

**Table S1** Indirect effects of stigma on depression and sleep quality

Indirect pathway number	Indirect pathway	$\beta$	B	95% CI	P value	Mediating effect/ total effect (%)
Effect on depression						
Ind1	Stigma → perceived stress → depression	0.081	0.261	0.078 to 0.552	0.005	20.4
Ind2	Stigma → anxiety → depression	0.083	0.265	0.156 to 0.441	0.001	20.7
Ind3	Stigma → anxiety → sleep quality → depression	0.006	0.018	0.009 to 0.031	0.001	1.4
Ind4	Stigma → sleep quality → depression	0.029	0.091	0.053 to 0.138	0.001	7.1
Ind5	Stigma → perceived stress → anxiety → depression	0.025	0.079	0.031 to 0.180	0.001	6.2
Ind6	Stigma → perceived stress → anxiety → sleep quality → depression	0.002	0.005	0.002 to 0.011	0.001	0.4
Ind7	Stigma → perceived stress → sleep quality → depression	0.013	0.038	0.015 to 0.070	0.002	3.0
Effect on sleep quality						
Ind8	Stigma → perceived stress → sleep quality	0.139	0.303	0.107 to 0.573	0.003	23.1
Ind9	Stigma → anxiety → sleep quality	0.065	0.142	0.078 to 0.236	0.001	10.9
Ind10	Stigma → anxiety → depression → sleep quality	0.015	0.033	0.018 to 0.060	<0.001	2.5
Ind11	Stigma → depression → sleep quality	0.031	0.066	0.024 to 0.120	0.002	5.2
Ind12	Stigma → perceived stress → depression → sleep quality	0.015	0.033	0.010 to 0.071	0.004	2.5
Ind13	Stigma → perceived stress → anxiety → depression → sleep quality	0.005	0.010	0.004 to 0.023	0.001	0.8
Ind14	Stigma → perceived stress → anxiety → sleep quality	0.020	0.043	0.017 to 0.080	0.001	3.2

All 95% confidence intervals refer to the unstandardized indirect effect (B).  $\beta$ , standardized indirect effect; B, unstandardized indirect effect; CI, confidence interval.

**Table S2** Pairwise comparisons of indirect effects of stigma on depression and sleep quality

Comparison	B	95% CI	P value
Ind1-Ind3	0.244	0.052 to 0.540	0.012
Ind1-Ind5	0.182	0.012 to 0.478	0.029
Ind1-Ind6	0.256	0.074 to 0.544	0.005
Ind1-Ind7	0.223	0.047 to 0.497	0.008
Ind2-Ind3	0.247	0.137 to 0.417	0.001
Ind2-Ind4	0.174	0.063 to 0.346	0.003
Ind2-Ind5	0.186	0.065 to 0.384	0.010
Ind2-Ind6	0.260	0.149 to 0.436	0.001
Ind2-Ind7	0.227	0.105 to 0.420	0.001
Ind3-Ind4	-0.073	-0.114 to -0.040	0.001
Ind3-Ind5	-0.061	-0.166 to -0.007	0.026
Ind3-Ind6	0.013	0.003 to 0.027	0.010
Ind4-Ind6	0.086	0.048 to 0.134	0.001
Ind5-Ind6	0.074	0.028 to 0.173	0.001
Ind6-Ind7	-0.033	-0.063 to -0.012	0.002
Ind1-Ind2	-0.004	-0.300 to 0.335	0.927
Ind1-Ind4	0.170	-0.038 to 0.480	0.130
Ind3-Ind7	-0.020	-0.057 to 0.011	0.208
Ind4-Ind5	0.012	-0.110 to 0.091	0.883
Ind4-Ind7	0.053	-0.005 to 0.110	0.085
Ind5-Ind7	0.041	-0.004 to 0.127	0.073
Ind8-Ind10	0.270	0.063 to 0.552	0.003
Ind8-Ind11	0.278	0.097 to 0.529	0.003
Ind8-Ind12	0.270	0.094 to 0.526	0.003
Ind8-Ind13	0.293	0.106 to 0.562	0.003
Ind8-Ind14	0.260	0.084 to 0.530	0.003
Ind9-Ind10	0.109	0.050 to 0.199	0.001
Ind9-Ind11	0.118	0.041 to 0.219	0.007
Ind9-Ind12	0.110	0.030 to 0.220	0.011
Ind9-Ind13	0.132	0.060 to 0.226	0.002
Ind9-Ind14	0.100	0.028 to 0.197	0.011
Ind10-Ind13	0.023	0.009 to 0.051	0.007
Ind11-Ind13	0.015	0.003 to 0.032	0.004
Ind12-Ind13	0.023	0.002 to 0.060	0.026
Ind13-Ind14	-0.033	-0.067 to -0.012	0.002
Ind8-Ind9	0.161	-0.087 to 0.473	0.240
Ind10-Ind11	0.009	-0.018 to 0.042	0.407
Ind10-Ind12	-0.009	-0.051 to 0.032	0.738
Ind10-Ind14	0.000	-0.042 to 0.039	0.927
Ind11-Ind12	-0.008	-0.036 to 0.010	0.375
Ind11-Ind14	-0.018	-0.053 to 0.008	0.194
Ind12-Ind14	-0.010	-0.044 to 0.028	0.569

B, unstandardized indirect effect; CI, confidence interval.

**Table S3** E-value sensitivity analyses for the associations between stigma and psychological outcomes

Outcome	RR	95% CI (lower)	95% CI (upper)	E-value (point estimate)	E-value (lower CI)
Depression	11.11	5.56	$\infty$	21.71	10.59
Sleep quality	4.76	3.85	5.88	8.99	7.15