**Supplementary Material 1 - Supplementary Questionnaire Information**

**Hospital Anxiety and Depression Scale (HADS; (**[**Zigmond and Snaith, 1983**](#_ENREF_13)**)**. A 14-item measure rating the severity of anxiety and depression symptoms (seven each) over the past week. Scores are summed for anxiety and depression subscales, each ranging from 0 – 21. Higher scores indicate higher levels of anxiety/depression. The internal consistency of anxiety (.68 - .93, mean .82) and depression (.67 - .90, mean .82) subscales has been supported in a review of 747 papers using the HADS ([Bjelland et al., 2002](#_ENREF_2)). Cronbach’s alpha in the present study for anxiety and depression subscales were .85 and .80 respectively.

**State-Trait Anxiety Inventory (STAI; (**[**Spielberger et al., 1970**](#_ENREF_9)**)**. A 40-item measure of state (i.e., how the respondent currently feels) and trait (i.e. how the respondent generally feels) anxiety (20 items each). Answers are selected from a four-point Likert scale, with state and trait subscale scores each ranging from 20 – 80. Higher scores indicate more intense or frequent feelings of anxiety. For state and trait subscales high levels of internal consistency (.91 and .89 respectively) and test-retest reliability (.70 and .88 respectively) were reported in a review of 45 articles ([Barnes et al., 2002](#_ENREF_1)). Cronbach’s alpha in the present study for state and trait subscales were both .89.

**McGill Pain Questionnaire (MPQ; (**[**Melzack, 1975**](#_ENREF_8)**)**. A self-report measure assessing characteristics of pain and pain intensity via verbal descriptors (e.g., *Throbbing*, *Cramping*). The pain rating index features 78 descriptors of pain across 20 categories, assessing sensory, affective, evaluative, and miscellaneous characteristics of pain. Participants select one descriptor per category best describing their pain. The rank order of descriptors selected are summed to form the four characteristics of pain, and a total sum score. A 5-point measure of Present Pain Intensity (PPI) is also included, ranging from *no pain* to *excruciating pain*. Support for the psychometric properties of the MPQ has been provided ([Jensen, 2003](#_ENREF_5)), including good test-retest reliability (total sum score *r* = .83) ([Love et al., 1989](#_ENREF_6)). Cronbach’s alpha in the current investigation for total sum score was .77.

**Brief Pain Inventory-Short Form (BPI; (**[**Cleeland and Ryan, 1994**](#_ENREF_3)**)**. A self-report measure of pain intensity and pain interference. Pain intensity is assessed via 4 items asking patients to rate their current pain and their worst, least, and average pain over the past week, each on an 11-point scale (0 = no pain, 10= pain as bad as you can imagine). The average forms the Pain Intensity Scale. Pain interference is assessed via 7 items asking the degree to which pain has interfered with general activity, mood, walking ability, normal work, relations with other people, sleep, and enjoyment of life over the past week, each assessed on an 11-point scale (0 = does not interfere, 10 = completely interferes). The average forms the Pain Interference Scale. A single item assessing how much relief pain treatments and medications have provided over the past week is also included, along with a body map so patients can indicate the location of their pain. The psychometric properties of the BPI are well supported ([Cleeland and Ryan, 1994](#_ENREF_3); [Jensen, 2003](#_ENREF_5)), including internal consistency of pain intensity and interference items (Cronbach’s alpha .85 and .88 respectively ([Tan et al., 2004](#_ENREF_12)). Cronbach’s alpha in the current investigation were .79 and .88 for Pain Intensity and Pain Interference scales respectively.

**Migraine Disability Assessment (MIDAS) Questionnaire (**[**Stewart et al., 2001**](#_ENREF_10)**)**. A self-report measure of headache-related disability. Participants answer five questions, scoring the number of days, in the past 3 months, of activity limitations due to headache. The overall score is categorized to yield four grades of increasing disability. The MIDAS is internally consistent, highly reliable, valid, and correlates with physicians’ clinical judgment ([Stewart et al., 1999](#_ENREF_11); [Stewart et al., 2001](#_ENREF_10)), and was applied to all participants with chronic headache regardless of type in line with current clinical practice ([Harpole et al., 2005](#_ENREF_4); [Matchar et al., 2008](#_ENREF_7)). Cronbach’s alpha in the current investigation was .77.

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