Table 1. Percentage of children scoring above SCARED cut-off at each of the three times of assessment (N = 143).

	Time 1	Time 2	Time 3
	Pre-Covid	Summer 2020	Summer 2021
Above SCARED cut-off (≥ 25)	34%	43%	48%

	Percentage
Socioeconomic indicators	
WIMD Quintiles [†] (two most deprived categories)	47
Income (less than £20,000 pa)	29
Families including a keyworker	55
Parental education (highest)	8
No formal educational qualification O-Levels / GCSEs	
	29 22
A-Levels / Higher	23
University degree	19
Higher or postgraduate degree	21
Ethnicity	
British	76
British / European	2
Other European	1
British / Bangladeshi/Indian/Pakistani	1
British / African	1
British / Caribbean	1
British / Turkish	1
British / Arabian	1
Arab	1
Other	4
Unknown	9
Child Adversity	
Physical abuse present	49
Parental separation	18
Parental mental health problems	42
Parental incarceration	5
Child adversity sum (≥ 1)	69
Support	
Social services involvement	29
CAMHS involvement	17
Extra school support for SEN	63
Teacher-reported SDQ	
SDQ Total, mean (SD)	15.85 (6.74)
Percent high/very high	51
SDQ Emotional, mean (SD)	2.52 (2.34)
Percent high/very high	23
SDQ Conduct, mean (SD)	3.06 (2.58)
Percent high/very high	39
SDQ Hyperactivity, mean (SD)	7.17 (2.96)

Table 2. Participant demographics at baseline (pre-COVID) (n = 143).

Percent high/very high	57
SDQ Peer, mean (SD)	3.04 (2.34)
Percent high/very high	31
SDQ Prosocial, mean (SD)	4.92 (2.94)
Percent high/very high	36
Lucid Verbal and Nonverbal IQ	
Verbal standard score, mean (SD)	105.62(16.03)
Nonverbal standard score, mean (SD)	94.17(17.06)

Note: † – Welsh Assembly Government (2019). *Welsh IMD 2019 data*. Available from: <u>https://statswales.gov.wales/Catalogue/Community-Safety-and-Social-Inclusion/Welsh-Index-of-Multiple-Deprivation</u>

	Time 1	Time 2	Time 3			
	Mean (SD)	Mean (SD)	Mean (SD)	Sta	atistics	
SDQ				F	р	ηp ²
Total	18.32 (6.92)	19.30 (6.77)	19.00 (7.42)	2.61	.075	.018
Emotional	3.70 (2.70) ^b	4.00 (2.61) ^c	4.48 (2.75) ^{b,c}	7.09**	.001	.048
Conduct	4.16 (2.75) ^b	4.04 (2.66)	3.70 (2.73) ^b	4.33*	.014	.030
Hyperactivity	7.44 (2.65)	7.80 (2.35)	7.53 (2.47)	2.85	.060	.020
SCARED						
Total	20.22 (14.93) ^{a,b}	24.18 (15.26) ^a	25.02 (16.16) ^b	13.80**	<.001	.089
Panic/somatic	3.37 (4.53) ^{a,b}	7.69 (5.58) ^a	7.57 (5.47) ^b	76.10**	<.001	.349
GAD	5.45 (4.47) ^b	6.09 (3.73)	6.50 (4.07) ^b	6.02**	.003	.041
Separation	5.04 (3.96) ^a	4.20 (3.24) ^a	4.55 (3.59)	4.68**	.010	.032
School	$1.28(1.58)^{a,b}$	2.48 (1.94) ^a	2.65 (2.01) ^b	43.07**	<.001	.233
Social	5.08 (3.97) ^{a,b}	3.71 (2.89) ^a	3.74 (3.02) ^b	14.82**	<.001	.094
HADS				t	р	d
Total	-	14.20 (7.75)	11.35 (7.34)	4.55**	<.001	.412
Anxiety	-	7.73 (4.73)	6.35 (3.83)	3.73**	<.001	.336
Depression	-	6.49 (4.06)	5.02 (4.33)	3.90**	<.001	.353

Table 3. Descriptive statistics and repeated measure ANOVAs for child and parent mental health symptoms.

SDQ = Strengths and Difficulties Questionnaire, SCARED = Screen for Child Anxiety Related Emotional Disorders. HADS = Hospital Anxiety and Depression Scale. * = p < 0.05, ** = p < 0.01

^a Significant difference between Time 1 and Time 2.

^b Significant difference between Time 1 and Time 3.

^c Significant difference between Time 2 and Time 3.

Variable	п	Mean	SD	1	2	3	4	5	6	7	8
1. SDQ Total (Time 1)	142	18.32	6.92	-							
2. SDQ Total (Time 2)	142	19.26	6.76	.709**	-						
3. SDQ Total (Time 3)	142	19.01	7.40	.705**	.764**	-					
4. Child anxiety (Time 1)	142	20.22	14.93	.336**	.172*	.177*	-				
5. Child anxiety (Time 2)	142	24.18	15.26	.389**	.480**	.330**	.602**	-			
6. Child anxiety (Time 3)	142	25.02	16.16	.366**	.416**	.460**	.645**	.791**	-		
7. Parental anxiety/depression (Time 2)	128	14.12	7.71	.263**	.454**	.310**	.237**	.361**	.251**	-	
8. Parental anxiety/depression (Time 3)	133	11.05	7.23	.240**	.379**	.274**	.239**	.340**	.288**	.543**	-

Table 4. Correlations between measures of child and parent mental health across three times of assessment (n=143).

Note. SDQ = Strengths and Difficulties Questionnaire, SCARED = Screen for Child Anxiety Related Emotional Disorders. HADS = Hospital Anxiety and Depression Scale.

p*<0.05, *p*<0.01.

	Consistently low $(n = 63)$	Consistently high $(n = 32)$	New onset $(n = 27)$
Demographic measures	(n - 0.0)	(n - 52)	(n-2i)
Mean age in months (SD)	75.41 (12.12)	76.16 (12.90)	71.67 (11.65)
Percent Girls	36	48	33
Mean verbal IQ	106.25	106.83	101.38
(SD)	(17.73)	(13.51)	(13.56)
Mean nonverbal IQ (SD)	94.86 (19.14)	95.42 (15.21)	96.38 (12.82)
Socioemotional measures			
Teacher-rated peer problems (SD)	3.00 ^a (2.38)	2.12 ^b (1.82)	3.95 ^a (2.50)
(5D)			
Self-esteem	57.98	57.95	53.70
(SD)	(6.59)	(6.48)	(7.26)
Negative response bias (SD)	0.14 (0.08)	0.14 (0.07)	0.20 (0.13)
Social contact during lockdown/school closure	× -/		
Percent having no contact through any mode of communication	27	20	44

Table 5. Descriptive statistics and comparisons between anxiety groups.

Note. Means not sharing a common superscript differ significantly (p < .05, Bonferronicorrected).

Predictors	В	Beta	t	р
<i>Model 1</i> Age	003	073	721	.472
Verbal IQ	002	069	843	.401
Nonverbal IQ	001	021	211	.833
Anxiety at Time 1	.550	.520	6.356	<.001
<i>Model 2</i> Age	002	045	445	.657
Verbal IQ	001	051	626	.533
Nonverbal IQ	.000	007	074	.941
Anxiety at Time 1	.579	.548	6.699	<.001
Teacher-rated peer problems	.010	.046	.552	.582
Negative response bias	1.030	.188	2.264	.026
Self-esteem	002	002	256	.798

Table 6. Predictors of child anxiety at Time 3, controlling for age, IQ, and anxiety at Time 1.

Note. Model 1: $R^2 = .269$, F(4, 112) = 10.308, p < .001. Model 2: $R^2 = .309$, F(7, 109) = 6.958, p < .001. SCARED = Screen for Child Anxiety Related Emotional Disorders. SDQ = Strengths and Difficulties Questionnaire. SPPC= Self Perception Profile for Children. FER = Facial Emotion Recognition test.

Predictors	Parameter estimates					
	В	SE B	Wald	р		
Consistently low						
Feacher-rated peer problems	165	.124	1.774	.183		
Negative response bias	-6.062	2.896	4.382	.036		
Self-esteem	.025	.040	.382	.537		
Social contact luring lockdown	1.018	.566	3.242	.072		
onsistently high						
eacher-rated peer problems	346	.147	5.567	.018		
legative response bias	-6.098	3.360	3.295	.069		
elf-esteem	013	.046	.075	.785		
ocial contact uring lockdown	1.163	.675	2.972	.085		

Table 7. Predictors of anxiety group (consistently high, consistently low, new onset), with new onset group as reference category