1APPENDICES

S-Table 1. Psychometric Information for the Coping Scales

	Cronbach's $lpha$	Explained variance (%)	Factor loading
Denial (1) I act as though this hasn't even happened.	0.856	29.413	0.738
(2) I say to myself "this isn't real".			0.883
(3) I pretend that this hasn't really happened to me.			0.899
(4) I refuse to believe that this happened to me.			0.828
Acceptance (1) I accept the reality of the fact that this has	0.772	13.903	0.816
happened to me. (2) I learn to live with the situation.			0.691
(3) I get used to the idea that this has happened to me.			0.801
(4) I accept that this has happened to me and that it can't be changed.			0.698
Problem-focused coping (1) I concentrate my efforts on doing something about my situation.	0.825	22.749	0.824
(2) I take action to try to make my situation better.			0.832
(3) I try to come up with a strategy about what to do in my situation.			0.810
(4) I think hard about what steps to take in my situation.			0.718

S-Table 2. Inclusion numbers per Hospital

	Number of included hospitals	Number of included patients
Belgium	2	
BE01		80
BE02		55
Denmark	1	
DK01		68
Italy	2	
IT01		71
IT02		68
Netherlands	3	
NL01		82
NL02		68
NL03		18
Slovenia	1	
SL01		25
United Kingdom	2	
UK01		74
UK02		66

S-Table 3. Bivariate Multilevel Analysis of the Association between Sociodemographic Characteristics, Clinical Characteristics and Country of Residence, and Coping Strategies (online only)

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Religious	Not religious	Prefers not to specify	Religion	No	Yes	Having children	No	Living with a spouse Yes	Female	Male	Gender	Years of education	Age in years	Sociodemographic Characteristic		
Ref	397	265		Ref	.919		Ref	188	Ref	.049		063	.051		β	
	942, .14 8	993, .46 2		!	.207, 1.631		٨	738, .36		440, .53 7		117, 010	.026, .076		95% CI	Denial (n=655)
			.344			.011*		.503			.845	.021*	<.001*		ρ	
Ref	203	612		Ref	226		Ref	.080	Ref	166		.061	003		β	
	671, .266	- 1.237, .014			829, .377			395, .555		581, .250		.015, .108	024, .019		95% CI	Acceptance (n=659)
	671, .266	1.237, .014	.153*		829, .377	.462		.740 395, .555		581, .250	.434	.015, .108 .010*	024, .019 .807		95% Cl p	Acceptance (n=659)
Ref	671, .266475	1.237, .014493	.153*	Ref	829, .377230	.462	Ref		Ref	581, .250499	.434					
Ref	475 .		.153*	Ref		.462	Ref	.740			.434	.010*	.807		P	Acceptance Problem-focused (n=659) (n=643)

Clinical Characteristic

Netherlands Belgium Slovenia Italy Denmark	0	1	2	ω	WHO performance status [‡]	Yes No	Current systemic treatment [†]	Years since diagnosis of current stage	Years since diagnosis	Colorectal cancer, stage IV	Lung cancer, stage III or IV	Diagnosis
117 .428 1.240 1.401 1.487	Ref	.149	.985	233		.143 Ref		.078	.081	Ref	.153	
814, .58 0 307, 1.163 068, 2.548 .670, 2.133 .592,		376, .67 4	.015, 1.955	-2.422, 1 056		742, 1.028	l	095, .25 2	017, .18 0		331, .63 7	
/	000				.245		.751	.374	106*			.535
945 -1.830 821 946 152	Ref	630	655	163		.357 Ref		.196	.081	Ref	358	
-2.126, .236 -3.101, 559 - 2.432, .789 - 2.217, .324 -1.708,		-1.077,- 1.834	-1.500, 1.900	-2.033, 1 708		430, 1.143	,	.048, .344	004, .166 0		774, .060	
	0				.043*		.374	.009*	.060*			.092*
.878 -1.732 .228 .625	Ref	-699	924	-1.659		289 Ref		025	.082	Ref	050	
549, 2.304 -3.274, 188 -1.689, 2.145 921, 2.171		-1.173, 225	-1.797, 052	-3.724, 405		521, 1.100		181, .131	004, .168		488, .388	
+ +	6				.012*		.484	.750	.061*			.822

	2.383	1.404	2.342
United Kingdom	Ref	Ref	Ref
$8^*p < 0.20$, and thus included in the final model.	e final model.		

14confined to bed or chair more than 50% of waking hours. 12ambulatory and able to carry out work of a light or sedentary nature, e.g. light house work, office work, 2-Ambulatory and capable of all 13selfcare but unable to carry out any work activities. Up and about more than 50% of waking hours, 3-Capable of only limited selfcare, 10^{\dagger} Includes chemotherapy, immunotherapy, and targeted therapy. 11[‡] 0-Fully active, able to carry on all pre-disease performance without restriction, 1-Restricted in physically strenuous activity but

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