

Appendix Table 1. Descriptive Statistics for Females

	Pre-Pandemic		Post-Pandemic		t-tests	
	Mean	SD	Mean	SD	t-stat	p-value
Mental Health (1-5)	3.808	0.920	3.189	1.014	41.751	0.000
Mental Health Categories						
Mental Health Poor (%)	0.012	0.107	0.048	0.214	13.14	0.000
Mental Health Fair (%)	0.060	0.236	0.202	0.401	26.61	0.000
Mental Health Good (%)	0.287	0.451	0.355	0.478	7.34	0.000
Mental Health Very good	0.389	0.487	0.303	0.459	-8.42	0.000
Mental Health Excellent (%)	0.251	0.432	0.092	0.288	-18.31	0.000
Life Stress (1-5)	2.919	0.904	3.137	0.892	-22.642	0.000
Life Stress Categories						
Not at all stressful (%)	0.066	0.246	0.032	0.177	-6.59	0.000
Not very stressful (%)	0.222	0.414	0.190	0.391	-3.61	0.000
A bit stressful (%)	0.473	0.401	0.439	0.496	-3.28	0.001
Quite a bit stressful (%)	0.203	0.181	0.287	0.452	10.28	0.000
Extremely stressful (%)	0.036	0.904	0.052	0.221	4.61	0.000
Age	44.100	12.760	43.889	15.050	21.392	0.000
Immigrant	0.229	0.420	0.115	0.319	12.094	0.000
Visible Minority	0.208	0.406	0.093	0.291	11.845	0.000
Aboriginal	0.033	0.177	0.034	0.182	1.160	0.246
Rural	0.145	0.352	0.119	0.324	15.911	0.000
Job Loss Categories						
Strongly Agree	0.026	0.161	0.073	0.261	-13.151	0.000
Agree	0.050	0.219	0.100	0.300	-11.616	0.000
Neutral	0.111	0.314	0.147	0.354	-3.271	0.001
Disagree	0.327	0.469	0.251	0.434	9.981	0.000
Strongly Disagree	0.386	0.487	0.422	0.494	-7.861	0.000
Share (%)	11.94	---	56.21	---	---	---
Observations (n)	5,116	---	24,083	---	---	---

Note: The pre-Covid data are from the Canadian General Social Survey of 2016. The post-Covid data are from the Statistics Canada Covid-19 Impact Survey.

Appendix Table 2. Descriptive Statistics for Males

	Pre-Pandemic		Post-Pandemic		t-tests	
	Mean	SD	Mean	SD	t-stat	p-value
Mental Health (1-5)	3.867	0.918	3.393	1.083	25.401	0.000
Mental Health Categories						
Mental Health Poor (%)	0.010	0.101	0.046	0.211	11.79	0.000
Mental Health Fair (%)	0.051	0.224	0.167	0.373	18.95	0.000
Mental Health Good (%)	0.272	0.445	0.292	0.454	1.85	0.064
Mental Health Very good (%)	0.380	0.486	0.335	0.471	-4.27	0.000
Mental Health Excellent (%)	0.287	0.448	0.160	0.365	-12.07	0.000
Life Stress (1-5)	2.817	0.931	2.953	0.914	-12.974	0.000
Life Stress Categories						
Not at all stressful (%)	0.096	0.292	0.053	0.224	-6.60	0.000
Not very stressful (%)	0.227	0.418	0.245	0.429	1.95	0.051
A bit stressful (%)	0.471	0.499	0.435	0.495	3.17	0.002
Quite a bit stressful (%)	0.175	0.379	0.228	0.419	6.14	0.000
Extremely stressful (%)	0.030	0.169	0.038	0.191	2.14	0.000
Age	43.645	13.303	43.584	14.805	15.021	0.000
Immigrant	0.230	0.421	0.164	0.370	1.028	0.304
Visible Minority	0.211	0.408	0.127	0.333	1.470	0.142
Aboriginal	0.035	0.185	0.024	0.154	6.943	0.000
Rural	0.161	0.368	0.082	0.275	23.347	0.000
Job Loss Categories						
Strongly Agree	0.035	0.184	0.078	0.268	-9.987	0.000
Agree	0.066	0.248	0.106	0.308	-7.474	0.000
Neutral	0.127	0.332	0.145	0.352	-1.953	0.051
Disagree	0.324	0.468	0.237	0.425	10.679	0.000
Strongly Disagree	0.361	0.480	0.432	0.495	-9.866	0.000
Share (%)	12.29	---	19.57	---	---	---
Observations (n)	5,207	---	8,383	---	---	---

Note: The pre-Covid data are from the Canadian General Social Survey of 2016. The post-Covid data are from the Statistics Canada Covid-19 Impact Survey.

Appendix Table 3. Outcomes by Financial Vulnerability

	Self-rated Mental Health		Perceived Life Stress	
	Vulnerable	Comfortable	Vulnerable	Comfortable
	(1)	(2)	(3)	(4)
Covid-19	-0.143*** (0.023)	-0.170*** (0.011)	0.115*** (0.039)	0.031 (0.020)
Female	-0.051** (0.022)	-0.021*** (0.004)	0.037** (0.018)	0.029** (0.013)
Female × Covid-19	0.003 (0.022)	-0.086*** (0.008)	0.015 (0.025)	0.049*** (0.016)
Age	0.010** (0.005)	0.001 (0.004)	0.021*** (0.004)	0.014*** (0.001)
Age Squared	-0.000 (0.000)	0.000 (0.000)	-0.000*** (0.000)	-0.000*** (0.000)
Immigrant	0.063 (0.074)	0.023* (0.011)	0.005 (0.052)	-0.051*** (0.015)
Visible Minority	0.141** (0.053)	0.037 (0.023)	-0.082** (0.035)	-0.031*** (0.005)
Aboriginal	0.018 (0.036)	-0.018 (0.023)	-0.072 (0.054)	-0.058 (0.051)
Rural	0.049 (0.040)	0.007 (0.015)	-0.022 (0.025)	-0.033* (0.017)
Strongly Agree, Job Loss	0.068 (0.054)	0.025 (0.105)	0.080 (0.076)	0.068 (0.047)
Agree, Job Loss	-0.013 (0.057)	-0.009 (0.020)	0.118** (0.050)	0.014 (0.015)
Disagree, Job Loss	0.083*** (0.029)	0.051 (0.035)	-0.045*** (0.012)	-0.034 (0.020)
Strongly Disagree, Job Loss	0.161*** (0.054)	0.152*** (0.025)	-0.079*** (0.026)	-0.031** (0.013)
Observations	8,384	34,405	8,384	34,405
R-squared	0.056	0.027	0.049	0.024

Note: The data are from the Canadian General Social Survey of 2016 and the Statistics Canada survey on the Impacts of Covid-19 on Canadians (ICC-2020). The dummies for province of residence are suppressed to save space. Robust standard errors in parentheses, with *** p<0.01, ** p<0.05, * p<0.1.