to 1.09)	0.996	1.00 (0.92 to 1.10)	0.925

CI=confidence interval; CMHT=community mental health team; IRR=incident risk ratio; NO₂=nitrogen dioxide; PM_{2.5}=particulate matter <2.5 µm; PM₁₀=particulate matter <10 µm

Covariates: Season, year, age, gender, ethnicity, marital status, comorbid mental health conditions, neighbourhood deprivation, population density, social fragmentation

Table S9	. Associations between ai	r pollution a	and CMHT events stra	tified by res	idential Borough (N=	5024)
	Year 1		Year 5		Year 9	
	IRR (95% CI)	P value	IRR (95% CI)	P value	IRR (95% CI)	P value
Southwark	x (N=893)	'		'		•
NO_2	1.00 (0.84 to 1.18)	0.966	1.05 (0.89 to 1.23)	0.573	1.03 (0.88 to 1.21)	0.665
PM _{2.5}	0.97 (0.88 to 1.06)	0.517	0.95 (0.87 to 1.04)	0.255	0.97 (0.89 to 1.05)	0.430
PM_{10}	0.95 (0.83 to 1.10)	0.515	0.94 (0.82 to 1.07)	0.355	0.95 (0.83 to 1.08)	0.447
Lambeth (N=1101)					•
NO_2	1.17 (1.00 to 1.37)	0.049	1.06 (0.91 to 1.24)	0.416	1.09 (0.93 to 1.26)	0.274
PM _{2.5}	1.14 (1.05 to 1.24)	0.002	1.11 (1.02 to 1.20)	0.011	1.11 (1.02 to 1.20)	0.011
PM_{10}	1.18 (1.04 to 1.34)	0.010	1.15 (1.02 to 1.30)	0.026	1.15 (1.02 to 1.29)	0.025
Lewisham	(N=929)	•				
NO_2	1.21 (0.95 to 1.52)	0.120	1.31 (1.06 to 1.63)	0.013	1.33 (1.08 to 1.65)	0.007
PM _{2.5}	1.17 (1.05 to 1.31)	0.005	1.20 (1.08 to 1.32)	0.001	1.20 (1.09 to 1.32)	< 0.001
PM_{10}	1.17 (0.98 to 1.39)	0.088	1.23 (1.04 to 1.45)	0.014	1.24 (1.06 to 1.45)	0.008
Croydon (N=2101)	•				•
NO_2	1.29 (1.12 to 1.48)	< 0.001	1.25 (1.09 to 1.43)	0.001	1.24 (1.08 to 1.41)	0.002
$PM_{2.5}$	1.16 (1.09 to 1.24)	< 0.001	1.13 (1.06 to 1.20)	< 0.001	1.13 (1.06 to 1.20)	< 0.001
PM_{10}	1.21 (1.09 to 1.35)	< 0.001	1.18 (1.07 to 1.31)	0.001	1.19 (1.08 to 1.31)	0.001

CI=confidence interval; CMHT=community mental health teams; IRR=incident risk ratio; NO₂=nitrogen dioxide; PM_{2.5}=particulate matter <2.5µm; PM₁₀,=particulate matter <10µm

Covariates: Season, year, age, gender, ethnicity, marital status, comorbid mental health conditions, neighbourhood deprivation; population density, social fragmentation

	Co-pollutant confounder added to Model 3					
	Year 1					
	NO ₂	PM _{2.5}	PM ₁₀			
	IRR (95% CI)	IRR (95% CI)	IRR (95% CI)			
CMHT events						
NO_2	-	1.07 (0.97 to 1.19)	1.11 (0.99 to 1.24)			
PM _{2.5}	1.08* (1.02 to 1.14)	-	1.17 (1.05 to 1.30)*			
PM ₁₀	1.08 (0.98 to 1.18)	0.92 (0.78 to 1.09)	-			
	Year 5					
	IRR (95% CI)	IRR (95% CI)	IRR (95% CI)			
NO ₂	-	1.11 (1.01 to 1.22)*	1.13 (1.01 to 1.25)*			
PM _{2.5}	1.05 (1.00 to 1.11)*	-	1.09 (0.98 to 1.21)			
PM ₁₀	1.06 (0.97 to 1.16)	1.01 (0.86 to 1.18)	-			
	Year 9					
	IRR (95% CI)	IRR (95% CI)	IRR (95% CI)			
NO ₂	-	1.11 (1.00 to 1.22)*	1.12 (1.01 to 1.25)*			
PM _{2.5}	1.06 (1.00 to 1.11)*	-	1.09 (0.99 to 1.21)			
PM_{10}	1.06 (0.97 to 1.16)	1.00 (0.86 to 1.17)	-			

CI=confidence interval; CMHT=community mental health team; IRR=incident risk ratio; NO₂=nitrogen dioxide; PM_{2.5}=particulate matter $<2.5\mu m$; PM₁₀=particulate matter $<10\mu m$

Covariates: Season, year, age, gender, ethnicity, marital status, comorbid mental health conditions, neighbourhood deprivation, population density, social fragmentation *p<0.005; **p<0.001

Table S11. Correlation matrix of measures of air pollution (N=5024,						
Pearson correlations)	Pearson correlations)					
	Pearson correlation coefficients*					
Environmental exposure	NO ₂	PM _{2.5}	PM_{10}			
$NO_{2(\mu g/m^3)}$	1.00					
PM _{2.5 (μg/m³)}	0.581	1.00				
$PM_{10~(\mu g/m^3)}$	0.690	0.863	1.00			
NO ₂ =Nitrogen dioxide; PM=particulate matter						
*All coefficients have a p-value < 0.0001						

Table S12. Associations between air pollution exposure and number of CMHT events clustered by LSOA
(random intercept) (N=5024)

	Year 1	Year 1		Year 5		Year 9	
	IRR (95% CI)	P value	IRR (95% CI)	P value	IRR (95% CI)	P value	
NO ₂	1.17 (1.08 to 1.28)	< 0.001	1.16 (1.07 to 1.26)	< 0.001	1.16 (1.08 to 1.26)	< 0.001	
PM _{2.5}	1.10 (1.05 to 1.15)	< 0.001	1.08 (1.04 to 1.13)	< 0.001	1.08 (1.04 to 1.13)	< 0.001	
PM ₁₀	1.13 (1.06 to 1.21)	< 0.001	1.12 (1.05 to 1.19)	0.001	1.12 (1.05 to 1.19)	< 0.001	

CI=confidence interval; CMHT=community mental health team; IMD=Index of Multiple Deprivation; IRR=incident risk ratio; LSOA=lower-layer super output area; NO₂ =nitrogen dioxide; PM_{2.5}=particulate matter <2.5µm; PM₁₀=particulate matter <10µm Covariates: Season, year, age, gender, ethnicity, marital status, comorbid mental health conditions, population density, social fragmentation

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