



Article title: Self-Perceived Loneliness and Depression During the COVID-19 Pandemic: a Two-Wave Replication Study

Authors: Alessandro Carollo[1], Andrea Bizzego[2], Giulio Gabrieli[3], Keri Ka-Yee Wong[4], Adrian Raine[5], Gianluca Esposito[6]

Affiliations: Department of Psychology and Cognitive Science, University of Trento, Italy[1], School of Social Sciences, Nanyang Technological University, Singapore[2], Department of Psychology and Human Development, University College London, London, UK[3], Departments of Criminology, Psychiatry, and Psychology, University of Pennsylvania[4]

Orcid ids: 0000-0002-2737-0218[1], 0000-0002-1586-8350[2], 0000-0002-9846-5767[3], 0000-0002-2962-8438[4], 0000-0002-3756-4307[5], 0000-0002-9442-0254[6]

Contact e-mail: gesposito79@gmail.com

License information: This is an open access article distributed under the terms of the Creative Commons Attribution License (CC BY) 4.0 <https://creativecommons.org/licenses/by/4.0/>, which permits unrestricted use, distribution and reproduction in any medium, provided the original author and source are credited.

Preprint statement: This article is a preprint and has not been peer-reviewed, under consideration and submitted to UCL Open: Environment Preprint for open peer review.

Links to data: www.doi.org/10.5522/04/16583861

Funder: UCL Global Engagement Fund

DOI: 10.14324/111.444/000095.v2

Preprint first posted online: 30 June 2022

Keywords: COVID-19, depression, lockdown, loneliness, global study, machine learning, SARS-CoV-2, Health

Self-Perceived Loneliness and Depression During the COVID-19 Pandemic: a Two-Wave Replication Study

Alessandro Carollo^a, Andrea Bizzego^a, Giulio Gabrieli^b, Keri Ka-Yee Wong^c, Adrian Raine^d, Gianluca Esposito^{*a}

^a*Department of Psychology and Cognitive Science, University of Trento, Italy*

^b*School of Social Sciences, Nanyang Technological University, Singapore*

^c*Department of Psychology and Human Development, University College London, London, UK*

^d*Departments of Criminology, Psychiatry, and Psychology, University of Pennsylvania*

Abstract

Background: The global COVID-19 pandemic has forced countries to impose strict lockdown restrictions and mandatory stay-at-home orders with varying impacts on individual's health. Combining a data-driven machine learning paradigm and a statistical approach, our previous paper documented a U-shaped pattern in levels of self-perceived loneliness in both the UK and Greek populations during the first lockdown (17 April to 17 July 2020). The current paper aimed to test the robustness of these results by focusing on data from the first and second lockdown waves in the UK. **Methods:** We tested a) the impact of the chosen model on the identification of the most time-sensitive variable in the period spent in lockdown. Two new machine learning models - namely, support vector regressor (SVR) and multiple linear regressor (MLR) were adopted to identify the most time-sensitive variable in the UK dataset from wave 1 ($n = 435$). In the second part of the study, we tested b) whether the pattern of self-perceived loneliness found in the first UK national lockdown was generalizable to the second wave of

UK lockdown (17 October 2020 to 31 January 2021). To do so, data from wave 2 of the UK lockdown ($n = 263$) was used to conduct a graphical inspection of the week-by-week distribution of self-perceived loneliness scores. **Results:** In both SVR and MLR models, depressive symptoms resulted to be the most time-sensitive variable during the lockdown period. Statistical analysis of depressive symptoms by week of lockdown resulted in a U-shaped pattern between week 3 to 7 of wave 1 of the UK national lockdown. Furthermore, despite the sample size by week in wave 2 was too small for having a meaningful statistical insight, a graphical U-shaped distribution between week 3 and 9 of lockdown was observed. **Conclusions:** Consistent with past studies, these preliminary results suggest that self-perceived loneliness and depressive symptoms may be two of the most relevant symptoms to address when imposing lockdown restrictions.

Keywords: COVID-19; depression; lockdown; loneliness; global study; machine learning; SARS-CoV-2

Correspondence: 31 Corso Angelo Bettini, Rovereto, 38068, Italy. gianluca.esposito@unitn.it

1. Introduction

Severe acute respiratory syndrome coronavirus 2 (SARS-CoV-2) is a novel and highly pathogenic coronavirus that originated in bats and hosted by pangolins before the spillover to humans [1, 2, 3, 4]. SARS-CoV-2 disease was first documented in the Hubei province of China in December 2019 and has since rapidly spread throughout the world with the World Health Organization declaring it a pandemic on 11 March 2020 [5]. As of September 2021, over 224 million people have been infected by COVID-19 and more than 4.6 millions of deaths have been reported globally [6].

With no available vaccine to prevent COVID-19, many countries were initially forced to adopt lockdown restrictions, which greatly impacted the environments in which people were legally allowed to work in, play in, and socialise in - all in the efforts to slow down the spread of the invisible virus. Across countries, restrictions varied in period, length, and strictness - but all mandates resulted in reduced physical contact between humans in environments that we are used to. In particular, the UK's first lockdown imposed on 23rd March 2020 encountered a 'must-stay-home' order [7], forcing many individuals to renegotiate the home environment as simultaneously also a place of play, learning, rest, and socialising. Leaving the house was allowed only once a day and for essentials only like shopping, exercising, medical needs, caring duties, and essential travel for work [8]. These restrictions were accompanied by physical distancing measures, which were aimed at reducing the person-to-person transmission of the virus by encouraging the population to stay at least 2 meters away from others [9]. Though these policies were effective at reducing the number of new cases and the spread of

26 the airborne virus, individuals had to endure long periods of social isolation,
27 reduced activity in confined indoor spaces, skepticism towards others, and
28 little to no contact with others (e.g., friends, parents, siblings, partners),
29 which may have had short and longer-term impacts on their health.

30 Considering the impact of social isolation on people’s physical and mental
31 health [10, 11, 12, 13], we hypothesized that lockdown measures, specifically
32 lockdown duration (in days), may impact several important aspects of an
33 individual’s daily lives. Globally, studies have documented links between
34 restrictions and poorer mental health, such as more post-traumatic stress
35 symptoms, anxiety, depression, insomnia, and trust in others [14, 15, 16, 17,
36 18]. Similarly, in a previous data-driven study, we identified that, by using
37 a machine learning model, self-perceived loneliness was most impacted by
38 the time in lockdown, over and above other mental health indicators [19].
39 Further statistical analyses were conducted to assess the variations in par-
40 ticipants’ levels of self-perceived loneliness as a function of time spent in
41 lockdown (in weeks). Specifically, participants from the UK who took part in
42 the study during week 6 of national lockdown reported significantly lower lev-
43 els of self-perceived loneliness compared to their counterparts who completed
44 the survey during week 3 of lockdown. Likewise, lower levels of self-perceived
45 loneliness were observed for participants who completed the survey in weeks
46 4 and 6 of the Greek national lockdown. This pattern of results together
47 with a graphical inspection suggested the existence of a U-shaped distribu-
48 tion in self-perceived loneliness levels by weeks in lockdown in both the UK
49 and Greece. An effect of restrictions on an individual’s perceived loneliness
50 during the first lockdown period was replicated and substantiated by other

51 COVID studies in the literature [20, 21, 22, 23].

52 Building on previous findings, the current study aims to replicate and
53 extend on the previous results. In particular, the current study consists of
54 two parts. In the first part, the work aims to test whether the identifica-
55 tion of the most time-sensitive variable by Carollo et al. [19] depended on
56 the chosen machine learning model. To do so, we applied two new machine
57 learning models on the same set of UK data from the first lockdown period
58 to identify the most time-sensitive variable. In this way, we wanted to verify
59 if, when changing the predictive model, new variables with different pat-
60 terns of time-sensitivity could be identified and studied under a statistical
61 approach. This would provide insight into other time-sensitive variables that
62 might have been overlooked by the previously adopted model - namely, the
63 RandomForest model. In the second part, the study aims to test whether
64 the documented distribution of self-perceived loneliness levels by week in
65 lockdown depended on the specific wave of lockdown. To do so, we graph-
66 ically analyzed self-perceived loneliness distribution by week on data from
67 the second UK national lockdown, with data collected from the UCL-Penn
68 Global COVID Study between 17 October 2020 and 31 January 2021 [24].
69 The current study provides the opportunity to uncover other aspects that
70 may be significantly influenced by the lockdown restrictions in both the first
71 and second waves of lockdown.

72 2. Methods

73 2.1. Questionnaire

74 The current study is based on survey data from the UCL-Penn Global
75 COVID Study, a 12-month study of COVID-19's impact on mental health in
76 adults conducted between 17 April 2020 and 31 July 2021 [24]. Specifically,
77 this study will use data from wave 1 collected between 17 April 2020 and 10
78 July 2020, and data from wave 2 collected between 17 October 2020 and 31
79 January 2021. Briefly, the survey was available in 8 languages and anyone 18
80 years and above with access to the survey link through several social media
81 channels (website - www.GlobalCOVIDStudy.com -, email, LinkedIn, What-
82 sapp, Instagram, Facebook, and Reddit) was able to take part in the study.
83 Participants received a randomized presentation of 13 standardized question-
84 naires assessing mental health including self-perceived loneliness, anxiety,
85 depression, aggression, physical health, social relationships (empathy), liv-
86 ing conditions, and background variables. For this study, 12 indices derived
87 from the previous questionnaires were included in the analytic sample (see
88 Table 1). **As an index of internal reliability, Cronbach's alpha was computed**
89 **over the scores based on multiple items.** This study received ethical approval
90 from the University College London Institute of Education Research Ethics
91 Committee (REC 1331; April 2020).

92 2.2. Participants

93 *Participants from the first wave of lockdown*

94 During the first period of lockdown, a total of 2,276 adults from 66 dif-
95 ferent countries participated in the study. We excluded participants who: i)

Score	Description	Reference	Domain	Cronbach's Alpha (C.I. 95%)	Observed Range
Mild Activity Difference	Difference between days of mild physical activity post- and pre- COVID-19 lockdown.	<i>International Physical Activity Questionnaire – Short Form</i> (IPAQ-SF, 6-items) [25]	Physical Activity	Not applicable	[-7, 6]
Mild Activity Time Difference	Difference between minutes of mild physical activity post- and pre- COVID-19 lockdown.	<i>International Physical Activity Questionnaire – Short Form</i> (IPAQ-SF, 6-items) [25]	Physical Activity	Not applicable	[-480, 510]
Moderate Activity Difference	Difference between days of moderate physical activity post- and pre- COVID-19 lockdown.	<i>International Physical Activity Questionnaire – Short Form</i> (IPAQ-SF, 6-items) [25]	Physical Activity	Not applicable	[-6, 7]
Sleep Quality	Self-reported sleep quality and quantity, where higher scores reflect better sleep quality.	<i>Pittsburgh Sleep Quality Index</i> (2-items) [26], <i>Epworth Sleepiness Scale</i> [27], <i>Subjective and Objective Sleepiness Scale</i> [28]	Sleep Quality	0.73 (0.70-0.77)	[7, 23]
Empathy	Self-reported affective, cognitive, and somatic empathy, where higher scores reflect higher empathy.	<i>Cognitive, Affective, Somatic Empathy Scale</i> (CASES, 30-items) [29]	Empathy	0.87 (0.85-0.88)	[29, 60]
Anxiety	Higher scores reflect higher anxiety.	<i>General Anxiety Disorder-7</i> (GAD-7) [30]	Anxiety	0.89 (0.88-0.91)	[0, 20]
Depression	Higher scores reflect higher depression.	<i>Patient Health Questionnaire-9</i> (PHQ-9, 9-items) [31]	Depression	0.87 (0.86-0.89)	[0, 22]
Perceived Loneliness	Higher scores reflect higher perceived loneliness.	<i>Loneliness Questionnaire</i> (LQ, 20-items) [32]	Perceived Loneliness	0.94 (0.93-0.95)	[23, 71]
Living Conditions/Environment	Higher scores reflect more chaotic home environments.	<i>Chaos, Hubbub, and Order Scale and Health Risk Behaviors</i> (CHAOS, 6-items) [33]	Demographic Information	0.66 (0.62-0.67)	[6, 24]
Beliefs	Perceived effectiveness of government guidelines on social distancing, schools closing, face masks and gloves as protection. Higher scores reflect stronger beliefs.	Summed 9-items on COVID-19 beliefs	Worries and Beliefs	0.81 (0.78-0.83)	[19, 45]
Schizotypal Traits	Higher scores reflect more schizotypal traits.	Schizotypal Personality Questionnaire–Brief [34]	Social Suspicions and Schizotypal Traits	0.73 (0.70-0.77)	[0, 19]
Reactive-Proactive Aggression	Higher score reflects more aggression.	Reactive-Proactive Aggression Questionnaire [35]	Aggression	0.86 (0.84-0.87)	[0, 21]

Table 1: Variables that are computed to quantify participants’ mental and physical health and living environment during lockdown. Cronbach’s Alpha was computed on multiple-item scores and it refers to the scores collected during the first wave of lockdown.

96 dissented to take part ($n = 32$), had incomplete ($n = 712$) or missing data
97 ($n = 165$); ii) did not complete the survey within two days from the start
98 date ($n = 76$); iii) filled in the survey from a country that was different from
99 their original country of residence ($n = 132$). Criterion ii) was applied to
100 exclude possible confounds in the amount of time passed from the start to
101 the end of survey completion. This was a particularly key point in the data
102 processing procedure since we were interested in the effects that the amount
103 of time in lockdown had on people's mental and physical health. Similarly,
104 criterion iii) was applied to exclude confounds of different types of lockdown
105 restrictions that were adopted by the various countries of the world. All of
106 these participants were excluded from the final analysis.

107 In contrast to Carollo et al. [19], the current study examined UK partic-
108 ipants only. After also excluding the participants who completed the survey
109 after week 9 of lockdown ($n = 40$), the analytic sample ($N = 435$) had the
110 following demographic features: female = 345 (79.31%), male = 81 (18.62%),
111 non-binary = 4 (0.92%), prefer not to say = 2 (0.46%), self-identified = 3
112 (0.69%); age: **Range = 18-88 years**, $Mean = 37.62$, $SD = 13.83$ (missing =
113 1).

114 *Participants from the second wave of lockdown*

115 With regard to the second wave of lockdown, 2,280 participants completed
116 the survey. The same exclusion criteria described in the section above were
117 applied to wave 2 data. Thus, 1,341 and 140 participants were excluded
118 because they had incomplete and missing data respectively. Other 206 were
119 excluded because they did not complete the survey within two days. Finally,
120 43 did not filled in the survey from their original country of residence and,

121 therefore, were excluded from the analysis.

122 To be consistent with the sample used in our previous study, the statistical
123 analysis applied to uncover the pattern of self-perceived loneliness in wave
124 2 was conducted uniquely on the UK participants ($n = 263$). The sample
125 had the following demographic features: female = 216 (82.13%), male =
126 39 (14.83%), non-binary = 5 (1.90%), prefer not to say = 2 (0.76%), self-
127 identified = 1 (0.38%); age: **Range = 18-89 years**, *Mean* = 38.28, *SD* = 13.74
128 (missing = 2).

129 2.3. Data Analysis

130 All the scripts for the data analysis are available at the following link:
131 <https://doi.org/10.5522/04/20183858>. Prior to data analysis, we com-
132 puted the variable “Weeks in lockdown” for each participant in both wave 1
133 and wave 2 of the UK national lockdown. The variable “Weeks in lockdown”
134 corresponds to the difference between the date in which the UK adopted
135 lockdown preventive measures (either the beginning of the first or the sec-
136 ond lockdown wave) and the survey completion date. This new numerical
137 variable referred to the week of lockdown into which the single participant
138 completed the survey. Table 2 reports the number of participants by week
139 across the first and second waves of the UK national lockdown.

Wave of lockdown	Before Week 3	Week 3	Week 4	Week 5	Week 6	Week 7	Week 8	Week 9	After Week 9	TOT
Wave 1	0	42	100	80	76	110	23	4	0	435
Wave 2	244	5	2	3	1	0	0	4	4	263

Table 2: Number of participants from the UK by week during the first and second period of lockdown.

140 Using data from waves 1 and 2 of the UCL-Penn Global COVID Study

141 and the same health variables across both time-points, we conducted two
142 sets of analyses to answer our research questions. To test whether **the identi-**
143 **fication of the most time-sensitive variable** in Carollo et al. [19] depended on
144 the chosen machine learning model, we used wave 1 data and we adopted a
145 **data-driven** machine learning approach. **As compared to the RandomForest**
146 **model adopted in** Carollo et al. [19], **in the current work we used two** different
147 **machine learning models** to identify the most **time-sensitive** variable (out of
148 the 12 indices included). **The distribution of scores by week of the iden-**
149 **tified most time-sensitive variable was then examined through** a statistical
150 approach with significance tests corrected for multiple comparisons.

151 To test whether the **U-shaped** pattern of self-perceived loneliness found
152 in Carollo et al. [19] **was** unique to wave 1 of lockdown, we used wave 2 data
153 **to conduct a graphical inspection of the distribution of scores by week in**
154 **lockdown.**

155 *Data-driven and statistical replication of the results in wave 1*

156 The current paper first adopted a machine learning approach to test
157 whether the **identification of the most time-sensitive variable** in Carollo et al.
158 [19] **was** specific to the RandomForest model or whether we would replicate
159 the result using new **models** - namely, Support Vector Regressor (SVR) [36]
160 **and Multiple Linear Regression (MLR).** While RandomForest's predictions
161 **are based on the creation of an ensemble of decision trees from the input**
162 **variables, SVR is rooted on the derivation of a best-fit hyperplane and the**
163 **MLR on linear relations between variables.** Data from 12 variables of interest
164 (outlined in Table 1) were included in **the models** to predict **the independent**
165 **variable** "Weeks in lockdown". **The assumption behind this approach was**

166 that the independent variable “Weeks in lockdown” would modulate, to a dif-
167 ferent extent, the scores of the dependent variables included in the dataset.
168 Particularly, the most time-sensitive variable would be strongly modulated
169 by time in lockdown and its scores would systematically co-vary with the vari-
170 able “Weeks in lockdown”. Therefore, the most time-sensitive variable would
171 also be the most informative and important for the model when trying to
172 predict “Weeks in lockdown”. Under these assumptions, first, we applied a
173 standardized 10x5fold cross-validation scheme to train the SVR and the MLR
174 on 75% of the data. Once the models were established, we then applied them
175 to the remaining 25% of data, the ‘testing set’ data. The cross-validation and
176 the train-test split procedures are common practice in machine learning as
177 they help to control the model’s overfitting by evaluating the model’s per-
178 formances on unseen data [37]. Overall, the models’ accuracy was assessed
179 by comparing real and predicted values. In particular, the models’ perfor-
180 mances were evaluated by Mean Squared Error (MSE), which consists of the
181 average squared difference between predicted and real values. Thus, a lower
182 MSE value corresponds to a higher overlap between the real and predicted
183 data. For every training iteration, the variables were ranked by their abso-
184 lute coefficient value to reflect their influence on the model’s built. On all
185 the training’ importance rankings, we computed a Borda count to determine
186 the most important and informative variable for the model’s prediction of
187 the Weeks in lockdown. Borda count is a method to derive a single list sum-
188 marizing the information coming from a set of lists [38]. For the SVR model,
189 by comparing the several training-evaluation iterations, we derived the op-
190 timal hyper-parameter C . In SVR, the parameter C is a cost regularization

191 parameter which determines the trade-off cost between minimizing the train-
192 ing error and minimizing model complexity [39]. The resulting optimized C
193 parameter was equal to the value of 0.01, and it was implemented in the
194 final model. The final models (i.e., SVR with C parameter set at 0.01 and
195 the MLR) were then trained by using all the data from the training set and
196 their performances were evaluated on the testing set data.

197 Next, focusing on the most time-sensitive variable identified with the
198 SVR and MLR models, we applied a multipair Kruskal-Wallis test to assess
199 whether the variable scores changed over the lockdown period. Scores from
200 participants belonging to weeks 3 (since at the beginning of the data col-
201 lection, the UK lockdown was already started) to 7 were compared. As the
202 study had a cross-sectional design across waves of lockdown, participants were
203 grouped by the “Week in lockdown” variable. “Week in lockdown” groups
204 were compared in terms of scores reported for the identified most time-sensi-
205 tive variable. In this way, a significant result in the multipair Kruskal-Wallis
206 test would indicate that levels of the identified variable significantly differed
207 by “Weeks in lockdown” for at least two groups of weeks. If the multipair
208 Kruskal-Wallis test suggested the existence of significant weekly variations,
209 we conducted multiple pairwise Kruskal-Wallis tests with Bonferroni correc-
210 tion to compare week 7 scores to other weeks. Eta-squared was computed to
211 estimate the magnitude of significant results [40, 41].

212 *Graphical replication of the results in wave 2*

213 To test whether the distribution of weekly self-perceived loneliness lev-
214 els were unique to wave 1 of lockdown, a graphical qualitative inspection
215 was conducted on wave 2 data. Again, participant’s self-perceived loneliness

216 scores were clustered by week of lockdown and the distribution of scores from
217 week 3 to 9 was inspected with boxplots. It is worth noting that, consider-
218 ing the limited sample size that was available for wave 2 from week 3 to
219 9, no statistically meaningful insight could be derived from the comparisons
220 of groups, so the second part of the study can only have a qualitative and
221 descriptive significance, and must be considered as a preliminary approach.

222 3. Results

223 3.1. Replication of the results in wave 1

224 MSEs for the SVR performances were 2.04 and 2.29 for the training and
225 test data, respectively. For the MLR, MSEs were 1.97 and 2.39 for the
226 training and test data, respectively. While both models' performances on the
227 training set are slightly worse than in Carollo et al. [19], the performances on
228 the test are in line with the previous paper. Furthermore, depression scores
229 were found to be the most informative for both the SVR and MLR's training,
230 above and beyond the other variables in the models (see Figure 1).

231 A closer look at boxplots representing depressive symptoms divided by
232 week in lockdown suggests that, from week 3 to 7, the median score decreased
233 in the first period (week 3 to week 4) and then increased again (from week
234 4 to week 7; see Figure 2). A decrease followed by an increase in scores sug-
235 gests a U-shaped pattern for depressive symptoms in the first wave of UK
236 lockdown.

237 A Kruskal-Wallis test confirmed that at least one week (in the period
238 from the 3rd to the 7th week of lockdown) differed significantly from the
239 others in terms of depressive symptoms ($H=22.03$, $p < 0.001$, $\eta^2 = 0.042$).

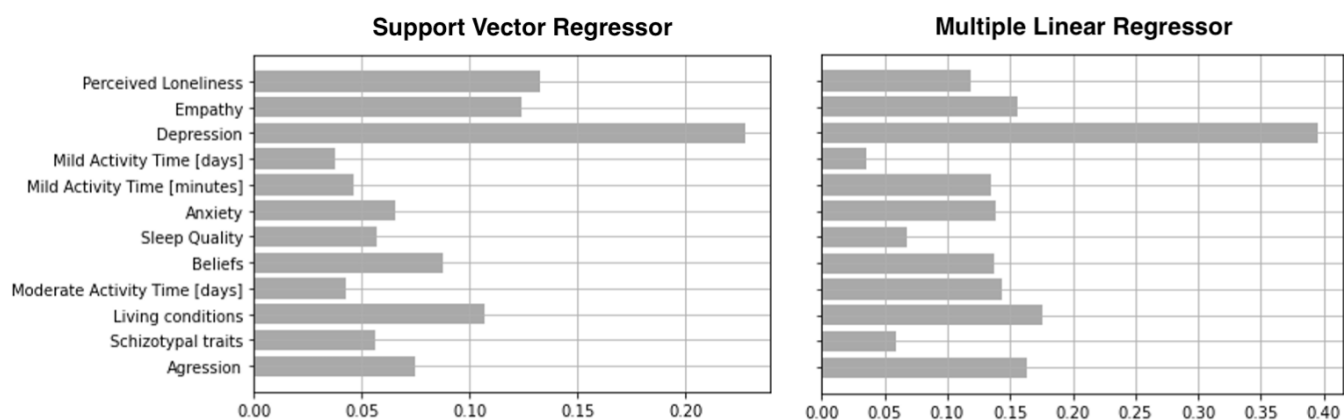


Figure 1: Normalized average importance of the selected variables when training a Support Vector Regressor model (on the left) and a Multiple Linear Regressor (on the right) on data from the first lockdown period. The importance of the variables was derived from the trained predictive models as the absolute value of the variables' weights or coefficients for the SVR and MLR, respectively.

240 Specifically, symptoms between week 4 and week 7 ($H=22.52$, $p < 0.001$, η^2
 241 $= 0.050$), and between week 5 and week 7 ($H=9.69$, $p=0.002$, $\eta^2 = 0.020$)
 242 were statistically different. Conversely, the comparisons between week 3 to
 243 week 7 ($H=4.64$, $p=0.031$), and week 6 to week 7 ($H=4.02$, $p=0.045$) were
 244 not significant after applying the Bonferroni bias-correction.

245 3.2. Qualitative replication of the results in wave 2

246 A graphical inspection of boxplots with self-perceived loneliness scores
 247 divided by week suggests that, between week 3 to 9 of wave 2 UK national
 248 lockdown, another U-shaped pattern could be reported. Specifically, partic-
 249 ipants who took part at the study during the 4th and 5th week of lockdown
 250 reported lower levels of self-perceived loneliness than did participants in the
 251 survey during week 3. Although there were not enough participants for week

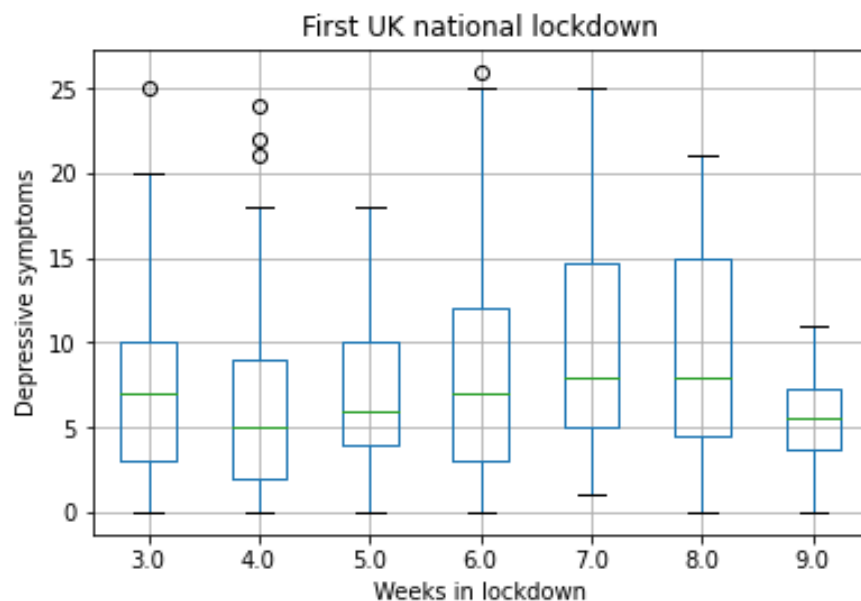


Figure 2: Symptoms of Depression reported by week during the first UK national lockdown.

252 6, 7, and 8, self-perceived loneliness scores during week 9 were reportedly
 253 higher again (see Figure 3).

254 4. Discussion

255 This study applying a machine learning approach alongside a statistical
 256 approach to data from waves 1 (17 April to 31 July 2020) and 2 (17 October
 257 2020 to 31 January 2021) of the UCL-Penn Global COVID Study [24] identi-
 258 fies the mental health variable(s) most influential in predicting UK lockdown
 259 duration, and how the variable varies by week. This gives an indication of
 260 how people were fairing when confined in the limited, often shared, space in
 261 which they have to work, learn, play, and rest in. With the aim of replicat-

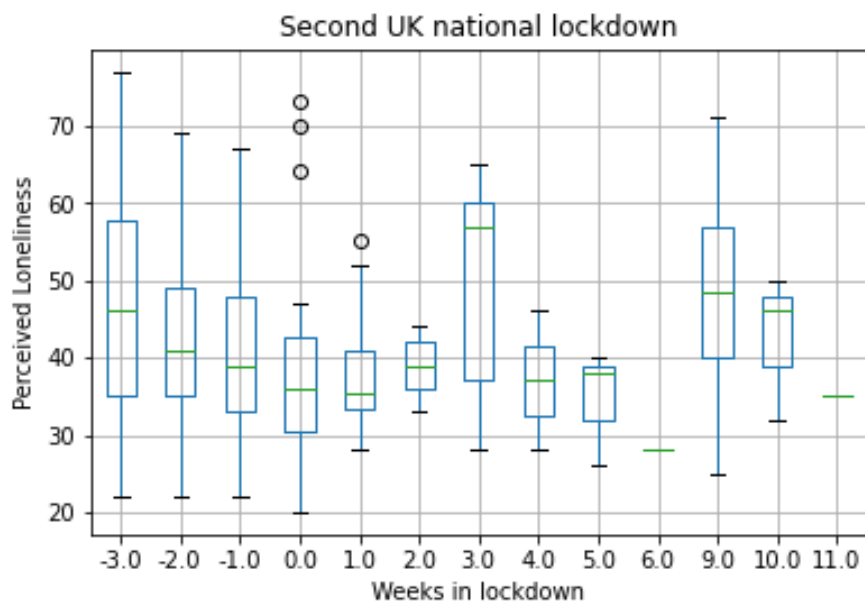


Figure 3: Reports of Perceived Loneliness by week during the second UK national lockdown.

262 ing and extending the results from our previous paper, Carollo et al. [19],
 263 we applied a Support Vector Regressor (SVR) model and a Multiple Linear
 264 Regression (MLR) model instead of a RandomForest model to predict partic-
 265 ipant’s weeks in lockdown. Based on the variables importance ranking,
 266 depressive symptoms, over and above the other 11 health indices, were the
 267 most important variable for both the SVR and MLR models when determin-
 268 ing the model best-fit to the data and were the best at predicting lockdown
 269 duration in weeks. Depressive symptoms were therefore identified by both
 270 the SVR and MLR models as the most time-sentivie variable in the dataset.
 271 Since the focus of the study was not to assess the variables’ predictive ca-
 272 pability *per se*, it is worth noting that the low model performance did not

273 affect the reliability of the variable importance ranking and, therefore, the
274 identification of the most time-sensitive variable in the dataset [19]. Specif-
275 ically, depressive symptoms reported across the 9 lockdown weeks resulted
276 in a U-shaped pattern where symptoms were lowest during weeks 4 and 5
277 compared to week 7.

278 Variation in the population’s depressive symptoms during lockdown has
279 been reported by past studies as depressive symptoms have been a key men-
280 tal health issue during the COVID-19 pandemic [42, 43, 44, 45]. Specifically,
281 Ammar et al. [46] compared the scores pre- and post-lockdown in symptoms
282 of depression and found higher depressive symptoms as a result of home con-
283 finement. Notably, this study relied on self-report ratings of depression from
284 participants internationally (e.g., Asia, Europe, and Africa), thus further sub-
285 stantiating the reliability of our finding. This is not surprising, given that
286 social isolation is a common precursor of poorer mental and physical health
287 [47], with increased risk for depression [48, 49, 50]. In another study by Del-
288 mastro and Zamariola [51] of lockdown in Italy, people living alone, or not
289 being allowed to leave the house to go to work, tended to have higher depres-
290 sive symptoms. Like self-perceived loneliness, symptoms of depression have
291 varied during the first UK lockdown. Self-report data from the US during
292 their first three-months of lockdown also showed that self-perceived loneli-
293 ness was positively correlated with depression and suicide ideation at various
294 time-points [52]. In fact, during the COVID-19 pandemic, self-perceived
295 loneliness - a discrepancy between desired and perceived social connection
296 - seemed to be one of the most important risk-factors for depression (and
297 anxiety) [53], and social trust [18]. Specifically, higher perceived social sup-

298 port during lockdown - in other words, lower self-perceived loneliness - was
299 associated with lower depressive symptoms [54]. After such periods, instead,
300 self-perceived loneliness appeared to act as a moderator between stress and
301 depression [55].

302 While the limited sample size by week in wave 2 data did not allow to
303 use the statistical approach adopted in [19], a graphical U-shaped pattern of
304 self-perceived levels of loneliness seems to emerge again across the lockdown
305 weeks. Again, qualitatively, the self-perceived levels of loneliness were low
306 during weeks 4 and 5, and highest during the third and ninth weeks of the
307 lockdown period. These results have to be considered only as a qualitative
308 and preliminary insight, since the sample size collected for the weeks of in-
309 terest did not allow to make any meaningful statistical inference. In fact,
310 graphical disparities among scores might be mere random variation and they
311 might not reflect real differences. Nonetheless, our study findings suggest
312 that local and nation-wide initiatives to help reduce self-perceived loneliness
313 and increase solidarity and community cohesion may be helpful at improving
314 people's mental health during lockdowns.

315 In conclusion, both self-perceived loneliness and depressive symptoms ap-
316 pear to follow U-shaped curves across periods of lockdown (although no sta-
317 tistical test was computed over scores of self-perceived loneliness by week in
318 the second wave of the UK lockdown). Knowing the unfolding of these trajec-
319 tories might be helpful for conveying the adequate support to the population
320 in lockdown with the right timing. People might also be made aware of the
321 possible fluctuations in self-perceived loneliness and depressive symptoms
322 throughout the lockdown period. Overall, this knowledge can help manage

323 expectations in populations and support systems to ensure that resources are
324 allocated effectively, especially in future lockdown environments. Of course,
325 “why” both perceived levels of loneliness and depression follow U-shaped
326 patterns will necessarily involve the examination of individual-level charac-
327 teristics (e.g., age, gender), or other variables, that were not assessed and
328 explored in the current study. For the same aim, a longitudinal investigation
329 - opposed to the cross-sectional design of the current study - could also re-
330 sult useful. Furthermore, to fully pursue the replication aims of the current
331 study, it would be useful to apply the same machine learning and statistical
332 approach across different data sources. As we did not find any dataset sim-
333 ilar enough to the one we adopted, the results from the current paper can
334 only be considered as preliminary. Although these limitations, the present
335 study has also some clear strengths. First of all, a wide range of mental and
336 physical variables could be studied in a data-driven fashion thanks to the
337 adopted machine learning approach. In this way, we were able to identify
338 and, in a second phase, statistically characterize the index that varied the
339 most accordingly to the time spent in lockdown. Moreover, given the differ-
340 ences across lockdown restrictions, cross-cultural comparisons of the impacts
341 of COVID-19 on populations are challenging. Thus, a strength of the current
342 study is to focus just on the UK. Generally, the study highlighted the impor-
343 tance of considering the potential weekly variation in mental health across a
344 wide range of variables and the variation that may exists across individuals
345 and countries with different lockdown restrictions.

346 **Author contribution**

347 Conceptualization: A.B., G.G., K.K.W., G.E.; Data curation: A.C.,
348 A.B., G.G., K.K.W.; Data analysis, Data interpretation, Writing: A.C.,
349 A.B.; Revision: A.C., A.B., G.G., K.K.W., A.R., G.E.; Supervision: G.E.
350 All authors read and agreed to the published version of the manuscript.

351 **Conflicts of interest**

352 The authors declare no conflict of interest.

353 **Ethics**

354 This study was pre-registered (<https://osf.io/4nj3g/>) on 17 April
355 2021 and ethical approval for the COVID-19 Social Study was granted by
356 the University College London Institute of Education Ethics and Review
357 Committee in April 2020 (REC 1331; [24]). The study is GDPR compliant.

358 **References**

- 359 [1] F. Wu, S. Zhao, B. Yu, Y.-M. Chen, W. Wang, Z.-G. Song, Y. Hu, Z.-W.
360 Tao, J.-H. Tian, Y.-Y. Pei, et al., A new coronavirus associated with
361 human respiratory disease in china, *Nature* 579 (2020) 265–269.
- 362 [2] T. Zhang, Q. Wu, Z. Zhang, Probable pangolin origin of sars-cov-2
363 associated with the covid-19 outbreak, *Current biology* 30 (2020) 1346–
364 1351.
- 365 [3] P. Zhou, X.-L. Yang, X.-G. Wang, B. Hu, L. Zhang, W. Zhang, H.-R.
366 Si, Y. Zhu, B. Li, C.-L. Huang, et al., A pneumonia outbreak associated

- 367 with a new coronavirus of probable bat origin, *nature* 579 (2020) 270–
368 273.
- 369 [4] T. T. Nguyen, P. N. Pathirana, T. Nguyen, Q. V. H. Nguyen, A. Bhatti,
370 D. C. Nguyen, D. T. Nguyen, N. D. Nguyen, D. Creighton, M. Abdel-
371 razek, Genomic mutations and changes in protein secondary structure
372 and solvent accessibility of sars-cov-2 (covid-19 virus), *Scientific Reports*
373 11 (2021) 1–16.
- 374 [5] W. H. Organization, Coronavirus Disease 2019 - Situation Report
375 – 51, [https://www.who.int/docs/default-source/coronaviruse/
376 situation-reports/20200311-sitrep-51-covid-19.pdf](https://www.who.int/docs/default-source/coronaviruse/situation-reports/20200311-sitrep-51-covid-19.pdf), 2020.
- 377 [6] W. H. Organization, Weekly epidemiological update on covid-19 -
378 14 september 2021, [https://www.who.int/publications/m/item/
379 weekly-epidemiological-update-on-covid-19---14-september-2021](https://www.who.int/publications/m/item/weekly-epidemiological-update-on-covid-19---14-september-2021),
380 2021.
- 381 [7] G. Iacobucci, Covid-19: Uk lockdown is “crucial” to saving lives, say
382 doctors and scientists, 2020.
- 383 [8] R. S. Ogden, The passage of time during the uk covid-19 lockdown, *Plos*
384 *one* 15 (2020) e0235871.
- 385 [9] M. Qian, J. Jiang, Covid-19 and social distancing, *Journal of Public*
386 *Health* (2020) 1–3.
- 387 [10] J. S. Kuiper, M. Zuidersma, R. C. O. Voshaar, S. U. Zuidema, E. R.
388 van den Heuvel, R. P. Stolk, N. Smidt, Social relationships and risk of

- 389 dementia: A systematic review and meta-analysis of longitudinal cohort
390 studies, *Ageing research reviews* 22 (2015) 39–57.
- 391 [11] J. Holt-Lunstad, T. B. Smith, M. Baker, T. Harris, D. Stephenson,
392 Loneliness and social isolation as risk factors for mortality: a meta-
393 analytic review, *Perspectives on psychological science* 10 (2015) 227–
394 237.
- 395 [12] N. K. Valtorta, M. Kanaan, S. Gilbody, S. Ronzi, B. Hanratty, Lone-
396 liness and social isolation as risk factors for coronary heart disease and
397 stroke: systematic review and meta-analysis of longitudinal observa-
398 tional studies, *Heart* 102 (2016) 1009–1016.
- 399 [13] N. Cotterell, T. Buffel, C. Phillipson, Preventing social isolation in older
400 people, *Maturitas* 113 (2018) 80–84.
- 401 [14] T. Elmer, K. Mepham, C. Stadtfeld, Students under lockdown: Compar-
402 isons of students’ social networks and mental health before and during
403 the covid-19 crisis in switzerland, *Plos one* 15 (2020) e0236337.
- 404 [15] A. J. Idrissi, A. Lamkaddem, A. Benouajjit, M. B. El Bouaazzaoui,
405 F. El Houari, M. Alami, S. Labyad, A. Chahidi, M. Benjelloun, S. Rabhi,
406 et al., Sleep quality and mental health in the context of covid-19 pan-
407 demic and lockdown in morocco, *Sleep medicine* 74 (2020) 248–253.
- 408 [16] R. Rossi, V. Socci, D. Talevi, S. Mensi, C. Niolu, F. Pacitti, A. Di Marco,
409 A. Rossi, A. Siracusano, G. Di Lorenzo, Covid-19 pandemic and lock-
410 down measures impact on mental health among the general population
411 in italy, *Frontiers in psychiatry* 11 (2020) 790.

- 412 [17] C. Pieh, S. Budimir, J. Delgadillo, M. Barkham, J. R. Fontaine,
413 T. Probst, Mental health during covid-19 lockdown in the united king-
414 dom, *Psychosomatic medicine* 83 (2021) 328–337.
- 415 [18] K. K.-Y. Wong, Y. Wang, G. Esposito, A. Raine, A three-wave network
416 analysis of covid-19’s impact on schizotypal traits, paranoia and mental
417 health through loneliness., *UCL Open: Environment Preprint* (2021).
- 418 [19] A. Carollo, A. Bizzego, G. Gabrieli, K. K.-Y. Wong, A. Raine, G. Es-
419 positto, I’m alone but not lonely. u-shaped pattern of self-perceived
420 loneliness during the covid-19 pandemic in the uk and greece, *Public
421 Health in Practice* 2 (2021) 100219.
- 422 [20] J. M. Groarke, E. Berry, L. Graham-Wisener, P. E. McKenna-Plumley,
423 E. McGlinchey, C. Armour, Loneliness in the uk during the covid-
424 19 pandemic: Cross-sectional results from the covid-19 psychological
425 wellbeing study, *PloS one* 15 (2020) e0239698.
- 426 [21] W. D. Killgore, S. A. Cloonan, E. C. Taylor, N. S. Dailey, Loneliness:
427 A signature mental health concern in the era of covid-19, *Psychiatry
428 research* 290 (2020) 113117.
- 429 [22] S. G. S. Shah, D. Nogueras, H. C. van Woerden, V. Kiparoglou, The
430 covid-19 pandemic: A pandemic of lockdown loneliness and the role
431 of digital technology, *Journal of Medical Internet Research* 22 (2020)
432 e22287.
- 433 [23] M. T. Tull, K. A. Edmonds, K. M. Scamaldo, J. R. Richmond, J. P.
434 Rose, K. L. Gratz, Psychological outcomes associated with stay-at-home

- 435 orders and the perceived impact of covid-19 on daily life, *Psychiatry*
436 *research* 289 (2020) 113098.
- 437 [24] K. K. Wong, A. Raine, Covid-19: Global social trust and mental health
438 study, <https://doi.org/10.17605/OSF.IO/FE8Q7>, 2020.
- 439 [25] P. H. Lee, D. J. Macfarlane, T. H. Lam, S. M. Stewart, Validity of
440 the international physical activity questionnaire short form (ipaq-sf): A
441 systematic review, *International Journal of Behavioral Nutrition and*
442 *Physical Activity* 8 (2011) 115.
- 443 [26] D. J. Buysse, C. F. Reynolds III, T. H. Monk, S. R. Berman, D. J.
444 Kupfer, The pittsburgh sleep quality index: a new instrument for psy-
445 chiatric practice and research, *Psychiatry research* 28 (1989) 193–213.
- 446 [27] M. W. Johns, A new method for measuring daytime sleepiness: the
447 epworth sleepiness scale, *sleep* 14 (1991) 540–545.
- 448 [28] T. Åkerstedt, M. Gillberg, Subjective and objective sleepiness in the
449 active individual, *International Journal of Neuroscience* 52 (1990) 29–
450 37.
- 451 [29] A. Raine, F. R. Chen, The cognitive, affective, and somatic empathy
452 scales (cases) for children, *Journal of Clinical Child & Adolescent Psy-*
453 *chology* 47 (2018) 24–37.
- 454 [30] R. L. Spitzer, K. Kroenke, J. B. Williams, B. Löwe, A brief measure for
455 assessing generalized anxiety disorder: the gad-7, *Archives of internal*
456 *medicine* 166 (2006) 1092–1097.

- 457 [31] K. Kroenke, R. L. Spitzer, J. B. Williams, The phq-9: validity of a
458 brief depression severity measure, *Journal of general internal medicine*
459 16 (2001) 606–613.
- 460 [32] D. W. Russell, Ucla loneliness scale (version 3): Reliability, validity, and
461 factor structure, *Journal of personality assessment* 66 (1996) 20–40.
- 462 [33] A. P. Matheny Jr, T. D. Wachs, J. L. Ludwig, K. Phillips, Bringing order
463 out of chaos: Psychometric characteristics of the confusion, hubbub, and
464 order scale, *Journal of applied developmental psychology* 16 (1995) 429–
465 444.
- 466 [34] A. Raine, D. Benishay, The spq-b: A brief screening instrument for
467 schizotypal personality disorder, *Journal of Personality Disorders* 9
468 (1995) 346–355.
- 469 [35] A. Raine, K. Dodge, R. Loeber, L. Gatzke-Kopp, D. Lynam,
470 C. Reynolds, M. Stouthamer-Loeber, J. Liu, The reactive–proactive ag-
471 gression questionnaire: Differential correlates of reactive and proactive
472 aggression in adolescent boys, *Aggressive Behavior: Official Journal of*
473 *the International Society for Research on Aggression* 32 (2006) 159–171.
- 474 [36] V. Vapnik, *The nature of statistical learning theory*, Springer science &
475 business media, 2013.
- 476 [37] A. Bizzego, G. Gabrieli, M. H. Bornstein, K. Deater-Deckard, J. E. Lans-
477 ford, R. H. Bradley, M. Costa, G. Esposito, Predictors of contemporary
478 under-5 child mortality in low-and middle-income countries: a machine

- 479 learning approach, *International journal of environmental research and*
480 *public health* 18 (2021) 1315.
- 481 [38] G. Jurman, S. Riccadonna, R. Visintainer, C. Furlanello, Algebraic
482 comparison of partial lists in bioinformatics, *PloS one* 7 (2012) e36540.
- 483 [39] C.-H. Wu, G.-H. Tzeng, R.-H. Lin, A novel hybrid genetic algorithm for
484 kernel function and parameter optimization in support vector regression,
485 *Expert Systems with Applications* 36 (2009) 4725–4735.
- 486 [40] M. Tomczak, E. Tomczak, The need to report effect size estimates
487 revisited. an overview of some recommended measures of effect size,
488 *Trends in sport sciences* 1 (2014) 19–25.
- 489 [41] A. Carollo, W. Chai, E. Halstead, D. Dimitriou, G. Esposito, An ex-
490 ploratory analysis of the effect of demographic features on sleeping pat-
491 terns and academic stress in adolescents in china, *International Journal*
492 *of Environmental Research and Public Health* 19 (2022) 7032.
- 493 [42] C. Pieh, S. Budimir, T. Probst, The effect of age, gender, income,
494 work, and physical activity on mental health during coronavirus disease
495 (covid-19) lockdown in austria, *Journal of psychosomatic research* 136
496 (2020) 110186.
- 497 [43] D. A. Antiporta, Y. L. Cutipé, M. Mendoza, D. D. Celentano, E. A.
498 Stuart, A. Bruni, Depressive symptoms among peruvian adult residents
499 amidst a national lockdown during the covid-19 pandemic, *BMC psy-*
500 *chiatry* 21 (2021) 1–12.

- 501 [44] J. A. Cecchini, A. Carriedo, J. Fernández-Río, A. Méndez-Giménez,
502 C. González, B. Sánchez-Martínez, P. Rodríguez-González, A longitu-
503 dinal study on depressive symptoms and physical activity during the
504 spanish lockdown, *International Journal of Clinical and Health Psy-*
505 *chology* 21 (2021) 100200.
- 506 [45] M. Daly, A. R. Sutin, E. Robinson, Depression reported by us adults in
507 2017–2018 and march and april 2020, *Journal of affective disorders* 278
508 (2021) 131–135.
- 509 [46] A. Ammar, P. Mueller, K. Trabelsi, H. Chtourou, O. Boukhris, L. Mas-
510 moudi, B. Bouaziz, M. Brach, M. Schmicker, E. Bentlage, et al., Psy-
511 chological consequences of covid-19 home confinement: The eclb-covid19
512 multicenter study, *PloS one* 15 (2020) e0240204.
- 513 [47] N. Leigh-Hunt, D. Bagguley, K. Bash, V. Turner, S. Turnbull, N. Val-
514 torta, W. Caan, An overview of systematic reviews on the public health
515 consequences of social isolation and loneliness, *Public health* 152 (2017)
516 157–171.
- 517 [48] X. Wang, L. Cai, J. Qian, J. Peng, Social support moderates stress
518 effects on depression, *International journal of mental health systems* 8
519 (2014) 1–5.
- 520 [49] R. T. Han, Y.-B. Kim, E.-H. Park, J. Y. Kim, C. Ryu, H. Y. Kim,
521 J. Lee, K. Pahk, C. Shanyu, H. Kim, et al., Long-term isolation elicits
522 depression and anxiety-related behaviors by reducing oxytocin-induced

- 523 gabaergic transmission in central amygdala, *Frontiers in molecular neu-*
524 *roscience* 11 (2018) 246.
- 525 [50] L. Pancani, M. Marinucci, N. Aureli, P. Riva, Forced social isolation
526 and mental health: A study on 1,006 italians under covid-19 lockdown,
527 *Frontiers in Psychology* 12 (2021) 1540.
- 528 [51] M. Delmastro, G. Zamariola, Depressive symptoms in response to covid-
529 19 and lockdown: a cross-sectional study on the italian population, *Sci-*
530 *entific reports* 10 (2020) 1–10.
- 531 [52] W. D. Killgore, S. A. Cloonan, E. C. Taylor, M. A. Miller, N. S. Dailey,
532 Three months of loneliness during the covid-19 lockdown, *Psychiatry*
533 *Research* 293 (2020) 113392.
- 534 [53] Y. Palgi, A. Shrira, L. Ring, E. Bodner, S. Avidor, Y. Bergman,
535 S. Cohen-Fridel, S. Keisari, Y. Hoffman, The loneliness pandemic: Lone-
536 liness and other concomitants of depression, anxiety and their comor-
537 bidity during the covid-19 outbreak, *Journal of affective disorders* 275
538 (2020) 109.
- 539 [54] A. Sommerlad, L. Marston, J. Huntley, G. Livingston, G. Lewis, A. Step-
540 toe, D. Fancourt, Social relationships and depression during the covid-19
541 lockdown: longitudinal analysis of the covid-19 social study, *Psycholog-*
542 *ical medicine* (2021) 1–10.
- 543 [55] T. Probst, S. Budimir, C. Pieh, Depression in and after covid-19 lock-
544 down in austria and the role of stress and loneliness in lockdown: a
545 longitudinal study, *Journal of Affective Disorders* 277 (2020) 962.