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| **Supplemental Table S1. 17 Studies Excluded from the Full-Text Review** | |
| **Author** | **Reason for Exclusion** |
| Goodwin RD et al, 2004 [1] | Non-cohort study |
| Jiang CQ et al, 2013 [2] | Non-cohort study |
| Ramos Olazagasti MA et al, 2012 [3] | Non-cohort study |
| Scott KM et al, 2008 [4] | Non-cohort study |
| Trojan TD et al, 2014 [5] | Non-cohort study |
| Wainwright NW et al, 2007 [6] | Non-cohort study |
| Covaciu C et al, 2013 [7] | No relevant outcomes |
| Goodwin RD et al, 2013 [8] | No relevant outcomes |
| Otten R et al, 2009 [9] | No relevant outcomes |
| Slattery MJ et al, 2011 [10] | No relevant outcomes |
| Lucke JC et al, 2010 [11] | No relevant outcomes |
| Katz PP et al, 2010 [12] | No relevant outcomes |
| Hasler G et al, 2006 [13] | Subjects with asthma at study baseline were not excluded for depression predicting asthma |
| Goodwin RD et al, 2009 [14] | Subjects with asthma at study baseline were not excluded for depression predicting asthma |
| Chen MH et al, 2013 [15] | Subjects with depression at study baseline were not excluded for asthma predicting depression |
| Chen MH et al, 2014 [16] | Subjects with depression at study baseline were not excluded for asthma predicting depression |
| Wainwright NW [17] | Depression and risk of asthma admission |

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14. Goodwin RD, Sourander A, Duarte CS et al. Do mental health problems in childhood predict chronic physical conditions among males in early adulthood? Evidence from a community-based prospective study. *Psychol Med* 2009;39:301-311.

15. Chen M-H, Su T-P, Chen Y-S et al. Higher risk of developing major depression and bipolar disorder in later life among adolescents with asthma: A nationwide prospective study. *J Psychiatr Res* 2014;49:25-30.

16. Chen M-H, Su T-P, Chen Y-S et al. Higher risk of mood disorders among adolescents with adhd and asthma: A nationwide prospective study. *J Affect Disord* 2014;156:232-235.

17. Wainwright NWJ, Surtees PG, Wareham NJ et al. Psychosocial factors and incident asthma hospital admissions in the epic-norfolk cohort study. *Allergy: European Journal of Allergy and Clinical Immunology* 2007;62:554-560.