### Analysis without imputation

#### Table 2a Summary characteristics of key indicators: drought exposure, food insecurity, and psychological distress, stratified by rural and urban location

<table>
<thead>
<tr>
<th></th>
<th>Rural (N=919)</th>
<th>Urban (N=4093)</th>
<th>All (N=5012)</th>
<th>Mean difference between rural and urban</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Drought exposure</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Zero and Moderate</td>
<td>65.0</td>
<td>44.3</td>
<td>47.3</td>
<td>20.6</td>
</tr>
<tr>
<td>Very Dry</td>
<td>5.5</td>
<td>13.4</td>
<td>12.3</td>
<td>-8.0</td>
</tr>
<tr>
<td>Long Dry</td>
<td>18.1</td>
<td>32.1</td>
<td>30.1</td>
<td>-14.0</td>
</tr>
<tr>
<td>Constant Dry</td>
<td>5.8</td>
<td>3.0</td>
<td>3.4</td>
<td>2.8</td>
</tr>
<tr>
<td>Constant and Long Dry</td>
<td>5.6</td>
<td>7.2</td>
<td>6.9</td>
<td>1.5</td>
</tr>
<tr>
<td><strong>Food insecurity</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Missing meals</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Yes</td>
<td>1.8</td>
<td>1.5</td>
<td>1.6</td>
<td>0.2</td>
</tr>
<tr>
<td>No</td>
<td>98.2</td>
<td>98.4</td>
<td>98.4</td>
<td>0.7</td>
</tr>
<tr>
<td><strong>Core food consumption</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Below-average</td>
<td>33.1</td>
<td>31.4</td>
<td>31.7</td>
<td>1.7</td>
</tr>
<tr>
<td>Above-average</td>
<td>66.9</td>
<td>68.6</td>
<td>68.3</td>
<td>2.4</td>
</tr>
<tr>
<td><strong>Discretionary food consumption</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Above average</td>
<td>60.0</td>
<td>62.4</td>
<td>62.1</td>
<td>-2.0</td>
</tr>
<tr>
<td>Below average</td>
<td>40.0</td>
<td>37.6</td>
<td>37.9</td>
<td>0.3</td>
</tr>
<tr>
<td><strong>Psychological distress, Mean (SE)</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>15.1</td>
<td>15.6</td>
<td>15.5</td>
<td>-0.5</td>
</tr>
</tbody>
</table>

Note: *Because of missing values, the sample sizes for food insecurity are variable*
Table 4a Mean levels of psychological distress by measures of food insecurity, adjusted for confounding variables

<table>
<thead>
<tr>
<th>Food insecurity</th>
<th>Mean Score (SE)</th>
<th>Mean score difference (SE)</th>
<th>P-value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Missing meals</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Yes</td>
<td>23.2 (0.6)</td>
<td>8.3 (0.6)</td>
<td>&lt;0.001</td>
</tr>
<tr>
<td>No</td>
<td>14.9 (0.1)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Below-average consumption core food</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Yes</td>
<td>15.5 (0.1)</td>
<td>0.5 (0.2)</td>
<td>0.004</td>
</tr>
<tr>
<td>No</td>
<td>15.0 (0.1)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Above-average consumption discretionary food</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Yes</td>
<td>15.3 (0.1)</td>
<td>0.5 (0.2)</td>
<td>0.001</td>
</tr>
<tr>
<td>No</td>
<td>14.7 (0.1)</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Note: Results for this analysis are presented for the whole sample only as the rural-urban interaction was not significant.
### Table 5a Levels of food insecurity by type of drought exposure, stratified by urban and rural location, adjusted for confounding variables

<table>
<thead>
<tr>
<th>Drought exposure (Rural)</th>
<th>Missing meals</th>
<th>Below-average consumption core food</th>
<th>Above-average consumption discretionary food</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Mean % (SE)</td>
<td>Mean difference (SE)(^1)</td>
<td>P-value</td>
</tr>
<tr>
<td>Zero or Moderate</td>
<td>1.6 (0.5)</td>
<td>-0.1 (1.5)</td>
<td>0.934</td>
</tr>
<tr>
<td>Very Dry</td>
<td>n.a(^2)</td>
<td>n.a(^2)</td>
<td>n.a(^2)</td>
</tr>
<tr>
<td>Long Dry</td>
<td>2.3 (0.7)</td>
<td>0.6 (1.9)</td>
<td>0.744</td>
</tr>
<tr>
<td>Constant Dry</td>
<td>3.9 (2.8)</td>
<td>2.2 (3.3)</td>
<td>0.511</td>
</tr>
<tr>
<td>Constant and Long Dry</td>
<td>1.7 (1.6)</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>Drought exposure (Urban)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Zero or Moderate</td>
<td>1.9 (0.5)</td>
<td>1.2 (0.8)</td>
<td>0.133</td>
</tr>
<tr>
<td>Very Dry</td>
<td>0.9 (0.8)</td>
<td>0.1 (0.7)</td>
<td>0.925</td>
</tr>
<tr>
<td>Long Dry</td>
<td>1.3 (0.4)</td>
<td>0.5 (0.7)</td>
<td>0.510</td>
</tr>
<tr>
<td>Constant Dry</td>
<td>4.7 (2.0)</td>
<td>3.9 (2.1)</td>
<td>0.062</td>
</tr>
<tr>
<td>Constant and Long Dry</td>
<td>0.8 (0.6)</td>
<td>-</td>
<td>-</td>
</tr>
</tbody>
</table>

\(^1\)The mean score difference measures the difference in the estimated mean psychological distress score between ‘constant and long dry’ and each other drought category

\(^2\)The ‘very dry’ drought category is dropped in the regression of missing meals because this variable perfectly predict the failure (missing meals = 0), causing this variable’s coefficient to be unidentified.
<table>
<thead>
<tr>
<th>Drought exposure</th>
<th>Rural</th>
<th>Psychological distress</th>
<th>Urban</th>
<th>P-value</th>
<th>P-value</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Mean score (SE)</td>
<td>Mean score difference¹ (SE)</td>
<td>P-value</td>
<td>Mean score (SE)</td>
<td>Mean score difference¹ (SE)</td>
</tr>
<tr>
<td>Zero or Moderate</td>
<td>14.8 (0.2)</td>
<td>-3.4 (1.1)</td>
<td>0.002</td>
<td>15.3 (0.1)</td>
<td>0.6 (0.4)</td>
</tr>
<tr>
<td>Very Dry</td>
<td>14.9 (0.7)</td>
<td>-3.3 (1.3)</td>
<td>0.009</td>
<td>15.1 (0.3)</td>
<td>0.4 (0.4)</td>
</tr>
<tr>
<td>Long Dry</td>
<td>14.8 (0.5)</td>
<td>-3.4 (1.1)</td>
<td>0.003</td>
<td>15.0 (0.2)</td>
<td>0.3 (0.4)</td>
</tr>
<tr>
<td>Constant Dry</td>
<td>15.5 (0.7)</td>
<td>-2.7 (1.3)</td>
<td>0.034</td>
<td>14.9 (0.5)</td>
<td>0.2 (0.6)</td>
</tr>
<tr>
<td>Constant and Long Dry</td>
<td>18.8 (1.0)</td>
<td>-</td>
<td>-</td>
<td>14.7 (0.3)</td>
<td>-</td>
</tr>
</tbody>
</table>

¹The mean score difference measures the difference in the estimated mean psychological distress score between ‘constant and long dry’ and each other drought category.
Table 7a Mean psychological distress scores in different measures of food insecurity, according to level of drought exposure

<table>
<thead>
<tr>
<th>Food insecurity indicator</th>
<th>Zero or Moderate</th>
<th>Very Dry</th>
<th>Long Dry</th>
<th>Constant Dry</th>
<th>Constant and Long Dry</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Mean (SE)</td>
<td>P-value</td>
<td>Mean (SE)</td>
<td>P-value</td>
<td>Mean (SE)</td>
</tr>
<tr>
<td>Missing meals</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Yes</td>
<td>22.3 (0.8)</td>
<td></td>
<td>31.9 (2.3)</td>
<td></td>
<td>24.3 (1.2)</td>
</tr>
<tr>
<td>No</td>
<td>15.0 (0.1)</td>
<td></td>
<td>14.9 (0.2)</td>
<td></td>
<td>14.8 (0.2)</td>
</tr>
<tr>
<td>Yes/No difference</td>
<td>7.3 (0.8)</td>
<td>&lt;0.001</td>
<td>17.0 (2.3)</td>
<td>&lt;0.001</td>
<td>9.5 (1.2)</td>
</tr>
<tr>
<td>Below-average consumption core food</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Yes</td>
<td>15.5 (0.2)</td>
<td></td>
<td>15.5 (0.4)</td>
<td></td>
<td>15.5 (0.3)</td>
</tr>
<tr>
<td>No</td>
<td>15.1 (0.1)</td>
<td></td>
<td>15.0 (0.3)</td>
<td></td>
<td>14.8 (0.2)</td>
</tr>
<tr>
<td>Yes/No difference</td>
<td>0.5 (0.2)</td>
<td>0.062</td>
<td>0.5 (0.5)</td>
<td>0.356</td>
<td>0.7 (0.3)</td>
</tr>
<tr>
<td>Above-average consumption discretionary food</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Yes</td>
<td>15.4 (0.2)</td>
<td></td>
<td>15.4 (0.3)</td>
<td></td>
<td>15.1 (0.2)</td>
</tr>
<tr>
<td>No</td>
<td>14.9 (0.2)</td>
<td></td>
<td>14.6 (0.4)</td>
<td></td>
<td>14.7 (0.2)</td>
</tr>
<tr>
<td>Yes/No difference</td>
<td>0.5 (0.2)</td>
<td>0.037</td>
<td>0.8 (0.5)</td>
<td>0.072</td>
<td>0.4 (0.3)</td>
</tr>
</tbody>
</table>

Note: Results are presented for the whole sample only as the rural-urban interaction was not significant in this analysis. All analyses are adjusted for confounding variables.