**Supplementary Table 1.** Description of the sociodemographic characteristics and study measures at both baseline and at the two-year follow-up and characteristics of non-participants at baseline and follow up.

| **Characteristic**; n (%),  unless otherwise stated | **Number of answers on specific items** | **Participants at baseline (N=15563)** | **Number of answers on specific items** | **Participants**  **at follow -up**  **(baseline responses; N=11386)** | **Number of answers on specific items** | **Participants**  **at follow -up**  **(follow-up responses.**  **N =11386)** | **Non-Participants at baseline**  **(N=18437)** | **Non-Participants at follow -up**  **(N=4177)** |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Age, years;** mean (SD) | 15563 | 51.6 (18.5) | 11386 | 53.8 (17.5) | 11384 | 55.8 (17.5) | - | 45.6 (19.5) |
| **Sex** | 15563 |  | 11386 |  | 11386 |  |  |  |
| Men |  | 7151 (46.0) |  | 5125 (45.0) |  | 5125 (45.0) | 9837 (54.0) | 2026 (48.5) |
| Women |  | 8412 (54.0) |  | 6261 (55.0) |  | 6261 (55.0) | 8382 (46.0) | 2151 (51.5) |
| **Civil status** | 15555 |  | 11381 |  | 11386 |  |  |  |
| Single |  | 5134 (33.0) |  | 3283 (28.8) |  | 3179 (27.9) | 9440 (51.8) | 1851 (44.3) |
| Married |  | 7825 (50.3) |  | 6104 (53.7) |  | 6105 (53.6) | 6347 (34.8) | 1721 (41.2) |
| Divorced |  | 1762 (11.3) |  | 1351 (11.9) |  | 1387 (12.2) | 1802 (9.9) | 411 (9.8) |
| Widowed |  | 834 (5.4) |  | 643 (5.6) |  | 715 (6.3) | 630 (3.5) | 191 (4.6) |
| **Educational level** | 15256 |  | 11205 |  | 11162 |  |  |  |
| Elementary school |  | 3442 (22.6) |  | 2571 (22.9) |  | 2491 (22.3) | - | 871 (21.5) |
| Secondary school or vocational training |  | 6225 (40.8) |  | 4327 (38.6) |  | 4257 (38.2) | - | 1898 (46.9) |
| College or university |  | 5589 (36.6) |  | 4307 (38.5) |  | 4414 (39.5) | - | 1282 (31.6) |
| **Financial hardship** | 15115 |  | 11252 |  | 11260 |  |  |  |
| Yes |  | 1963 (12.8) |  | 1206 (10.7) |  | 1059 (9.4) | - | 757 (18.5) |
| No |  | 13383 (87.2) |  | 10046 (89.3) |  | 10201 (90.6) | - | 3337(81.5) |
| **Immigration status** | 15346 |  | 11386 |  | 11386 |  |  |  |
| Swedish-born |  | 14093 (90.6) |  | 10496 (92.2) |  | 10496 (92.2) | 14475 (79.5) | 3597 (86.1) |
| Foreign-born |  | 1470 (9.4) |  | 890 (7.8) |  | 890 (7.8) | 3744 (20.5) | 580 (13.9) |
| **Pain intensity; (mean, SD)** | 6870 | 4.8 (2.0) | 4993 | 4.7 (1.9) | 5305 | 4.7 (1.9) |  | 4.9 (2.1) |
| **GWBS Anxiety (mean, SD)** | 14969 | 7.3 (5.1) | 11012 | 6.9 (5.1) | 10935 | 7.0 (5.1) | - | 8.2 (5.3) |
| **GWBS Depression (mean SD)** | 15020 | 5.1 (3.8) | 11060 | 4.9 (3.6) | 10959 | 5.0 (3.7) | - | 5.6 (4.1) |
| **CP** | 15251 | 5917 (92.4) | 11165 | 4318 (38.7) | 11152 | 4478 (40.2) | - | 1599 (39.1) |
| **CWSP** | 15251 | 1186 (7.6) | 11165 | 861 (7.6) | 11152 | 894 (7.9) | - | 325 (7.8) |
| **Severe CP** | 6870 | 1437 (20.9) | 4993 | 1009 (20.2) | 5305 | 1109 (20.9) | - | 428 (22.8) |

Notes: CP=Chronic pain, CWSP=Chronic widespread pain, CGWBS= General Well-Being Scale, SD=standard deviation.

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| **Supplementary Table 2**. Path model's parameters for chronic pain (1) | | | | | | | |
|  | |  | **95% C.I.** | |  |  |  |
|  | | **Beta(2)** | **Lower** | **Upper** | **z-value** | **p** | **OR (3)** |
| CP at follow up~ | |  |  |  |  |  |  |
| Baseline factors | MOD | 0.24 | 0.22 | 0.25 | 33.301 | <0.001 | 1.27 |
|  | IMG | 0.02 | 0.00 | 0.03 | 2.493 | 0.01 | 1.02 |
|  | FNH | 0.03 | 0.01 | 0.04 | 3.592 | <0.001 | 1.03 |
|  | MRD | 0.00 | -0.01 | 0.01 | 0.037 | 0.97 | 1.00 |
|  | WOM | -0.00 | -0.01 | 0.01 | -0.337 | 0.73 | 1.00 |
|  | AGE | 0.19 | 0.17 | 0.20 | 24.805 | <0.001 | 1.21 |
|  | UED | -0.04 | -0.05 | -0.02 | -4.888 | <0.001 | 0.96 |
| MOD at baseline ~ | |  |  |  |  |  |  |
| Baseline factors | IMG | 0.07 | 0.05 | 0.08 | 8.937 | <0.001 | 1.07 |
|  | FNH | 0.06 | 0.04 | 0.07 | 7.794 | <0.001 | 1.06 |
|  | MRD | -0.01 | -0.02 | 0.00 | -1.558 | 0.11 | 0.98 |
|  | WOM | 0.00 | -0.01 | 0.01 | 0.422 | 0.67 | 1.00 |
|  | AGE | -0.25 | -0.27 | -0.24 | -33.553 | <0.001 | 0.97 |
|  | UED | 0.00 | -0.01 | 0.01 | 0.282 | 0.77 | 1.00 |
| IMG at baseline~ | |  |  |  |  |  |  |
| Baseline factors | FNH | 0.05 | 0.36 | 0.06 | 5.859 | <0.001 | 1.05 |
|  | MRD | 0.00 | -0.01 | 0.02 | 0.913 | 0.36 | 1.01 |
|  | WOM | 0.00 | -0.01 | 0.02 | 0.427 | 0.66 | 1.00 |
|  | AGE | -0.05 | -0.06 | -0.03 | -5.832 | <0.001 | 0.95 |
|  | EDU | 0.01 | -0.01 | 0.02 | 0.912 | 0.36 | 1.01 |
| 1. χ2 (18) =3047.136, p < 0.001, TLI = 0.999, NFI =0.999, NNFI =0.999, CFI = 0.999, GFI = 0.999, SRMR =0.001, RMSEA =0.000   Notes:AGE=age, CP= Chronic pain, CI=Confidence interval, IMG=Immigrants, UED= university education, WOM= women, MRD=married, MOD= mood (anxiety and depression), FNH=financial hardship, OR=Odds ratio, | | | | | | | |
| 1. Completely standardized solution beta coefficients (estimates of parameters if the variances are unity). | | | | | | | |
| (3) Exponential form of beta. | | | | | | | |

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| **Supplementary Table 3.** Path model's parameters for chronic widespread pain (1) | | | | | | | |
|  | |  | **95% C.I.** | |  |  |  |
|  | | **Beta(2)** | **Lower** | **Upper** | **z-value** | **p** | **OR (3)** |
| CWP at follow up~ | |  |  |  |  |  |  |
| Baseline factors | MOD | 0.17 | 0.15 | 0.18 | 20.493 | <0.001 | 1.18 |
|  | IMG | 0.03 | 0.01 | 0.04 | 3.247 | 0.001 | 1.03 |
|  | FNH | 0.03 | 0.01 | 0.04 | 3.153 | 0.002 | 1.03 |
|  | MRD | 0.01 | -0.00 | 0.02 | 1.733 | 0.08 | 1.01 |
|  | WOM | 0.00 | -0.01 | 0.02 | 0.507 | 0.61 | 1.00 |
|  | AGE | 0.09 | 0.07 | 0.10 | 12.066 | <0.001 | 1.09 |
|  | UED | -0.00 | -0.02 | 0.01 | -0.321 | 0.75 | 0.99 |
| MOD at baseline ~ | |  |  |  |  |  |  |
| Baseline factors | IMG | 0.07 | 0.05 | 0.09 | 8.881 | <0.001 | 1.07 |
|  | FNH | 0.06 | 0.05 | 0.08 | 8.056 | <0.001 | 1.06 |
|  | MRD | -0.01 | -0.02 | 0.00 | -1.514 | 0.13 | 0.99 |
|  | WOM | 0.00 | -0.01 | 0.02 | 0.367 | 0.71 | 1.00 |
|  | AGE | -0.26 | -0.27 | -0.24 | -33.863 | <0.001 | 0.77 |
|  | UED | 0.00 | -0.01 | 0.02 | 0.627 | 0.53 | 1.00 |
| IMG at baseline~ | |  |  |  |  |  |  |
| Baseline factors | FNH | 0.05 | 0.04 | 0.07 | 6.206 | <0.001 | 1.05 |
|  | MRD | 0.01 | -0.01 | 0.02 | 0.709 | 0.48 | 1.01 |
|  | WOM | 0.01 | -0.01 | 0.02 | 0.669 | 0.50 | 1.01 |
|  | AGE | -0.05 | -0.07 | -0.03 | -6.183 | <0.001 | 0.95 |
|  | EDU | 0.01 | -0.01 | 0.02 | 0.766 | 0.44 | 1.01 |
| 1. χ2 (18) = 2221.684, p < 0.001, TLI = 0.999, NFI =0.999, NNFI =0.999, CFI = 0.999, GFI = 0.999, SRMR =0.001, RMSEA =0.000 Notes:AGE=age, CI=Confidence interval, CWP= chronic widespread pain, IMG=Immigrants, UED= university education, WOM= women, MRD=married, MOD= mood (anxiety and depression), FNH=financial hardship, OR=Odds ratio. | | | | | | | |
| 1. Completely standardized solution beta coefficients (estimates of parameters if the variances are unity). | | | | | | | |
| (3) Exponential form of beta. | | | | | | | |

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| **Supplementary Table 4.** Path model's parameters for severe chronic pain (1) | | | | | | | | |
|  | |  | **95% C.I.** | |  |  |  |
|  | | **Beta(2)** | **Lower** | **Upper** | **z-value** | **p** | **OR (3)** |
| SCP at follow up~ | |  |  |  |  |  |  |
| Baseline factors | MOD | 0.10 | 0.07 | 0.13 | 6.399 | <0.001 | 1.11 |
|  | IMG | 0.05 | 0.03 | 0.09 | 3.614 | <0.001 | 1.05 |
|  | FNH | 0.07 | 0.04 | 0.10 | 4.597 | <0.001 | 1.07 |
|  | MRD | -0.01 | -0.03 | 0.02 | -0.429 | 0.67 | 0.99 |
|  | WOM | -0.01 | -0.04 | 0.01 | -0.911 | 0.36 | 0.99 |
|  | AGE | 0.02 | -0.01 | 0.05 | 1.289 | 0.20 | 1.02 |
|  | UED | -0.06 | -0.09 | -0.03 | -3.736 | <0.001 | 0.94 |
| MOD at baseline ~ | |  |  |  |  |  |  |
| Baseline factors | IMG | 0.07 | 0.04 | 0.10 | 4.798 | <0.001 | 1.07 |
|  | FNH | 0.11 | 0.08 | 0.14 | 7.640 | <0.001 | 1.12 |
|  | MRD | -0.02 | -0.05 | 0.00 | -1.819 | 0.07 | 0.98 |
|  | WOM | 0.01 | -0.01 | 0.02 | 1.362 | 0.17 | 1.01 |
|  | AGE | -0.24 | -0.27 | -0.21 | -16.415 | <0.001 | 0.78 |
|  | UED | 0.03 | 0.01 | 0.06 | 2.103 | 0.04 | 1.03 |
| IMG at baseline~ | |  |  |  |  |  |  |
| Baseline factors | FNH | 0.10 | 0.06 | 0.13 | 5.571 | <0.001 | 1.11 |
|  | MRD | 0.02 | -0.01 | 0.05 | 1.375 | 0.17 | 1.02 |
|  | WOM | 0.02 | -0.01 | 0.05 | 1.733 | 0.08 | 1.02 |
|  | AGE | -0.04 | -0.07 | -0.01 | -2.616 | 0.009 | 0.96 |
|  | EDU | 0.03 | -0.01 | 0.06 | 1.730 | 0.08 | 1.03 |
| 1. χ2 (18) = 665.608, p < 0.001, TLI = 0.945, NFI =0.996, NNFI =0.945, CFI = 0.997, GFI = 0.999, SRMR =0.004, RMSEA =0.020 Notes:AGE=age, CI=Confidence interval, CWP= chronic widespread pain, IMG=Immigrants, UED= university education, WOM= women, MRD=married, MOD= mood (anxiety and depression), FNH=financial hardship, OR=Odds ratio. | | | | | | | | |
| 1. Completely standardized solution beta coefficients (estimates of parameters if the variances are unity). | | | | | | | | |
| (3) Exponential form of beta. | | | | | | | | |