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**Optimising the measurement of anxious-depressive, compulsivity and intrusive thought
and social withdrawal transdiagnostic symptom dimensions**

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46 **Abstract**

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Transdiagnostic mental health factors measuring anxious-depressive, compulsivity and intrusive thought and social withdrawal symptom dimensions have been identified as useful constructs that relate to a variety of cognitive constructs. However, the factor measurement relies on the administration of hundreds of questionnaire items which is both costly and a burden to participants. Additionally, it is unclear to what extent these factors generalise across datasets. Therefore, this study sought to optimise the measurement as well as assess the stability of these three factors. Using exploratory factor analysis on 209 questionnaire items, we replicated the same three-factor structure across a pooled dataset of $n = 4782$ participants, as well as within four independent subsets of the data. Using a machine learning approach, we reduced the number of items to 71 while still measuring the factors with high accuracy. We externally validated these factor scores by replicating previously observed associations with behaviour on a metacognition task. Our results support the generalisability of these symptom dimensions and provide a useful approach to optimising their measurement.

81 **Introduction**

82 Mental health problems are a significant source of distress for millions of people across the
83 world and are amongst the largest contributors to disability (Ritchie & Roser, 2018).
84 Traditionally, the classification of mental health problems has distilled symptoms down into
85 discrete disorder categories, reflected in manuals such as the DSM-5 (American Psychiatric
86 Association, 2013) or ICD-10 (World Health Organization, 1992). However, symptom overlap
87 between disorder categories and heterogeneity within disorders present issues for
88 classification. Dimensional alternatives to classification, such as the Research Domain Criteria
89 (RDoC) project (Insel et al., 2010) and the Hierarchical Taxonomy of Psychopathology
90 (HiTOP) (Kotov et al., 2017) support a move away from this type of categorisation and towards
91 a more neurobiologically plausible and mechanistic understanding of mental health issues,
92 spurring novel research questions and methodologies. For example, the general
93 psychopathology (p)-factor was discovered through the attempt to understand the high
94 comorbidity between disorders using questionnaires that assess multiple mental health domains
95 (Caspi et al., 2014; Lahey et al., 2012). Of particular interest are transdiagnostic mechanisms
96 that are shared across traditionally separate symptom domains. For example, the ability to adapt
97 to volatile environments has been found to associate with internalising psychopathology
98 including depression and anxiety, but not each disorder separately (Gagne et al., 2020).

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100 Notably, research by Gillan et al. (2016) has linked transdiagnostic symptom dimensions
101 representing ‘anxious-depression’ (AD), ‘compulsive behaviour and intrusive thought’ (CIT)
102 and ‘social withdrawal’ (SW) to different aspects of cognition, including goal-directed
103 behaviour. Subsequent research has used these same factors, based on the same set of
104 questionnaires administered in the original study, to investigate a number of potential
105 transdiagnostic cognitive mechanisms, including metacognition (Rouault et al., 2018), model-

106 based learning (Patzelt et al., 2019) and aversive learning (Wise & Dolan, 2020). A significant
107 drawback of this approach is the substantial time, effort and monetary cost arising from
108 administering a large questionnaire set, with 209 items in total. Long questionnaires may
109 increase response burden for participants, resulting in a reduction in data quality (Diehr et al.,
110 2005) and may be especially burdensome for participants who suffer from disrupted cognitive
111 function (Atkinson et al., 2019). Reducing the set of questions but keeping the specificity and
112 span of the symptomatology represented would be greatly beneficial for mental health
113 researchers interested in these transdiagnostic factors, and would reduce the cognitive and
114 emotional burden for participants. In a first step towards this aim, Wise & Dolan (2020) utilised
115 a machine learning approach in order to reduce the number of items. This yielded a set of 63
116 questions that showed strong factor score predictability, could be administered quickly, and
117 which showed associations with aversive learning processes. However, the analysis was based
118 on a relatively small sample size limited to US-based participants recruited through Amazon
119 Mechanical Turk, and thus may lack generalisability. Additionally, it is not known how stable
120 the original factor structure is across samples. Many of the studies that have made use of these
121 transdiagnostic factors simply used the published item loadings from Gillan et al. (2016) to
122 generate factor scores using a confirmatory approach, rather than estimating loadings from
123 their own data (Patzelt et al., 2019; Seow et al., 2020, 2021; Seow & Gillan, 2020). Thus, the
124 main goal of this work was to identify a reduced set of items to measure these 3 transdiagnostic
125 factors, based on a large and varied dataset, with the secondary aim of verifying that the factor
126 structure is consistent in different samples.

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131 **Materials and Methods**

132 **Sample**

133 The sample consisted of four separate datasets in which the exact same set of questionnaires
134 (described below) was administered, with a combined sample size of 4782 participants (mean
135 age = 38.43(13.92), 35% men, 63% women). Two of the datasets were derived from published
136 work by Rouault et al. (2018) and Patzelt et al. (2019) and consisted of participants ($n = 496$
137 and $n = 820$ respectively) recruited from Amazon Mechanical Turk <https://www.mturk.com/>.
138 A further dataset was obtained from Kelley et al. (2021), $n = 1006$, with participants recruited
139 through Clickworker <https://www.clickworker.com/>. The final dataset ($n = 2460$) was
140 unpublished data obtained from the smartphone app Neureka <https://www.neureka.ie/>. The
141 Rouault et al. (2018) and Patzelt et al. (2019) data were collected before the COVID-19
142 pandemic, the Kelley et al. (2021) and Neureka datasets were obtained during the COVID-19
143 pandemic.

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145 **Questionnaires**

146 All datasets included the original questionnaire set reported in Gillan et al. (2016), consisting
147 of measures assessing alcohol use (Alcohol Use Disorders Identification Test; AUDIT)
148 (Saunders et al., 1993), apathy (Apathy Evaluation Scale; AES) (Marin et al., 1991),
149 impulsiveness (Barrett Impulsiveness Scale; BIS) (Patton et al., 1995), eating disorders (Eating
150 Attitudes Test; EAT-26) (Garner et al., 1982), social anxiety (Leibowitz Social Anxiety Scale;
151 LSAS) (Liebowitz, 1987), OCD (Obsessive Compulsive Inventory-Revised; OCI-R) (Foa et
152 al., 2002), schizotypy (Short Scales for Measuring Schizotypy; SSMS) (Mason et al., 2005),
153 anxiety (State Trait Anxiety Index; STAI) (Spielberger et al., 1983) and depression (Zung
154 Depression Scale; SDS) (Zung, 1965). All questionnaires had the same administration across
155 datasets, except for the LSAS. Two datasets (Patzelt, Rouault) took an average of the

156 fear/avoidance dimensions, whereas the two other datasets (Kelley, Neureka) asked
157 participants to rate both fear and avoidance using a single response measure. Despite this
158 difference, scores were treated equally here. Three of the datasets (Kelley, Neurka, Patzelt) had
159 used a linear coding system for the EAT-26 questionnaire ranging from 0-5, instead of the
160 questionnaire coding system, which ranged from 0-3, therefore scores were transformed back
161 to the EAT-26 coding system.

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163 **Analysis**

164 **Factor Analysis**

165 In order to determine whether the factor structure of the combined dataset was analogous to
166 the original factor structure reported in Gillan et al. (2016), we initially performed exploratory
167 factor analysis (EFA) on the combined dataset. We performed the factor analysis in R on the
168 209 questionnaire items, using the factanal() function, and Maximum Likelihood Estimation.
169 We used an oblique rotation, which allows for correlations between factors. In order to assess
170 the appropriate number of factors, we defined an empirical elbow using Cattell's criterion
171 (Cattell, 1966), obtaining an empirical estimate of the elbow using the Cattell-Nelson-Gorsuch
172 (CNG) test (Gorsuch & Nelson, 1981), implemented in R using the nCng() function. We then
173 also performed factor analyses on each dataset separately in the same manner, in order to
174 determine whether the factor structure replicates across the separate samples. Despite the CNG
175 test being the main method used to determine the factor structure in Gillan et al. (2016), we
176 further looked at Parallel Analysis as a method for assessing the number of factors. Here, an
177 exploratory factor analysis was performed on 50% of the data, whilst a confirmatory factor
178 analysis with increasing number of factors was performed on the other 50%. We compared fit
179 metrics of Chi-squared, AIC, BIC, RMSEA and CFI.

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181 **Item reduction**

182 In order to reduce the number of items used to measure the three factors of interest, we first
183 split the dataset into a 75% training and 25% independent test set of data. We used lasso
184 regularised regression to predict each participant's factor score from responses to individual
185 questions. Performing this analysis with a range of values of the hyperparameter C, which
186 governs the degree of regularisation, produced a model that included varying numbers of
187 questions as predictors. We selected the best model based on a trade-off between model
188 predictive ability and number of questions. The ability of these models to predict the true factor
189 scores was assessed using five-fold cross validation, whereby the model was trained on 80%
190 of the training data and tested on the remaining 20%, with this procedure repeated across
191 combinations of training and test data and the prediction R^2 averaged across these five folds.
192 We then used the resulting item weights on an independent test set of data, to examine the
193 predictive accuracy on the held out set. We note that alternative approaches to item reduction
194 exist, such as item response theory, however we chose to use a simple, data-driven approach
195 that avoids the complexities associated with specifying appropriate statistical models of the
196 underlying processes driving participants' responses.

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198 **External Validation**

199 In order to test external validation of the reduced set, we took cognitive variables obtained from
200 one of the sample datasets, (Rouault et al., 2018) which reported the results of a metacognition
201 task. The cognitive variables consisted of accuracy, confidence level and metacognitive
202 efficiency. We repeated the same regression analyses on these task variables using the factors
203 derived from the reduced set of questions, plus the covariates age, gender and IQ.

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206 **Results**

207 **Descriptive Statistics**

208 To assess whether the subsamples had comparable sum scores for each symptom domain, an
209 ANOVA was conducted for each questionnaire, with substudy as between-subjects variable.
210 Skewed variables, such as the OCIR, AUDIT and EAT scales were transformed using square
211 root transformation. All questionnaires had significant substudy differences, with follow-up
212 Tukey HSD tests indicating that the Kelley et al. (2021) dataset was generally significantly
213 higher in symptoms than others, except for social anxiety (Table S1).

214

215 **Exploratory Factor Analysis (EFA)**

216 Based on the difference in slopes of the eigenvalues, the CNG test gave a three-factor solution
217 to our data. These three factors were the same as those originally reported in Gillan et al.,
218 (2016); the first factor represented ‘anxious-depression’, consisting mainly of depression,
219 apathy and anxiety symptoms; the second factor represented ‘compulsive behaviour and
220 intrusive thought’, consisting mainly of OCD, eating disorder, schizotypy, alcohol use and
221 impulsivity symptoms; and the third factor was a ‘social withdrawal’ factor, primarily
222 comprising social anxiety. The EFAs conducted on each substudy independently also all gave
223 a 3-factor solution to the data, following the same structure.

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	AD	CIT	SW
	<i>Factor 1</i>	<i>Factor 2</i>	<i>Factor 3</i>
Depression (SDS)	0.39 (0.23)	0.19 (0.17)	0.07 (0.05)
Trait Anxiety (STAI)	0.47 (0.18)	0.21 (0.16)	0.15 (0.08)
OCD (OCIR)	-0.07 (0.12)	0.49 (0.07)	0.14 (0.05)
Social Anxiety (LSAS)	0.03 (0.03)	0.06 (0.09)	0.63 (0.12)
Impulsivity (BIS)	0.24 (0.21)	0.22 (0.20)	-0.09 (0.11)
Schizotypy (SSMS)	0.15 (0.13)	0.24 (0.18)	0.07 (0.13)
Alcohol Use (AUDIT)	0.08 (0.06)	0.27 (0.07)	-0.15 (0.03)
Eating Disorders (EAT-26)	-0.06 (0.09)	0.26 (0.12)	0.05 (0.04)
Apathy (AES)	0.53 (0.15)	-0.05 (0.16)	0.03 (0.09)

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232 Table 1. Mean (SD) factor loadings for 3-factor solution for each questionnaire. Bold
 233 represents the dominant construct (above 0.25) for each factor. AD mostly represents
 234 depression, anxiety and apathy. CIT mostly represents OCD, alcohol addiction and eating
 235 disorders. SW is substantively representative of social anxiety specifically.

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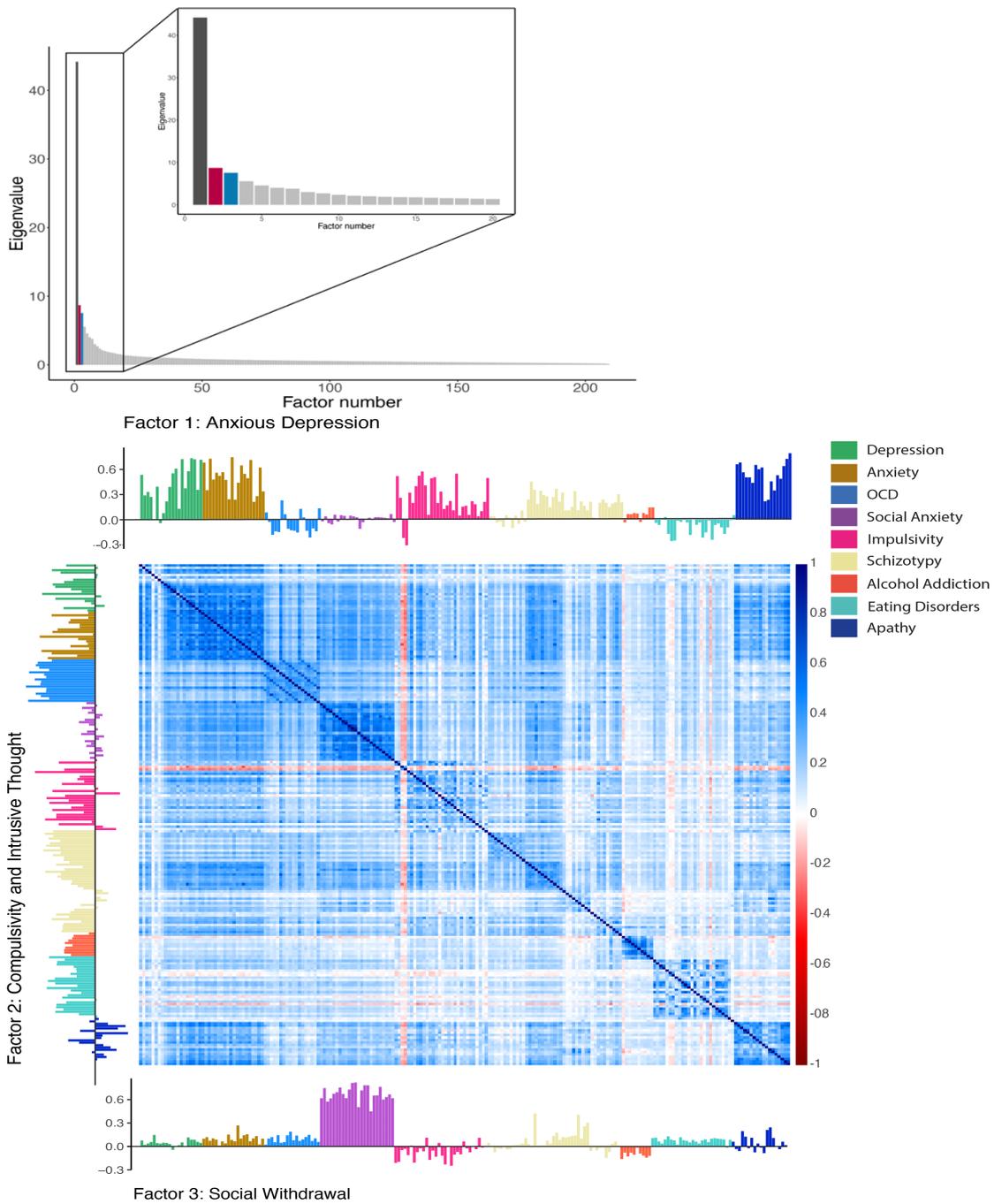


Figure 1. Trans-diagnostic factor structure for 3-factor solution suggested by Cattell's criterion. A) Eigenvalues for three factor structure, factor 1 (grey): AD (Anxious Depression), factor 2 (red): CIT (Compulsivity and Intrusive Thought); factor 3 (blue): SW (Social Withdrawal). B) Item loadings for each factor are shown above the correlation matrix, with the colour legend indicating which questionnaire they belong to.

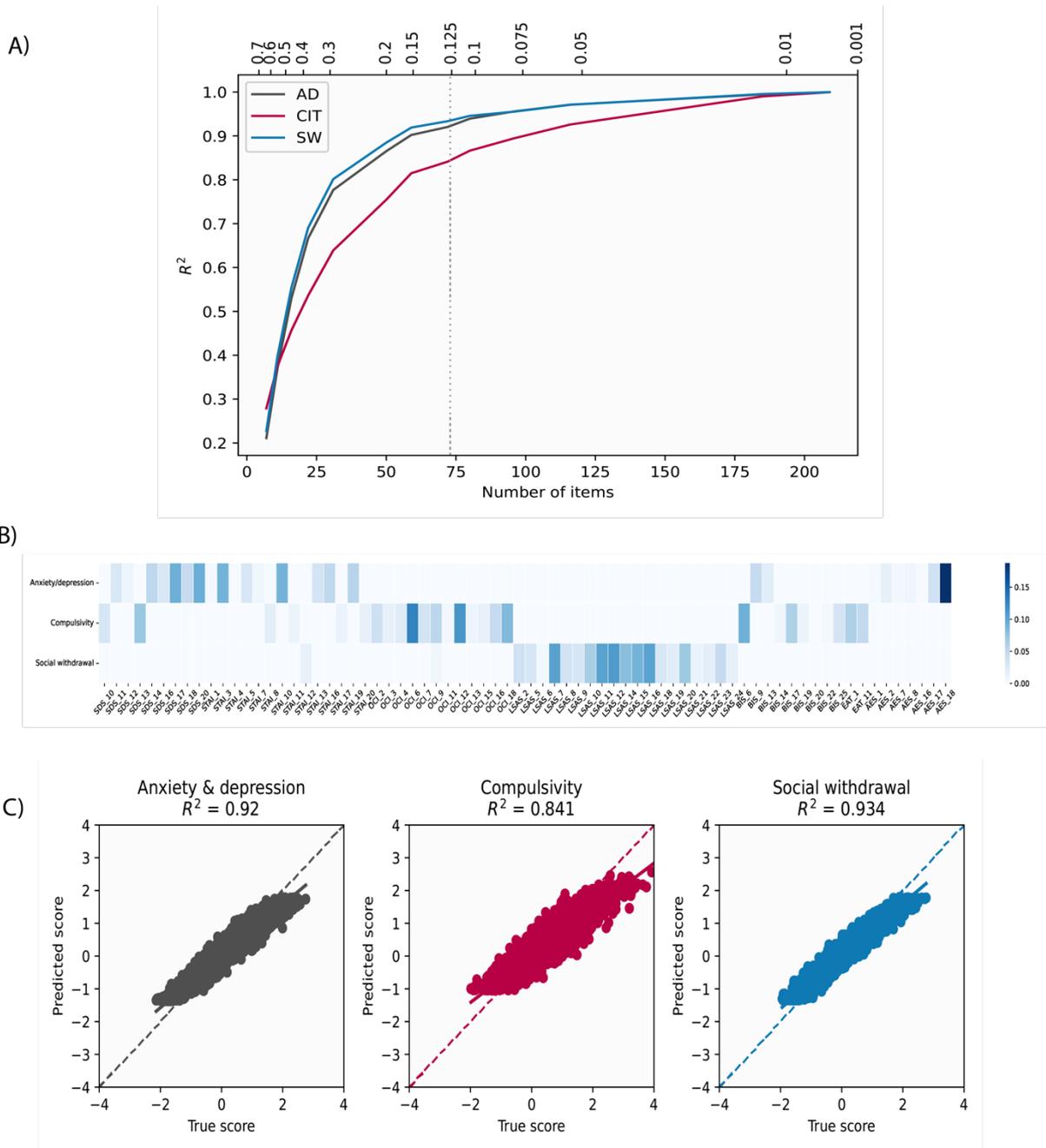
283 **Item Reduction**

284 Testing a range of values for the hyperparameter tuning gave a range of prediction R² values
285 (Figure 2A) for each of the three factors. We selected a hyperparameter value of 0.125 as a
286 good trade-off between number of items and prediction accuracy, resulting in 72 items. Upon
287 inspection of the item content, one of the items from the OCI-R ('I feel there are good and bad
288 numbers') was deemed too culturally specific (Daniel-Watanabe et al., 2020) and therefore we
289 removed this item from the set, resulting in 71 items in total. The cross-validated predictive
290 accuracy scores on the training set of data were 0.92, 0.84 and 0.93 for the AD, CIT and SW
291 factors respectively (Figure 2C). These items also had good predictive accuracy when applied
292 to the test set (0.92, 0.84 and 0.94 for the AD, CIT and SW factors respectively).

293

Measure	Item Numbers	Total
Zung Depression Scale	10, 11, 12, 13, 14, 16, 17, 18, 20	9
State Trait Anxiety Inventory	1, 3, 4, 5, 7, 8, 10, 11, 12, 13, 16, 17, 19, 20	14
Obsessive Compulsive Inventory	2, 3, 4, 6, 7, 9, 11, 12, 13, 15, 16, 18	11
Liebowitz Social Anxiety Scale	2, 5, 6, 7, 8, 9, 10, 11, 12, 14, 15, 16, 18, 19, 20, 21, 22, 23, 24	19
Barratt Impulsivity Scale	6, 9, 13, 14, 17, 19, 20, 22, 25	9
Eating Attitudes	1, 11	2
Apathy Evaluation Scale	1, 2, 7, 8, 16, 17, 18	7
		71

294 Table 2. Questionnaire item numbers for the reduced set of items (71) used to approximate the
295 three transdiagnostic factors identified from our EFA. No items were taken from the Alcohol
296 Use Disorder or Schizotypy scale.
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299 Figure 2. A) Number of items (bottom) plotted against the predictive accuracy (R^2) of each
 300 model with different hyperparameter (C) settings (top). A good trade-off between accuracy and
 301 number of items is at hyperparameter value 0.125, resulting in 71 items (after the exclusion of
 302 one culturally-specific item). B) Selected 71 items and regression coefficients for each factor.
 303 C) True vs predicted factor scores for the test set of data using 5-fold CV. The classifier had
 304 strong predictive accuracy overall, but showed some evidence of bias at the extremes.
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308 Of the 71 items, no items were taken from the AUDIT (alcohol use) or SSMS (schizotypy).
309 Inspecting the item content for each factor (Table S1, S2 and S3) suggested that the content of
310 the AD and CIT factors could be considered slightly differently to the original factors.
311 Although the AD factor contained some items from the STAI (thought to measure anxiety),
312 many of the items appeared to be mood and apathy related, for example, STAI items such as
313 'I feel like a failure' (STAI item 5), 'I feel satisfied with myself' (STAI item 3, negatively
314 scored) and 'I am content' (STAI item 16, negatively scored) could be considered more
315 representative of mood than of anxiety. However, items such as 'I feel secure' (STAI item 13,
316 negatively scored) and 'I am a steady person' (STAI item 19, negatively scored) may more
317 closely reflect anxiety. Similarly the CIT factor contains items that more closely reflect anxiety,
318 such as 'I am restless and can't keep still' (SDS item 13), 'I get into a state of tension or turmoil
319 as I think over my recent concerns and interests' (STAI item 20) and 'I feel that difficulties are
320 piling up so I cannot overcome them' (STAI item 8). Despite these considerations, we have
321 decided to use the same factor labelling as before, as it was felt that that it is still largely
322 appropriate.

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325 **External validation of reduced set of items**

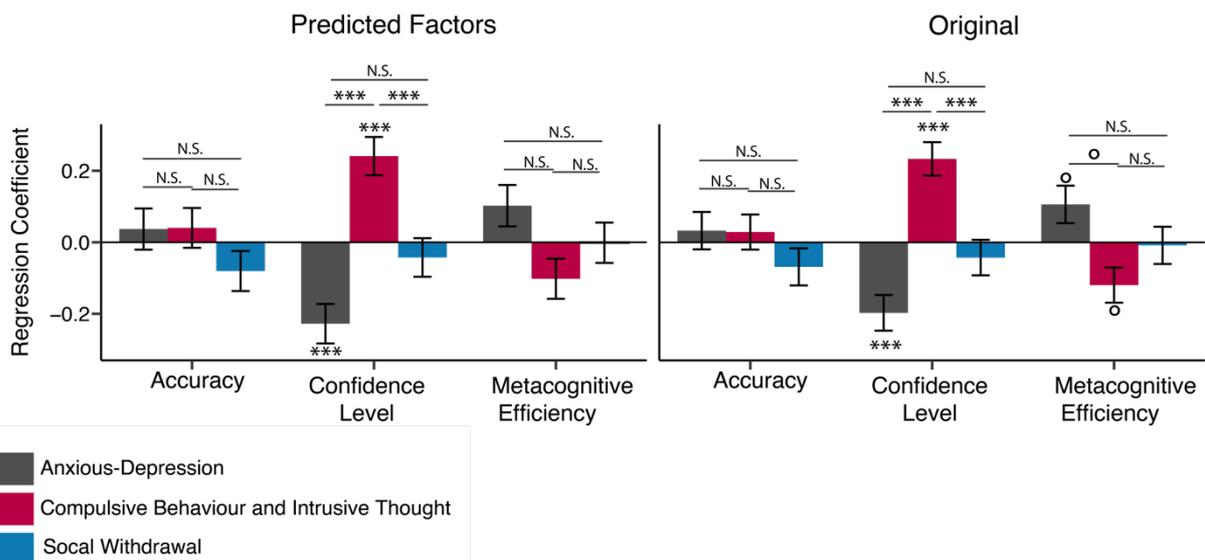
326 Similar to the original analysis we identified a significant relationship between confidence level
327 and CIT trans-diagnostic factor (Figure 3, Table 3). Also similar to the original analysis, there
328 was no relationship between any of the factors and accuracy. The original results for
329 metacognitive efficiency showed a significant relationship to AD and CIT factors at the
330 uncorrected level, however not when Bonferroni corrected. Here, we only find trend levels of
331 significance at the uncorrected level and replicate the non-significant Bonferroni corrected
332 results.

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		Predicted Factors			Original		
		β	t	p (unc.)	β	t	p (unc.)
Accuracy	AD	0.04	0.64	0.52	0.03	0.57	0.57
	CIT	0.04	0.72	0.47	0.03	0.58	0.56
	SW	-0.08	-1.44	0.15	-0.06	-1.2	0.22
Confidence Level	AD	-0.23	-4.12	<.001***	-0.20	-3.91	<.001***
	CIT	0.24	4.50	<.001***	0.23	4.98	<.001***
	SW	-0.04	-4.47	0.43	-0.05	-0.93	0.35
Metacognitive Efficiency	AD	0.10	1.77	0.08	0.11	2.02	<.05
	CIT	-0.10	-1.82	0.07	-0.12	-2.43	<.05
	SW	-0.01	-0.06	0.98	-0.01	-0.16	0.87

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Table 3. Regression coefficients and p values for original (Rouault et al., 2018) and replicated results using the predicted factor scores.



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Figure 3. Results of regression model with accuracy, confidence level and metacognitive efficiency from a metacognition task (Rouault et al., 2018) predicted by the three trans-diagnostic factors. Results revealed a replication of the significant relationship between confidence level and trans-diagnostic factors. N.S. not significant, $^{\circ}p < .05$ uncorrected, *** $p < .001$ corrected for multiple comparisons.

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352 **Discussion**

353 The primary aims of this study were to optimise the measurement of three transdiagnostic
354 factors that broadly represent anxious-depressive, compulsivity and intrusive thought and
355 social withdrawal mental health symptoms, as well as assess their replicability across large and
356 independent datasets. Using a large dataset of questionnaire items from four independent
357 studies, we replicated the three-factor structure originally reported in Gillan et al. (2016). This
358 was observed both for the pooled dataset and the independent datasets when analysed
359 separately, supporting the replicability of these factors. Our item reduction analysis resulted in
360 a reduced set of items that had high predictive validity for all three factors. Notably, the content
361 validity of the AD and CIT factors may differ slightly from the original factors, particularly
362 with respect to anxiety, as discussed below. Using our reduced set of items, we were able to
363 reproduce published results relating the factor scores to variables from a metacognition task
364 (Rouault et al., 2018).

365

366 The three-factor structure was the best fitting factor structure for both the pooled and subset
367 datasets. The fact that this specific three-factor structure replicates is reassuring, as it reinforces
368 their reliability and generalisability across datasets with different demographic characteristics
369 and symptom score severities. The three-factor structure was obtained using Cattell's criterion
370 (Cattell, 1966), which is not the only metric for assessing optimal factor structure. Using
371 different metrics, we observed alternative factor structures; however the three-factor structure
372 was more parsimonious and relative fit metrics were not deemed substantive enough to warrant
373 the inclusion of more factors.

374

375 The reduced set of items has high predictive validity, meaning that it permits the calculation of
376 factor scores that closely match those scores obtained from the full questionnaire set. Upon

377 examination of the items that contribute to the calculation of each factor score (see
378 supplementary tables 3-5) , one could consider whether the construct validity is slightly
379 different to the original factor structure reported. The AD factor was largely represented by
380 mood and apathy symptoms, with fewer items representing anxiety. Anxiety symptoms also
381 featured in the CIT dimension. The SW factor remained strongly related to LSAS items.
382 Additionally, the reduced set did not contain any items from the AUDIT (alcohol use) or SSMS
383 (schizotypy) questionnaires, meaning those items were not particularly predictive of these 3
384 factor scores.

385

386 Although there are slight differences in representation of symptoms in our reduced items
387 compared to the original factor structure, the factor names are arguably still indicative of the
388 factor content. It has been suggested that the STAI is a non-specific measure of negative affect,
389 rather than a specific measure of trait anxiety (Knowles & Olatunji, 2020). In a meta-analysis
390 investigating the specificity of the STAI (Knowles & Olatunji, 2020), it was shown that both
391 depressive and anxiety symptoms correlated with STAI-T symptom severity. Moreover, people
392 with a depressive disorder had significantly higher STAI-T scores than individuals with an
393 anxiety disorder, reinforcing its role in assessing mood. The STAI-T items within the anxious-
394 depressive factor seem to plausibly assay both depressive and anxiety symptoms. Likewise, the
395 ‘compulsivity and intrusive thought’ factor includes many items from the OCI-R and BIS
396 scales examining intrusive thought, although it no longer contains questions related to
397 schizotypy and alcohol use (which previously had relatively low weights on the factor). The
398 few items from the SDS and the STAI seem to represent somatic symptoms that could be linked
399 to anxiety. Interestingly it was previously found that cognitive and somatic anxiety symptoms
400 can be dissociated, with opposing relations to learning from punishment vs. safety (Wise &
401 Dolan, 2020). OCD, depression and anxiety are highly comorbid, so it can be difficult to fully

402 disentangle these constructs (Overbeek et al., 2002), though different symptoms may
403 differently co-occur. Therefore, although the item content for these two factors is slightly
404 different to that originally reported, the names still reflect the dominant constructs.

405

406 In summary, we show that a three-factor solution replicates across four independent samples
407 that administered a common set of psychopathology questionnaires. Using a machine learning
408 approach, we extracted a set of 71 items that optimise measurement of ‘anxious-depression’,
409 ‘compulsive and intrusive thought’ and ‘social withdrawal’ transdiagnostic dimensions.

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427 **Data and Code Availability**

428 All data and code to reproduce the analysis from this manuscript are available on GitHub

429 <https://github.com/alexKhopkins/optimising-transdiagnostic-measurement>

430

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441

442 **Disclosures**

443 The authors declare no conflict of interest.

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570 **Supplementary Information**

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	Kelley	Patzelt	Rouault	Neureka
Age (years)	30.49 (10.06)	34.95 (10.10)	35.59 (10.57)	43.44 (14.92)
Gender				
Man	312 (31%)	421 (51%)	240 (48%)	729 (29%)
Woman	668 (66%)	399 (49%)	256 (52%)	1682 (68%)
Transgender Man	6 (1%)	-	-	11 (<1%)
Transgender Woman	1 (<1%)	-	-	2 (<1%)
Non-binary	16 (1.5%)	-	-	32 (1.3%)
Other	3 (<1%)	-	-	4 (<1%)

572 **Table S1.** Demographic information for each sub-study.

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	Kelley^(a)	Patzelt^(b)	Rouault^(c)	Neureka^(d)
Depression (SDS)	47.2 (11.9) ^{*bcd}	37.5 (10.5) ^{*ad}	37.5 (11.3) ^{*ad}	42 (11.8) ^{*abc}
Trait Anxiety (STAI)	51.7 (13.6) ^{*bcd}	39.3 (14.5) ^{*acd}	41.5 (13.6) ^{*abd}	45.7 (14.6) ^{*abc}
OCD (OCIR)	19.5 (13.4) ^{*bcd}	10 (10.9) ^{*acd}	13.4 (11.3) ^{*abd}	15.8 (12.6) ^{*abc}
Social Anxiety (LSAS)	30.7 (16.8) ^{*bc}	20 (16.6) ^{*acd}	22.7 (14.5) ^{*abd}	30.3 (16.4) ^{*bc}
Impulsivity (BIS)	65.8 (12.2) ^{*bcd}	57 (12.4) ^{*ad}	58.2 (12.2) ^{*ad}	61.8 (12.4) ^{*abc}
Schizotypy (SSMS)	17.4 (8.46) ^{*bcd}	10.4 (7.71) ^{*acd}	12.4 (8.07) ^{*abd}	13.7 (8.60) ^{*abc}
Alcohol Addiction (AUDIT)	7.19 (5.24) ^{*bcd}	4.04 (4.70) ^{*ad}	3.96 (4.92) ^{*ad}	4.6 (5.00) ^{*abc}
Eating Disorders (EAT-26)	11.3 (10.8) ^{*bcd}	8.75 (8.93) ^{*a}	8.37 (8.53) ^{*a}	8.33 (8.88) ^{*a}
Apathy (AES)	37.4 (9.97) ^{*bcd}	32.5 (9.93) ^{*ad}	32.3 (9.74) ^{*abd}	34 (9.48) ^{*abc}

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575 **Table S2.** Mean (SD) sum scores for each questionnaire across datasets. ^{abcd} Refer to Tukey
576 HSD tests for significance across datasets.

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Anxious-Depression	Item Number
Zung Depression Scale	
My mind is as clear as it used to be (R)	11
I find it easy to do the things I used to (R)	12
I feel hopeful about the future (R)	14
I find it easy to make decisions (R)	15
I feel that I am useful and needed (R)	17
My life is pretty full (R)	18
I still enjoy the things I used to do (R)	20
State Trait Anxiety Inventory-Trait	
I feel pleasant (R)	1
I feel satisfied with myself (R)	3
I wish I could be as happy as others seem to be	4
I feel like a failure	5
I am calm cool and collected (R)	7
I am happy (R)	10
I feel secure (R)	13
I am content (R)	16
I am a steady person (R)	19
Barratt Impulsivity Scale	
I concentrate easily (R)	9
I plan for job security (R)	13
I am a steady thinker (R)	20
Apathy Evaluation Scale	
I am interested in things (R)	1
I get things done during the day (R)	2
I approach life with intensity (R)	7
Seeing a job through to the end is important to me (R)	8
Getting things done during the day is important to me (R)	16
I have initiative (R)	17
I have motivation (R)	18

597 **Table S3.** Items and item numbers for anxious-depression factor. [Note that items marked](#)
598 [with \(R\) are reverse coded.](#)
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Compulsivity and Intrusive Thought	Item Number
Zung Depression Scale	
I get tired for no reason	10
I am restless and can't keep still	13
State Trait Anxiety Inventory	
I feel that difficulties are piling up so I cannot overcome them	8
I have disturbing thoughts	11
Some unimportant thought runs through my mind and bothers me	17
I get in a state of tension or turmoil as I think over my recent concerns and interests	20
Obsessive Compulsive Inventory	
I check things more often than necessary	2
I get upset if objects are not arranged properly	3
I feel compelled to count while I am doing things	4
I find it difficult to control my own thoughts	5
I collect things I don't need	7
I get upset if others change the way I have arranged things	9
I am upset by unpleasant thoughts that come into my mind against my will	12
I avoid throwing things away because I am afraid I might need them later	13
I need things to be arranged in a particular way	15
I frequently get nasty thoughts and have difficulty getting rid of them	18
Barratt Impulsivity Scale	
I have racing thoughts	6
I say things without thinking	14
I act on impulse	17
I act on spur of the moment	19
I buy things on impulse	22
I spend or charge more than I earn	25
EAT	
I am terrified about being overweight	1
I am preoccupied with a desire to be thinner	11

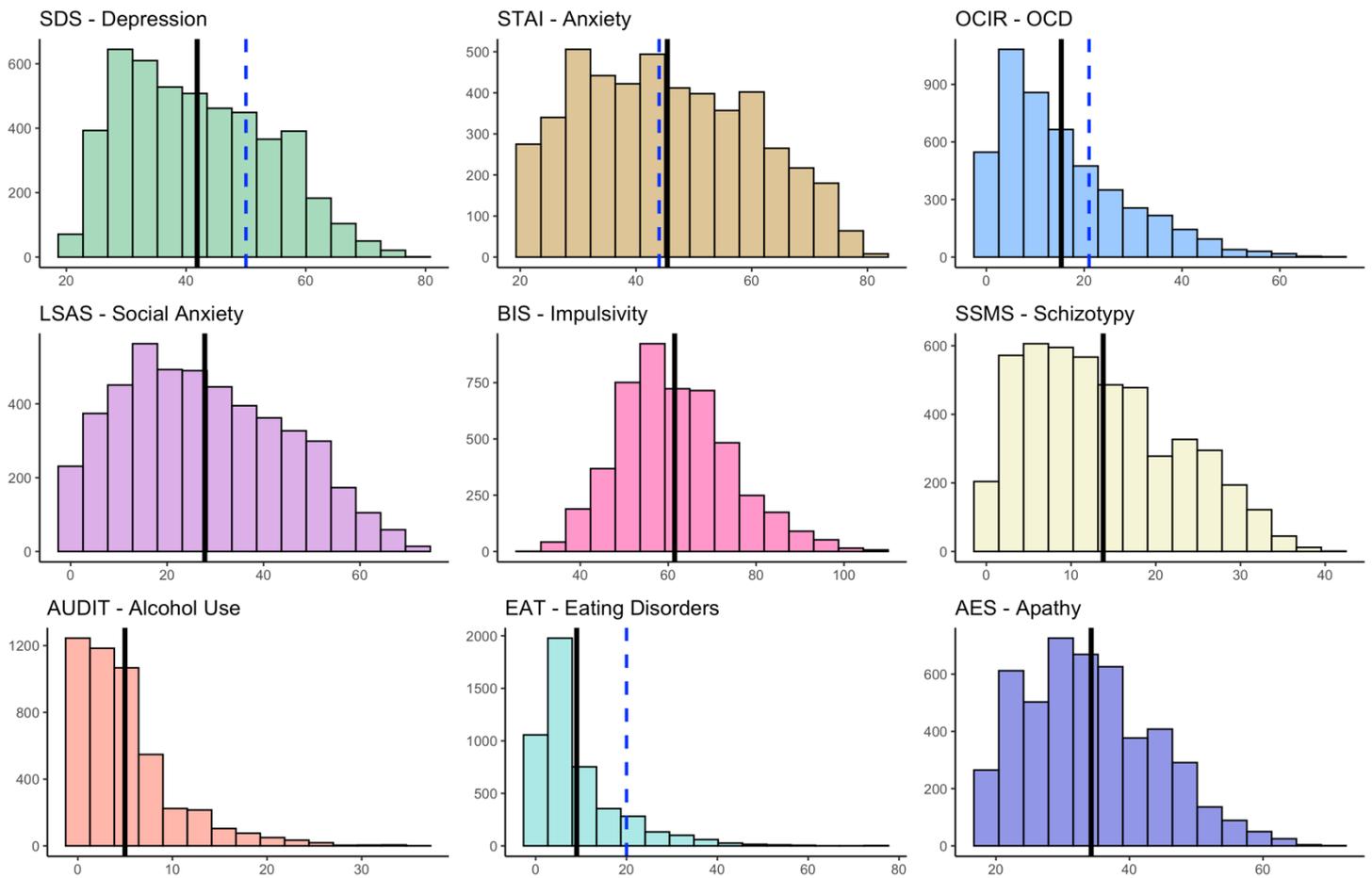
Table S4. Items and item numbers for compulsivity and intrusive thoughts factor.

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Social Withdrawal	Item Number
State Trait Anxiety Inventory	
I lack self-confidence	12
Liebowitz Social Anxiety Scale	
Participating in small groups	2
Talking to people in authority	5
Acting, performing or giving a talk in front of an audience	6
Going to a party	7
Working while being observed	8
Writing while being observed	9
Calling someone you don't know very well	10
Talking with people you don't know very well	11
Meeting strangers	12
Entering a room when others are already seated	14
Being the centre of attention	15
Speaking up at a meeting	16
Expressing a disagreement or disapproval to people you don't know very well	18
Looking at people you don't know well in the eyes	19
Giving a report to a group	20
Trying to pick up someone	21
Returning goods to a store	22
Giving a party	23
Resisting a high pressure salesperson	24

Table S5. Items and item numbers for social withdrawal factor.

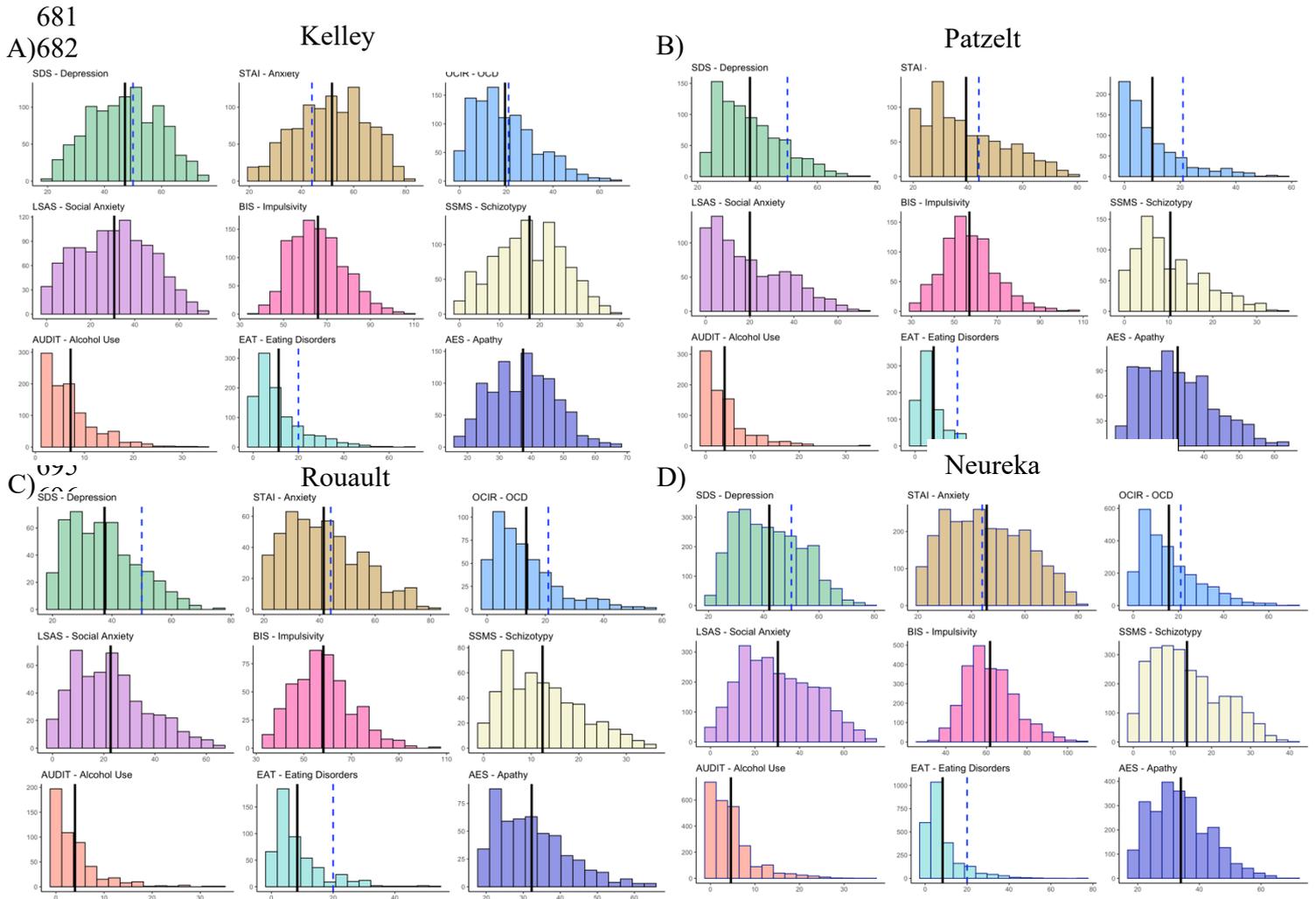
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653 **Figure S1.** Distribution of symptom scores for each questionnaire for the pooled dataset.

654 Black line indicates mean. Blue dashed line indicates suggested significant ‘clinical’ cut-off
 655 for highly symptomatic individuals according to questionnaire criteria. >50 is suggested
 656 clinical depression cut-off (Zung, 1965), >44 for STAI-T is suggested clinical anxiety cut-off
 657 (Ercan et al., 2015), >21 for OCI-R indicates likely presence of OCD (Foa et al., 2002), >20
 658 for EAT-26 suggests presence of an eating disorder (Garner et al., 1982). Cut-off scores for
 659 the LSAS could not be calculated due to the use of an averaged metric rather than summing
 660 the ratings of fear and avoidance subscales.

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709 **Figure S2.** Distribution of symptom scores for each questionnaire for A) Kelley B) Patzelt C)
 710 Rouault D) Neureka. Black line indicates mean. Blue dashed line indicates suggested
 711 significant ‘clinical’ cut-off for highly symptomatic individuals according to questionnaire
 712 criteria. >50 is suggested clinical depression cut-off (Zung, 1965), >44 for STAI-T is
 713 suggested clinical anxiety cut-off (Ercan et al., 2015), >21 for OCI-R indicates likely
 714 presence of OCD (Foa et al., 2002), >20 for EAT-26 suggests presence of an eating disorder
 715 (Garner et al., 1982). Cut-off scores for the LSAS could not be calculated due to the use of an
 716 averaged metric rather than summing the ratings of fear and avoidance subscales.

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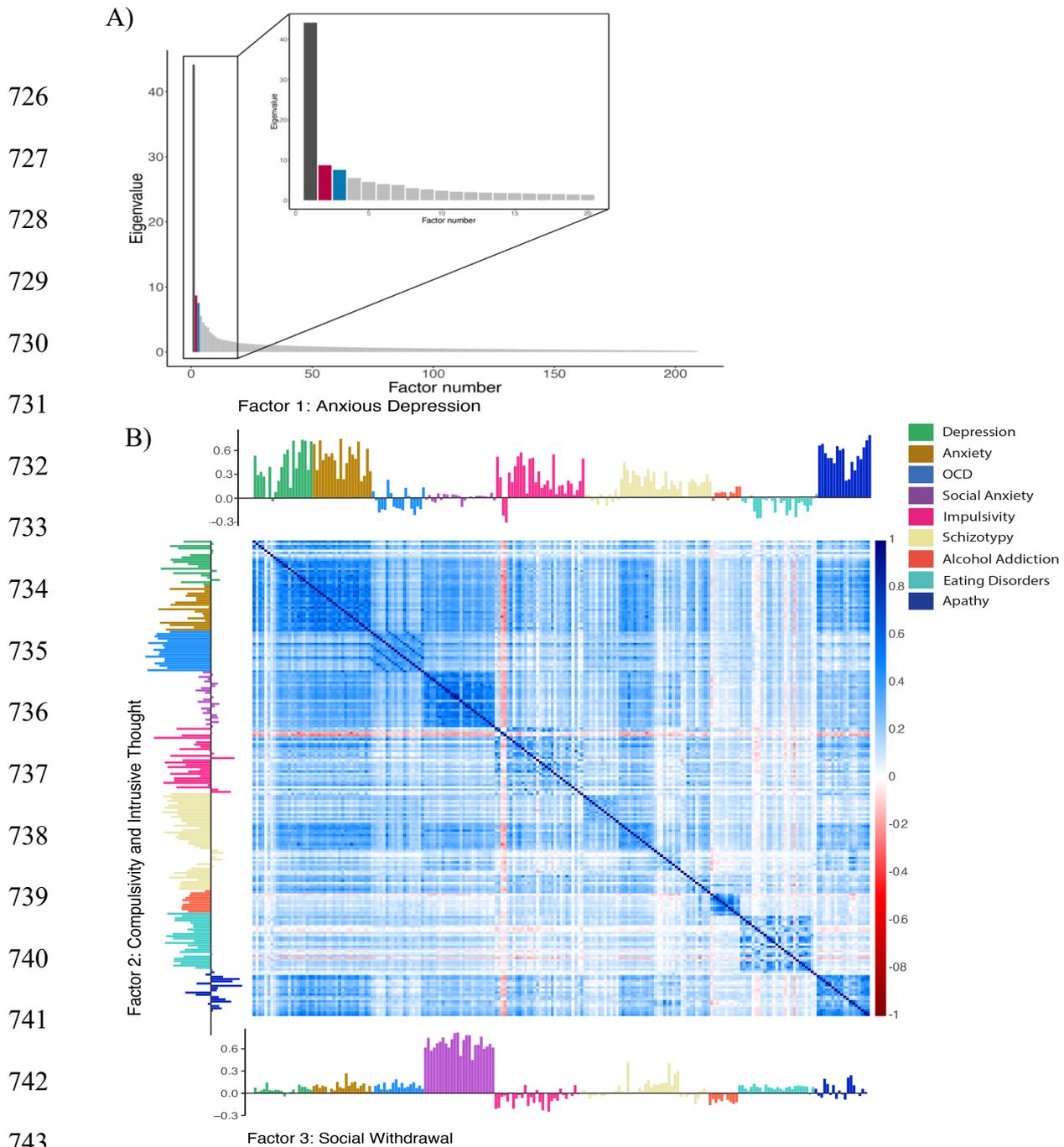
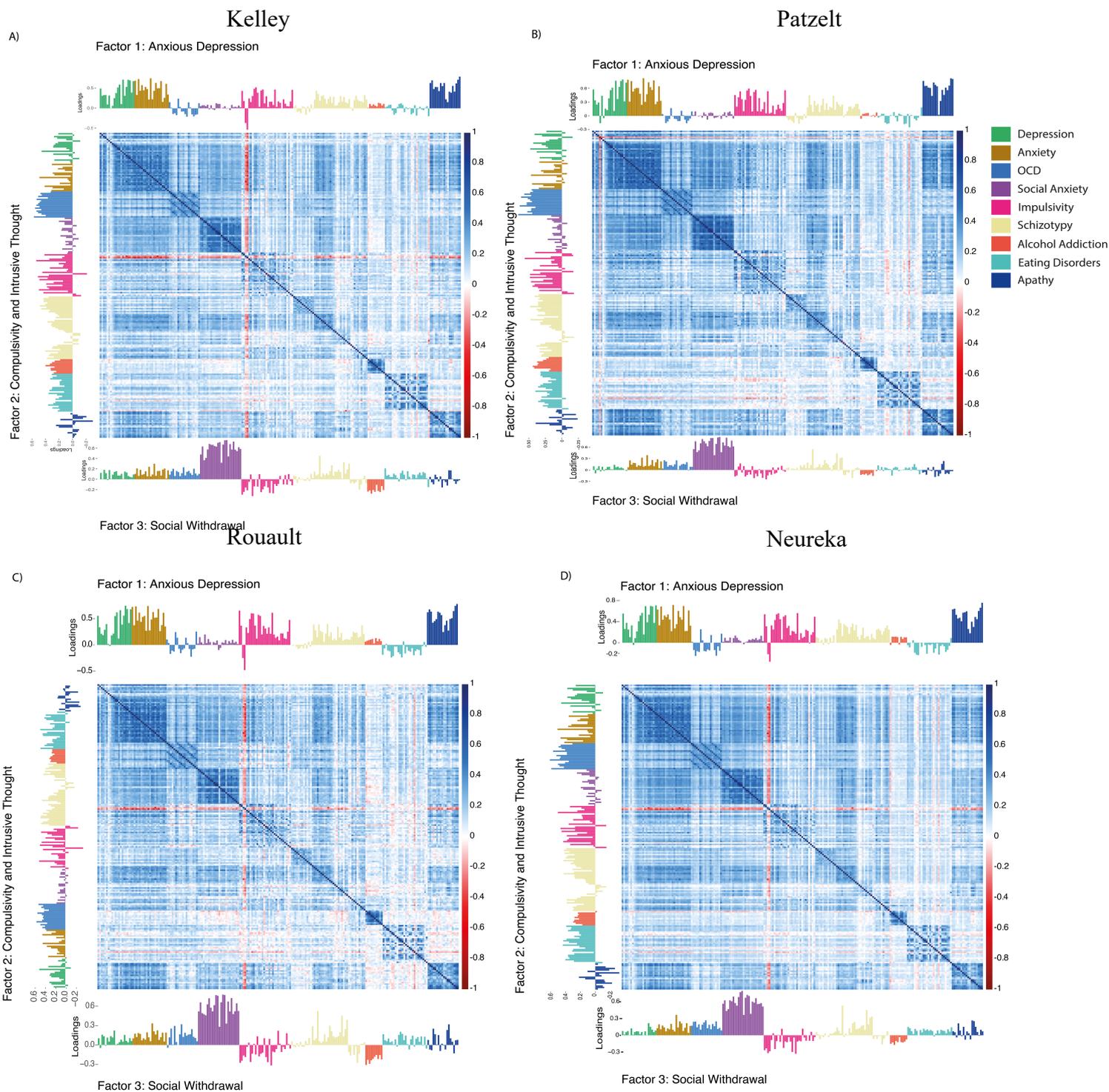


Figure 1. Trans-diagnostic 3-factor structure for the combined dataset suggested by Cattell's criterion. A) Eigenvalues for three factor structure, factor 1 (grey): AD, factor 2 (red): CIT factor 3 (blue): SW. B) Item loadings for each factor are shown above the correlation matrix, with the colour legend indicating which questionnaire they belong to.



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797 **Figure S3.** Trans-diagnostic factor structure for 3-factor solution suggested by Cattell's
 798 criterion for A) Kelley B) Patzelt C) Rouault D) Neureka datasets. Item loadings for each factor
 799 are shown above the correlation matrix, with the colour legend indicating which questionnaire
 800 they belong to.

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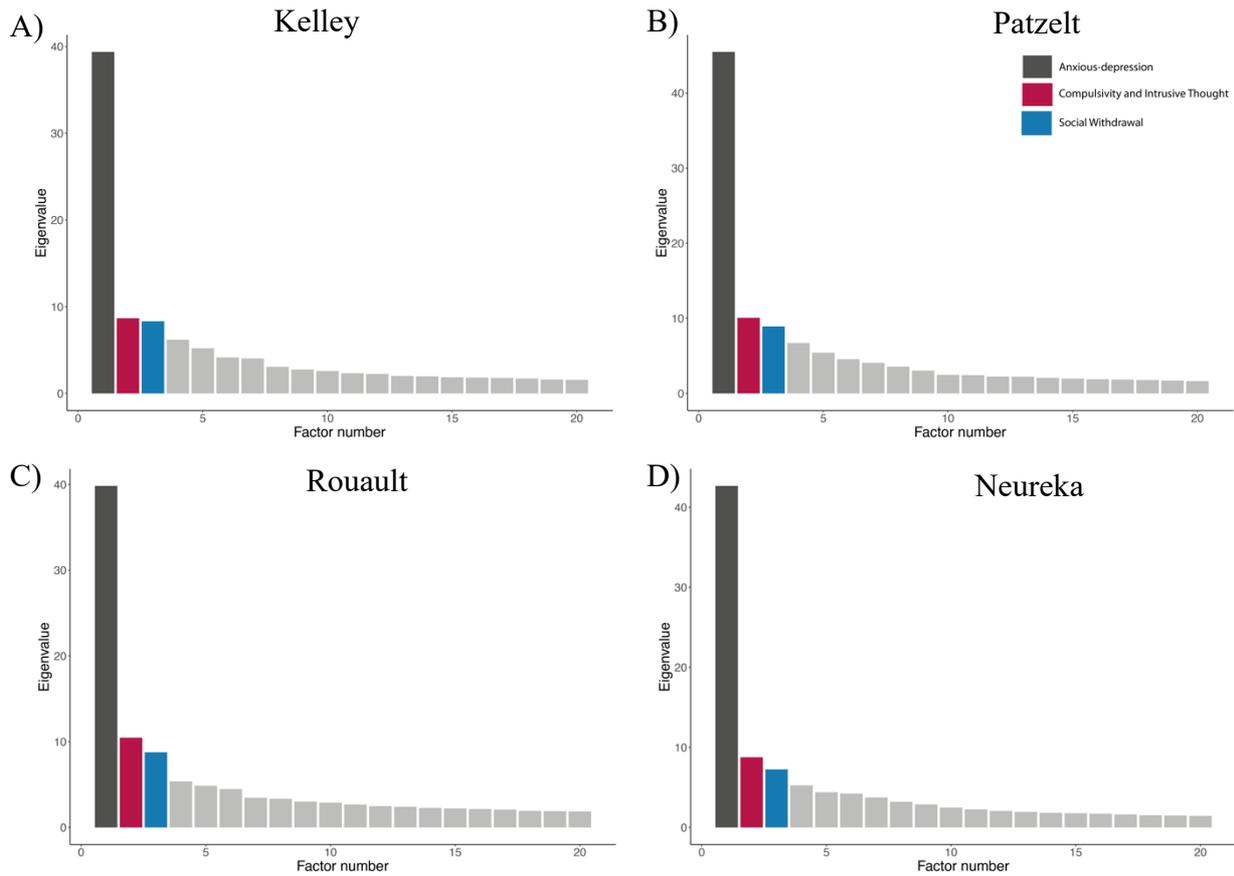
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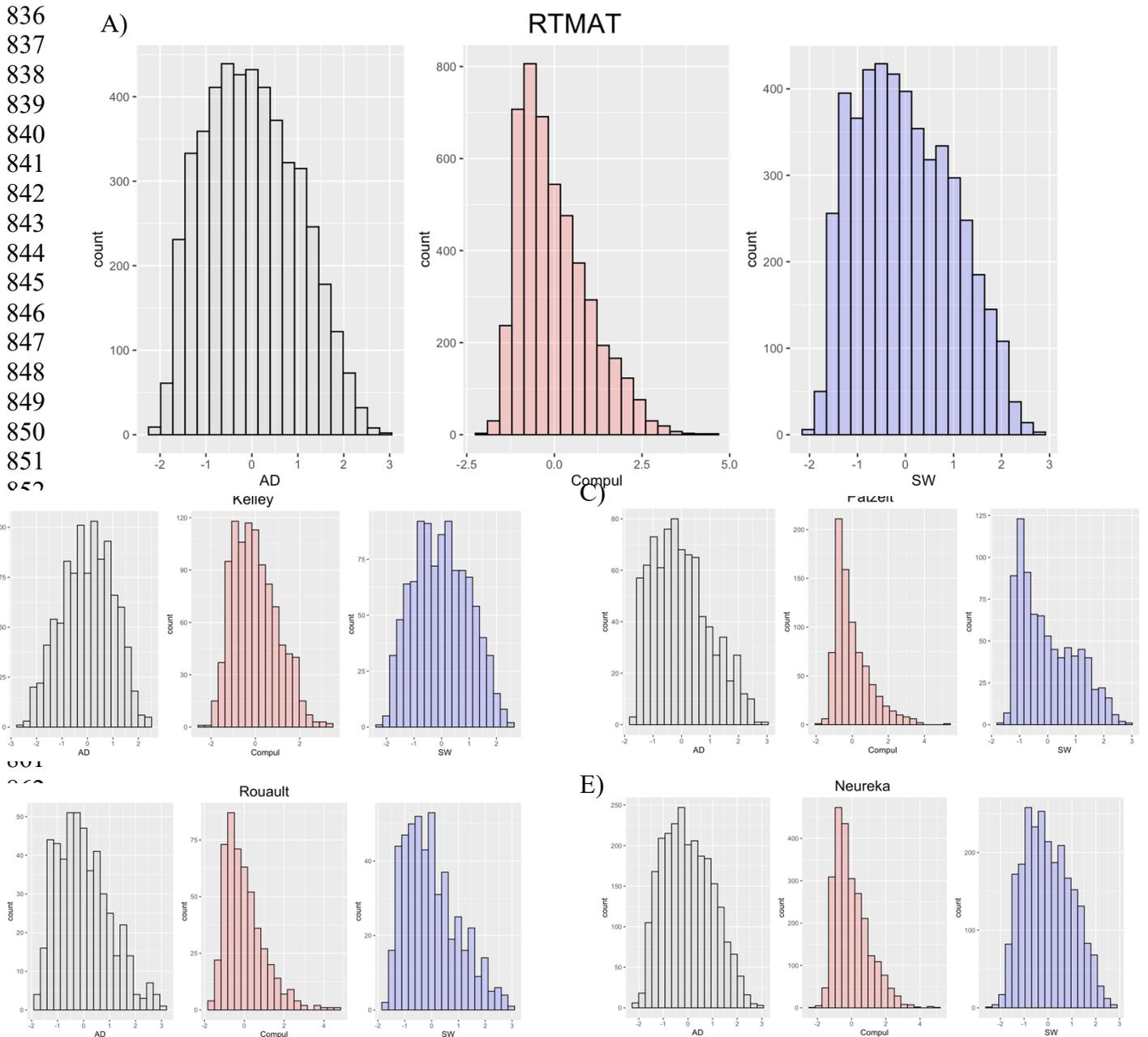
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 809 **Figure S4. Eigenvalues for first 20 factor solution for A) Kelley B) Patzelt C) Rouault D)**
 810 **Neureka datasets. Three-factor solutions were the best solution according to Cattell's**
 811 **criterion. Across datasets, anxious-depression was always the factor with the largest**
 812 **eigenvalues, meaning it explained the largest amount of variance, followed by compulsivity**
 813 **and intrusive thought then social withdrawal.**

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871 **Figure S5.** Distributions of predicted factor scores for A) the pooled dataset B) Kelley C)
872 Patzelt D) Rouault E) Neureka.

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886 **Assessing different factor solutions**

887 The 23-factor model could not be inverted, suggested the model may be unidentifiable,
888 therefore we opted to fit up to an 8-factor model, similar to Gillan et al. (2016). As can be seen
889 in Table S6, across the fit metrics, there was little benefit to adding more factors. s

Factor Solutions	Chi Sq	CFI	RMSEA	AIC	BIC
1	6031.55	0.84	0.1	6123.55	4242.37
2	9230.36	0.84	0.07	9388.36	3777.25
3	11782.35	0.82	0.06	11986.35	3046.48
4	16279.69	0.82	0.06	16549.69	1149.44
5	19224.53	0.83	0.05	19546.53	-1693.34
8	29010.97	0.81	0.04	29500.97	-14030.5

890 **Table S6.** Fit metrics from the CFA models, assessing multiple factor solutions to the data.
891 Although the 3 factor model was not the best-fitting model across fit metrics in absolute terms,
892 there was little improvement in relative terms by adding more factors.

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