**Multilevel Models**

To test whether the two indices of worry initiation/termination (a. whether a worry was new vs. continuing; b. the duration of worry) were associated, within participants, with other variables (e.g., perceived cost), we tested multilevel models such as the one below (which shows how we examined the relation between perceived cost and the duration of the worry).

Level 1:

Costij = β0j + β1j(Duration) + rij.

Level 2:

β0j = γ00 + u0j.

β1j = γ10 + u1j.

At Level 1 (within-person), β0j represents each person’s mean perceived cost, β1j represents the linear slope between duration of worry and perceived cost for each person, and rij represents the within-person random effect. At Level 2 (between-person), γ00 represents the mean of perceived cost for the whole sample, γ10 represents the slope between duration of worry and perceived cost for the whole sample, and u0j and u1j represent the between-person random effects.

To examine potential interactions with time frame (measured such that the greater the score, the further in the future the worry may occur) and the alternative aspect of perceived threat, we conducted the following model for each of the outcome variables[[1]](#footnote-1):

Level 1:

Worry outcomeij = β0j + β1j(Probability) + β2j(Cost) + β3j(Timeframe) + β4j(Probability x Cost) + β5j(Probability x Timeframe) + β6j(Cost x Timeframe) + β7j(Probability x Cost x Timeframe) + rij.

Level 2:

β0j = γ00 + u0j.

β1j = γ10.

β2j = γ20.

β3j = γ30.

β4j = γ40.

β5j = γ50.

β6j = γ60.

β7j = γ70.

At Level 1 (within-person), β0j represents each person’s mean worry outcome, β1j represents the linear slope between perceived probability and worry outcome for each person, β2j  represents the linear slope between perceived cost and worry outcome for each person, β3j  represents the linear slope between timeframe and worry outcome for each person, β4j represents the interaction between perceived probability and cost for each person, β5j represents the interaction between perceived probability and timeframe for each person, β6j represents the interaction between perceived cost and timeframe for each person, β7j represents the three-way interaction between probability, cost, and timeframe for each person, and rij represents the within-person random effect. At Level 2 (between-person), γ00 represents the mean of worry outcome for the whole sample, γ1j represents the linear slope between perceived probability and worry outcome for the whole sample, γ2j  represents the linear slope between perceived cost and worry outcome for the whole sample, γ3j  represents the linear slope between timeframe and worry outcome for the whole sample, γ4j represents the interaction between perceived probability and cost for the whole sample, γ5j represents the interaction between perceived probability and timeframe for the whole sample, γ6j represents the interaction between perceived cost and timeframe for the whole sample, γ7j represents the three-way interaction between probability, cost, and timeframe for the whole sample, and u0j represent the between-person random effect of mean worry outcome.

1. The models for each of the three predictor variables would not converge when including random slopes. Thus, random slopes were not included in these models. [↑](#footnote-ref-1)