

Are You Really Okay? A Transfer Learning-based Approach for Identification of Underlying Mental Illnesses

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Abstract

Evidence has demonstrated the presence of similarities in language use across people with various mental health conditions. In this work we investigate these relationships both as described in literature and as a data analysis problem. We also introduce a novel transfer learning based approach that learns from linguistic feature spaces of previous conditions and predicts unknown ones. Our model achieves strong performance, with F_1 scores of 0.75, 0.80, and 0.76 at detecting depression, stress, and suicidal ideation in a first-of-its-kind transfer task and offering promising evidence that language models can harness learned patterns from known mental health conditions to aid in their prediction of others that may lie latent.

1 Introduction

Mental health conditions are a pervasive but historically often overlooked societal and individual concern (Bertolote, 2008). In recent decades their study has gained increasing priority, and within the past decade this study has extended to techniques for automated analysis and detection of mental health conditions, including through patterns detected in written and spoken language (Resnik et al., 2014). Most work on automated assessment of mental health seeks to identify and possibly alleviate specific mental health conditions. Researchers have focused on a myriad of target illnesses and diagnoses such as depression (Schwartz et al., 2014a), schizophrenia (Gutiérrez et al., 2017), or even suicidal ideation¹ (Homan et al., 2014). However, to date they have not yet examined the overlap or interplay between these target illnesses. This overlap may present a valuable source of information,

¹Presence of *Suicidal Ideation* (SI) is not an illness, but a diagnosis which encompasses thoughts ranging from contemplation to preoccupations with death via suicide (Harmer et al., 2022).

particularly in the resource-poor settings common in mental health and healthcare applications more generally.

In this paper we ask three important research questions centered on the interplay between the linguistic footprints of known and latent mental health conditions (MHCs),² and present answers to them with evidence.

- **RQ1:** *How do features relate across multiple MHCs?*
- **RQ2:** *Can we represent different MHCs under the same feature spaces and find relations?*
- **RQ3:** *Can we identify underlying MHCs using the language of known ones?*

Our first question relates to the linguistic markers of MHCs. We comprehensively examine existing psycholinguistic and mental health research to search for common underlying threads (§3). To answer our second question, we investigate the relation between the identified features using well defined and trusted NLP baselines (§4). Finally, we answer our last question by experimentally determining the success with which we can use similar and dissimilar linguistic feature spaces to predict the presence of latent MHCs (§5). To do so, we leverage transfer learning to achieve a strong benchmark accuracy of 85%.

2 Background

According to the National Institute of Mental Health, 43.6 million adults (nearly 18.1% of the

²We define MHCs as any condition ranging along the spectrum from issues causing mental health concerns such as stress, to actual defined illnesses such as depression, or diagnoses such as SI.

U.S. population) experience mental health conditions in a given year.³ Oftentimes, symptoms may be recognizable when interacting with close relations (Insel, 2008) or even on social media (Berry et al., 2017). Berry et al. (2017) investigate the popularity of social media as an outlet for mental health discussion at length, finding reasons including anonymity, sense of empowerment, sense of community, and perceptions of the internet as a safe space. A growing number of approaches have sought to leverage social media data to aid in the automated identification of specific MHCs, with work to date including automated detection of depression (Yasaswini et al., 2021; Schwartz et al., 2014a; Tasnim and Stroulia, 2019; Rosenquist et al., 2010), post-traumatic stress disorder (Li et al., 2010), anxiety (Shen and Rudzicz, 2017), and stress (Naik et al., 2018). However, these approaches have lagged behind the state of the art in more fundamental NLP tasks. In particular, work harnessing high-powered transfer learning models has remained either scarce or singularly focused on one illness (Pegah et al., 2019; Howard et al., 2019).

We aim to fill this translational gap by synthesizing fundamental progress with the applied problem of detecting the presence of underlying MHCs. We follow Blodgett et al. (2020)’s lead and model our approach not only on existing NLP models, but on findings from psycholinguistic and other domain-specific literature as well, including those correlating retention (Shen et al., 2009), cognitive attention and complexity (Vuilleumier, 2006; Tausczik and Pennebaker, 2010), reasoning (Jung et al., 2014), and problem-solving skills (Isen et al., 1987) with specific mental health conditions. Little has been done towards this problem with RQs of multi-task learning from social media being very recent (Benton et al., 2017b). This work, to the best of our knowledge, is the first of its kind to study correlation among diseases in both theory and practice. We examine prior literature to identify correlating themes across illnesses, analyze language data from individuals with different mental health conditions to find practical correlations and trends, and present transfer learning-based classification models to identify undiagnosed illnesses given known features grounded in mental health and psycholinguistic theory and NLP practice.

³www.nimh.nih.gov/health/statistics/prevalence/any-mental-illness-ami-among-us-adults.shtml

3 Feature Correlation Across Varying Mental Health Conditions

A natural question that arises when using social media data is its reliability as an information source. Social media is increasingly seen as a popular choice and acceptable platform for healthcare information exchange (Gkotsis et al., 2016a), and its use has been investigated in numerous predictive healthcare tasks. Classical models (e.g., support vector machines) trained on simple text-based features have reliably predicted mental health emergencies (Franco-Penya and Mamani Sanchez, 2016). Audio features have also been found to be excellent markers of mood or other prosodic signals, including for automated detection of depression (Lamers et al., 2014). Language models have demonstrated an ability to learn powerful, quantifiable signals from tweets to predict users’ mental states (Coppersmith et al., 2014), and more clinically advanced mental health conditions such as psychosis have also been detected using short appraisals of social media posts (Birnbaum et al., 2017). Predicting depression on social media is a long standing research track (De Choudhury et al., 2021), and social media has also shown that signals to identify suicidal ideation can be traced with high efficacy (Choudhury et al., 2016). Platforms like Reddit⁴ can be instrumental in terms of support, resources, and self-disclosure about mental health (Choudhury and De, 2014; Valizadeh et al., 2021).

One of the first traceable thematic identifications of correlated, quantifiable information regarding mental state and wellbeing was by Fleming et al. (1992), suggesting that a lack of social support combined with social isolation was present in patients showing signs of depression or post-partum depression. The same work also identified effects of psychological stress on attitude, emotion, and behavior. The relationship between social isolation, loneliness, and clinical depression was later also validated by MNSc et al. (1996), and the relationship between latent stress and surface depression has since persisted as a recurring theme across mental health literature (Scott et al., 2000).

Homan et al. (2014) found that high levels of stress or distress are related to higher levels of suicidal ideation. Schwartz et al. (2014b) also pointed to trepidation, frustration, annoyance, helplessness, and again stress as major themes correlating with expression of mental illness. Depression and stress

⁴reddit.com

co-exist in latent forms for other surface illnesses such as schizophrenia as well, as demonstrated by Mitchell et al. (2015) who extracted LIWC (Tausczik and Pennebaker, 2010) features from social media data to detect advanced psychosis and schizophrenia in social media.

Perhaps one of the most interesting finds in translational mental health research is the direct relationship between depression, suicidal ideation, and stress (Preoțiu-Pietro et al., 2015). Preoțiu-Pietro et al. (2015) provide evidence that depressive language correlates with sustained periods of low sentiment and has similar topical themes to language produced by suicidal or dysphoric individuals.

Although NLP researchers have experimented with a wide range of linguistic features for mental health assessment and analysis, several have emerged as being particularly discriminating. Metadata such as hashtags or the name of a forum (Mills, 2017) can be powerful features to detect mental health conditions such as suicidal ideation (Gkotsis et al., 2016b). Specific words or hashtags can be used to identify personality profiles, as well as stigma or awareness of mental health conditions on social media (Hwang and Hollingshead, 2016). Degrading or negative n-grams (e.g., *crazy*, *mad*, or *nuts*) can distinguish personality types and mental health outlook (Hwang and Hollingshead, 2016), and part-of-speech (POS) tags can also be informative in social media data (Gkotsis et al., 2016b). Tausczik and Pennebaker (2010) characterize speech at a granular level with social and personal profiles, and present LIWC, a powerful tool to extract such features (Malmasi et al., 2016). N-grams have been powerful markers of depression or PTSD (Pedersen, 2015), and can be valuable tools for feature discovery (Tanana et al., 2016). Lexicon-based features, word embedding features, or annotated posts from social media are also informative (Shickel et al., 2016). Across this systematic review of mental health within NLP literature, the following key relations become evident:

- Stressful and emotional events affect measured cognitive complexity (Shen et al., 2009; Vuilleumier, 2006; Isen et al., 1987).
- Depression, stress, and suicide are related with often overlapping diagnoses, and have intersecting themes of general negativity and hopelessness (Fleming et al., 1992; MNSc et al., 1996; Scott et al., 2000; Schwartz et al., 2014b; Homan et al., 2014).

- N-grams, lexicon-based features, word embeddings, and POS features are powerful tools for social media analysis of mental health problems (Gkotsis et al., 2016b; Hwang and Hollingshead, 2016; Pedersen, 2015; Malmasi et al., 2016).

We experiment further with these features in the following subsections.

4 Feature Relationships in Mental Health Data

4.1 Data Sourcing and Ethical Guidelines

To fully understand the relationships among linguistic features in mental health contexts we explore datasets associated with three different MHCs. Gaining access to datasets in this area proved challenging, as also discussed by Harrigian et al. (2021), for numerous reasons including IRB restrictions, personal reluctance, or unresponsiveness to data access requests. We ultimately acquired datasets pertaining to *suicide* (Shing et al., 2018; Zirikly et al., 2019), *stress* (Turcan and McKeown, 2019), and *depression* (Losada and Crestani, 2016; Parapar et al., 2021).

In conducting our exploration, we followed the ethical and privacy guidelines defined by Benton et al. (2017a). No identifiable information is collected, and all data is stored on secured servers and obtained via written agreements from the creators. The institutional review board (IRB) at our institution declared our experiments on these datasets as exempt from further review.

4.2 Data Description

We studied and analyzed each dataset. All datasets were created with a mixed and randomized population of social media users; thus, the selection of participants was not constrained by gender, background, or other factors. Our *suicide* dataset is sourced from Reddit (Shing et al., 2018; Zirikly et al., 2019) and contains posts and labels for users diagnosed as having suicidal ideation or matched controls. Our *stress* dataset is the Dreddit dataset published by Turcan and McKeown (2019). It is a publicly available dataset with binary labels indicating the presence of stress⁵ (*stressed* and *not*

⁵The authors also ask annotators to indicate instances for which the label is unclear; instances for which this is the majority label are later dropped.

Word Count and Importance of Topic Keywords

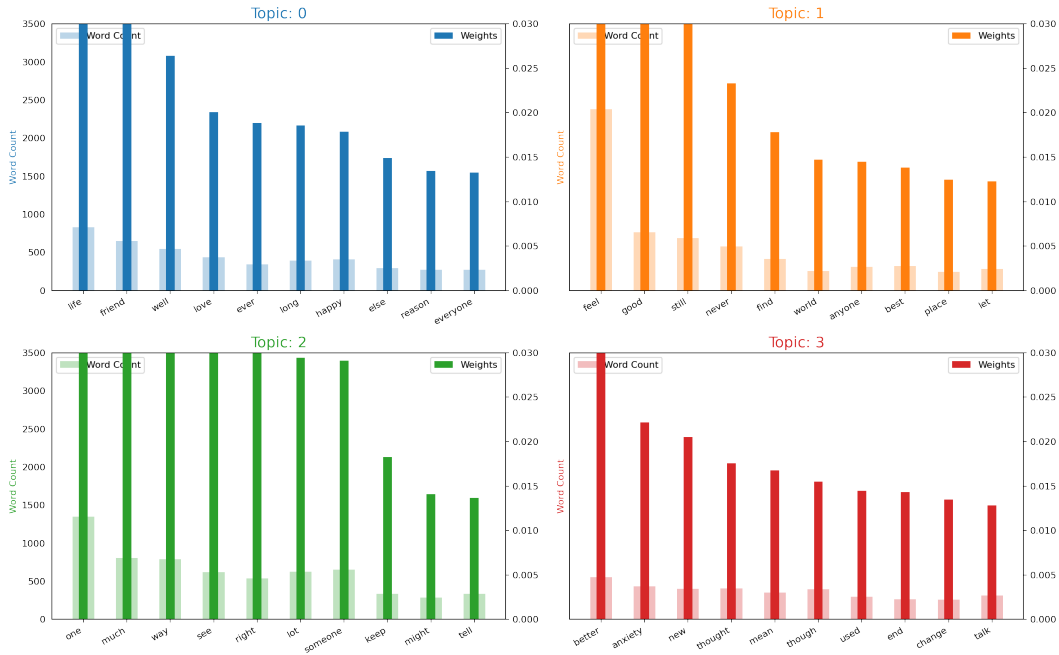


Figure 1: Top four topics identified when applying LDA to *depression*.

stressed) in individuals posting on Reddit. Our *depression* dataset is sourced from Twitter⁶ and has binary labels (*depression* and *no depression/control*) and raw and pre-processed tweet text (Losada and Crestani, 2016; Parapar et al., 2021).

Depression contains 531,453 posts from 892 users, and *stress* contains 187,444 posts. Our *suicide* dataset samples 1097 users at random from a pool of 11,129 initial users, and picks 934 from among those to create a four-class dataset with risk assessment classes: *None*, *Low*, *Moderate*, and *Severe*. We aggregate these into binary labels of 0 (*None*, *Low*) and 1 (*Moderate*, *Severe*).

As per our agreements with the creators of these datasets we are unable to share data directly, but we provide a table in the Appendix to summarize dataset statistics. We encourage researchers to examine the data and related private datasets, and thank the respective authors as well as Harrigian et al. (2021) for creating a curated repository of mental health data and pointers facilitating data discovery.

4.3 Data Analysis

As noted in §3, trauma, stress, depression, and mental illness measurably impact reasoning, problem solving, and overall cognitive complexity. Tausczik and Pennebaker (2010) map these effects to psy-

cholingistic features including sentence complexity, words per sentence, and average word length on a scale of 0-100, where scores less than 50 denote lower cognitive reasoning and analysis.

We perform Latent Dirichlet Allocation (LDA) across the *depression* and *stress* data to identify topical themes. We present a graph in Figure 1 showing the four top themes identified for *depression*, visualized with frequency counts for the thematic terms (a similar graph for *stress* is provided in Figure 3 in the Appendix). To determine thematic titles, we apply Ryan and Bernard (2003)’s Keywords In Context (KWIC) approach, qualitatively examining context and finding the words that adhere to it. We detail our outcomes in Tables 1 and 2, considering the top words identified per theme using LDA and subsequently using KWIC to assign theme names. We find that social support, connections, and familial stress are common topical themes across both illnesses, validating our findings in §3 that similarities in language exist among people suffering from different MHCs. This manifests in our n-gram analyses as well (e.g., with terms such as *feel*, *don’t know*, and *life*), further highlighting the intersection of themes across different MHCs.

We further assess the cognitive complexities of a random sample of 380 individuals from *depression* and *suicide*, measured as the average of (a)

⁶www.twitter.com

Identified Theme	Keywords in Context
Social Support	Life, Friend, Love, Happy, Everyone, Reason
Feelings & Connections	Feel, Good, Anyone, Never, Find
Action Taken	One, Someone, Might, Tell
Therapeutic	Anxiety, Mean, End, Talk, Better

Table 1: Identified themes applying KWIC to LDA topics for *depression*.

the ANALYTIC feature extracted by LIWC and (b) the average number of short (length ≤ 6) words per sentence, mapped to a 0-100 scale. We plot the cognitive complexity scores (Y axis) in for each individual in the sample (X axis bars), and observe a slightly lower cognitive complexity for individuals in *suicide* (see Figures 4 and 5 in the Appendix). This is in line with our first finding in §3, and the complementary knowledge that suicidal ideation is often a more extreme expression of depression (Brådvik, 2018).

Finally, to examine the role of sentiment, negativity, and hopelessness (our second finding in §3), we also quantitatively analyze the most frequent trigrams associated with *depression*, *suicide*, and *stress* (see Figures 6, 7, and 8 in the Appendix). We similarly analyze bigrams and unigrams (see Figures 9 and 14 in the Appendix). We find that the top n-grams for all three illnesses are evocative of emotion, confirming substantial overlap across illnesses. N-grams associated with *depression* place additional emphasis on memories (e.g., “campsite tent fire”) and specific mental health diagnoses (e.g., “major depressive disorder”), whereas n-grams associated with *suicide* place greater emphasis on confusion (e.g., “basically i’m wondering”) and helplessness (e.g., “someone please help”). N-grams associated with *stress* echo many of these themes, with an additional emphasis on uncertainty (e.g., “don’t really know”).

5 Classification and Transfer Learning

5.1 Task Outline

We model the primary task as a binary classification problem to predict labels at the user level as 1 (*Diagnosed*) or 0 (*Undiagnosed*) for a mental

Identified Theme	Keywords in Context
Failed Connections	Relationship, Didn’t, Work, Someone, Need
Social and Familial Stress	Doesn’t, Feel, Right, Dad, Girl, Kid
Pessimism	Don’t, Can’t, Family, Know, Good
Chronic Stress	Year, Still, Issue, Hard, Without

Table 2: Identified themes applying KWIC to LDA topics for *stress*.

illness or disease D . This can be formulated as:

$$Y_d = M(D)$$

where Y is the label of a classification model M on a domain D . This domain, D , can be defined as:

$$D = \{X, P(X)\} \quad (1)$$

where X is the feature space and $P(X)$ is the marginal probability distribution for:

$$X = \{x_1, x_2, \dots, x_n\}$$

For our MHC domain, we can define a task, T , as follows:

$$T = \{Y, f(\cdot)\} \quad (2)$$

Here, Y is the label space. This is obtained from a classification function $f(\cdot)$, which learns from our data having features X and labels Y as follows:

$$\{(x_i, y_i) | i \in \{1, 2, \dots, n\}, x_i \in X, y_i \in Y\} \quad (3)$$

In Equation 3, each data point in the task is represented by the subscript i , where (x_i, y_i) corresponds to the feature vector and label for point i in a dataset of length n . Represented mathematically, our function predicts a label $y_i = f(x_i)$ using the conditional probability distribution of Y given X :

$$T = \{Y, P(Y|X)\} \quad (4)$$

Thus, given a transfer learning task with source (\mathbf{S}) and target (\mathbf{T}), there are four aspects of the task which might differ:

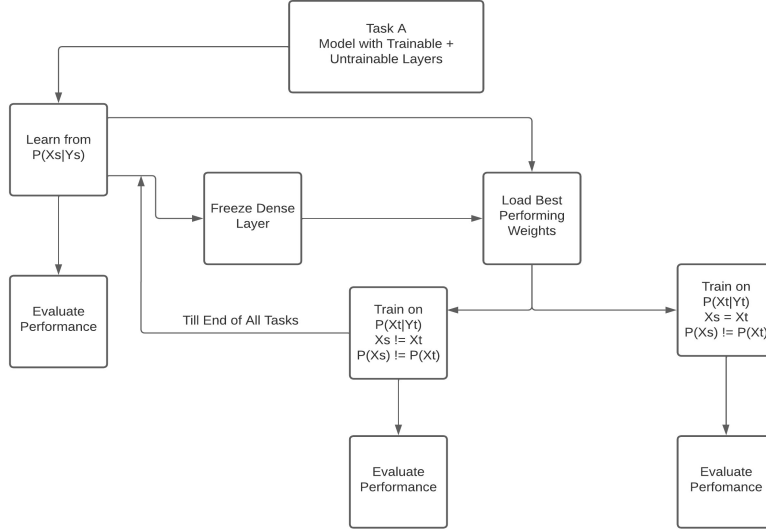


Figure 2: Model Architecture Flow. When $X_s = X_t$, both datasets use LIWC features. This keeps the feature space the same, with differing marginal distributions owing to separate datasets. When $X_s \neq X_t$, datasets have LIWC features in the source space and Word2Vec features in the target space.

- The feature space \mathbf{X} of the source and target
- The marginal distribution $\mathbf{P}(\mathbf{X})$
- The label space \mathbf{Y}
- The conditional distribution $\mathbf{P}(\mathbf{Y}|\mathbf{X})$

We conduct our experiments under two variable conditions. In the first, we keep the feature space similar across transfer tasks, using LIWC (Tausczik and Pennebaker, 2010) features for both the source and target tasks. In the second we keep the feature space different between the two tasks, using LIWC features for the source task and Word2Vec (Mikolov et al., 2013) features for the target task. The label spaces are also the same, with binary classification labels across all tasks.

5.2 Feature Description

We extract both Word2Vec and LIWC features for each dataset. Word2Vec is a popular vector representation model that learns to predict words given their contexts from millions of online resources (Mikolov et al., 2013). Linguistic Inquiry and Word Count (LIWC) features are common in mental health tasks due to their demonstrated high performance for a wide range of applications including personality modeling, mental state assessment, affective analysis, and language understanding (Ludwig et al., 2013; Park et al., 2014; Schwartz et al.,

2013; Pervin and Cervone, 2010; Coviello et al., 2014; Tumasjan et al., 2010; Riffe et al., 2019). They leverage syntactic patterns to provide feature representations that correlate with psycholinguistic characteristics (e.g., measuring cognitive complexity based on word length and words per sentence).

The creators of the *stress*, *depression*, and *suicide* datasets use a variety of features in their own work. We choose Word2Vec features and LIWC features since these exhibit the highest overlap across tasks in prior task-specific work. For instance, Losada and Crestani (2016) use TF-IDF vectorized text, and vectorized embeddings and LIWC features are also used by both Turcan and McKeown (2019) and Shing et al. (2018). The former use Word2Vec embeddings with BERT (Devlin et al., 2019) along with several attributes from LIWC including *clout*, *tone*, and *pronoun* features. The latter use domain-specific word embeddings from a SkipGram model trained on Reddit data, as well as bag-of-words features, topical features, readability scores, and features induced from LIWC, a mental health lexicon (Zirikly et al., 2016), and NRCLex (Mohammad and Turney, 2013).

5.3 Model Architecture and Training

Each model trains on K tasks, where $K \in \{1, 2, \dots, N\}$, and is comprised of trainable and untrainable layers. Before all of our transfer tasks, each training dataset is padded to the same size (the

vocabulary size from the largest training dataset). We consider a convolutional neural network (CNN), as well as to a lesser extent other models such as bidirectional long short-term memory (BiLSTM), LSTM, and RNN models.⁷

Each model in the input layer accepts the training data, consisting of the distribution of the feature space and labels to predict a classification label. Accuracy and F₁ scores are calculated for each task, and during transfer the dense trainable layer is frozen and the weights from the best performing epoch are loaded. Training then proceeds on the next task. This loop continues until all tasks have been learned and evaluation metrics have been calculated. Figure 2 illustrates this process.

Our best performing model is a CNN fine-tuned for transfer learning between datasets and a novel stress→depression→suicide prediction task. This model, as well as a BiLSTM alternative used in preliminary experiments, uses a one-dimensional max pooling layer with a poolsize of 2, flattening, a dropout of 0.5, and a frozen dense layer. The output layer has one node with a sigmoid activation.

6 Results and Discussion

Our experiments offer a first-of-its-kind examination of transfer learning across multiple MHCs. Since there are no directly comparable transfer learning models, we compare individual task performance to the respective benchmarks established by the dataset creators using task-specific models. These models leverage many architectures and feature types, intersecting in their use of vector representations and LIWC features. Specifically, we compare to the following:

- **Depression:** Losada and Crestani (2016) use TF-IDF vectorized embeddings with a logistic regression classifier.
- **Stress:** Turcan and McKeown (2019) use LIWC features and Word2Vec embeddings with a logistic regression classifier.
- **Suicide:** Shing et al. (2018) use LIWC features, Word2Vec embeddings, bag-of-words features, LDA features, and NRCLex features with a CNN classifier.

⁷Preliminary experiments using RNN and LSTM achieved weaker performance than CNN and BiLSTM, so we did not pursue further experimentation with those models.

Model	Depression	Stress	Suicide
Losada and Crestani (2016)	0.66	—	—
Turcan and McKeown (2019)	—	0.79	—
Shing et al. (2018)	—	—	0.42
Ours	0.75	0.80	0.76

Table 3: Performance comparison between existing task-specific models (Losada and Crestani, 2016; Turcan and McKeown, 2019; Shing et al., 2018) and our transfer learning model reported here. Performance is measured using F₁.

For our own transfer CNN model (our highest-performing model), we train on: *stress* when using a target task of **depression**; *depression* when using a target task of **stress**; and *stress* and *depression* when using a target task of **suicide**, based on patterns of MHC expression identified in earlier reviewed literature. We report our findings in Table 3, using F₁ to measure performance. As shown, our model outperforms existing benchmarks with relative performance improvements of 13.64%, 1.27%, and 80.95% for *depression*, *stress*, and *suicide*, respectively and achieving a new state of the art with F₁ scores of 0.75, 0.80, and 0.76. We hope that these results will motivate other researchers to experiment with transfer learning across MHCs.

This answers one of our research questions: It is indeed possible to predict MHCs given information about existing ones, validating findings in mental health literature (Saini and Mandeep, 2020). However, the accuracy with which we can predict unseen mental health conditions depends on the feature space we use. LIWC features, which explicitly encode the psychological meaning of words, work better than Word2Vec features which rely purely on distributional semantics.

We also experiment with an alternative model grounded in psychological evidence that *suicide* may occur as a natural escalation from *stress* and then *depression*. We train our same core CNN model first on *stress*, then on *depression*, and then on *suicide* and achieve an 85% accuracy at the target task of **suicide**. Our BiLSTM model achieves an accuracy of 75% on **depression** when

first trained on *stress*, and then an accuracy of 76% on **suicide** when subsequently trained on *depression*, echoing this trend albeit to a lesser degree. The strong performance of this technique further supports our finding that shared language characteristics across MHCs make this a promising and impactful sandbox for experiments with transfer learning.

7 Research Answers

In §1, we asked three important research questions. Following our analyses, we present concrete answers to them in this section.

How do features relate across multiple MHCs?

Mental health conditions have similar manifestations in language, and correspondingly in their linguistic signatures. We provide evidence for this in our literature review (§3) and analyses (§4). Although we cannot through linguistic analysis conclusively measure the similarity of two MHCs, we can discern that the language usage and its features have significant overlap across MHCs (see Figure 1 and Tables 1 and 2, and other figures and tables in the Appendix).

Can we represent different MHCs under the same feature spaces and find relations?

Yes, using semantically descriptive features such as LIWC it is possible to find relations (§4). We demonstrate that using standard NLP tools such as LDA or n-gram language modeling it is possible to see similar themes and topical relationships (§4).

Can we identify underlying MHCs using the language of known ones?

Yes and No! While models trained on one task and transferred efficiently can predict unseen MHCs with a higher accuracy than when predicting them using only target domain data, these are linguistic classifications only (§5). AI models are still far from being able to conclusively identify MHCs, and should not be considered as replacements for professional mental health care.

Given these research answers, we close by discussing how we can carry this forward and what it means for NLP in mental health.

8 Conclusion and Future Directions

In this work, we examine the utility of transfer learning for the identification of three MHCs: depression, stress, and suicidal ideation. These

MHCs vary in their clinical classification and severity. Depression is formally defined as a mental illness (Kanter et al., 2008), stress is a process which may ultimately result in mental illness (Salleh, 2008), and suicidal ideation is classified as a disorder (Fehling and Selby, 2021). Although we achieve promising performance in detecting these conditions, nothing—not even actual diagnosis by a human expert—can conclusively identify a mental illness with 100% certainty (Allsopp et al., 2019).

We presented a qualitative exploration of the overlap and interplay between language and mental health across multiple MHCs, and also presented quantitative correlations among words, tokens, themes, topics, and large feature space representations using well-known, established NLP methods. Finally, we introduced a transfer learning model to predict unseen mental health conditions using similar and dissimilar feature spaces, the first of its kind. Our model outperforms the baselines established by benchmark models for detecting depression, stress, and suicide with percent increases in measured performance of 13.64%, 1.27%, and 80.95%, respectively. The model also achieved an 85% accuracy at detecting suicidal ideation in a psychologically informed model that trains on datasets in an order established by clinical evidence, with *stress* followed by *depression*⁸ and then ultimately *suicide* (Orsolini et al., 2020).

Although this paper demonstrated preliminary evidence that similarities in feature spaces can be leveraged to better predict unknown MHCs, in the future we wish to explore this further with a larger variety of models. We also plan to further examine the role that transfer learning order has in establishing performance.⁹ Other work has found that social media-based models do not always generalize and may incur substantial performance losses (Harrigan et al., 2020), and other factors such as social concerns, self-disclosure bias, and temporal artifacts may also influence model performance (Harrigan et al., 2020). We hope that researchers will use our findings to explore new ways to increase the efficiency and usefulness of AI-supported treatment and diagnosis of MHCs (Allsopp et al., 2019).

⁸www.psychologytoday.com/us/blog/in-practice/201303/why-stress-turns-depression

⁹In some early experiments not reported here, reversing the transfer learning order of our model resulted in performance that peaked at an $F_1=0.48$.

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A Dataset Descriptions

In Table 4, we present dataset statistics for *depression*, *stress*, and *suicide*. Further details regarding these datasets can be found in the original papers (Losada and Crestani, 2016; Turcan and McKeown, 2019; Shing et al., 2018). We deeply thank all the authors and creators of these datasets.

B Analytical Figures

In this section we include additional figures produced during data analysis. Figures 4 and 5 show cognitive complexity for individuals with depression and suicidal ideation, and Figure 3 shows graphical representations of LDA analyses on people with stress.

C Extended Qualitative Analysis of N-Gram Frequency

In this section we include figures showing the most frequent n-grams associated with *depression*, *suicide*, and *stress*. Trigrams for *depression*, *suicidal ideation*, and *stress* are shown in Figures 6, 7, and 8, respectively. Bigrams for *depression*, *suicidal ideation*, and *stress* are shown in Figures 9, 10, and 11, and unigrams for the same three MHCs are shown in Figures 12, 13, and 14.

Dataset	Size	Labeling Scheme	Labels Used in Our Experiments	Baseline F ₁
<i>Depression</i>	531,453 posts from 892 users	Binary	Binary	0.66
<i>Stress</i>	187,444 posts	Binary	Binary	0.79
<i>Suicide</i>	11,129 initial users, downsampled to 934	Categorical (4 Categories)	Aggregated Binary	0.42

Table 4: Additional descriptive statistics regarding *depression* (Losada and Crestani, 2016), *stress* (Turcan and McKeown, 2019), and *suicide* (Shing et al., 2018).

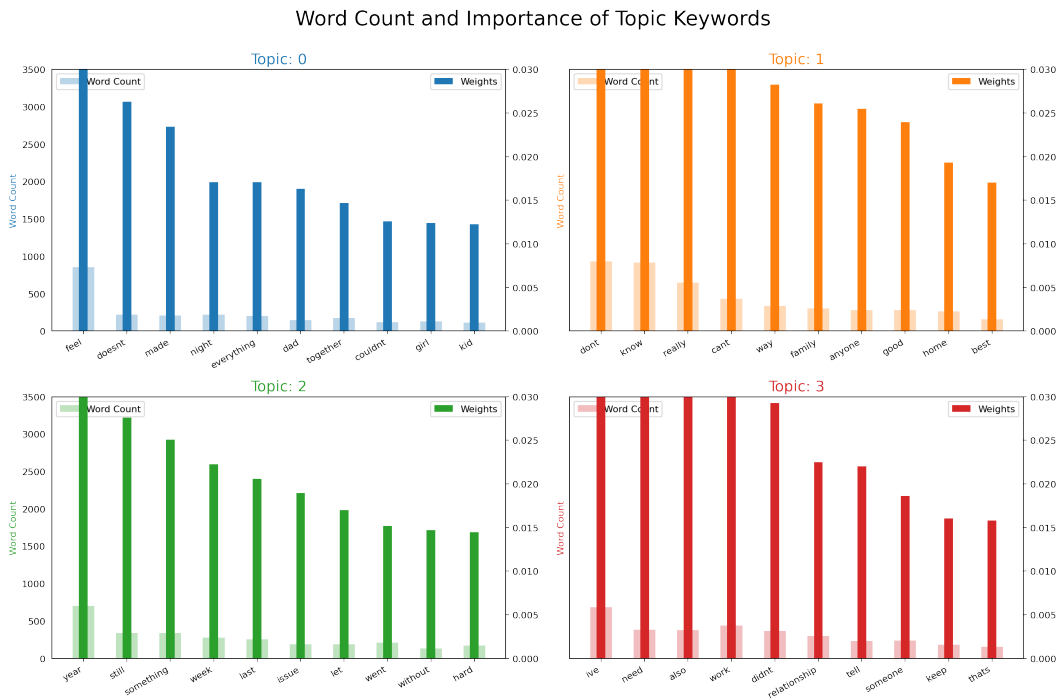


Figure 3: Top four topics identified when applying LDA to *stress*.

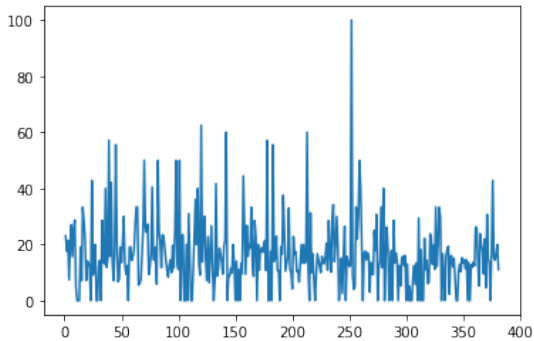


Figure 4: Cognitive complexity of a random subsample with depression.

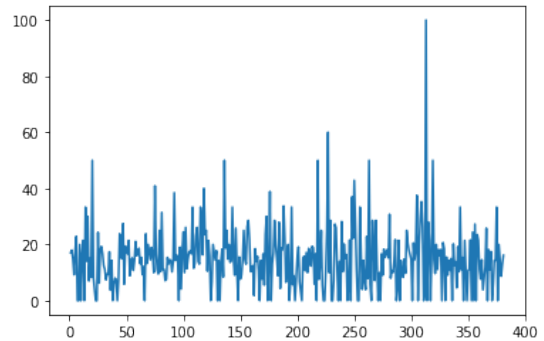


Figure 5: Cognitive complexity of a random subsample with suicidal ideation.

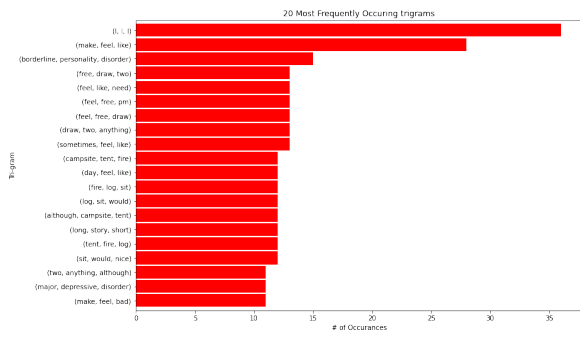


Figure 6: Most frequent trigrams in a random subsample (*depression*).

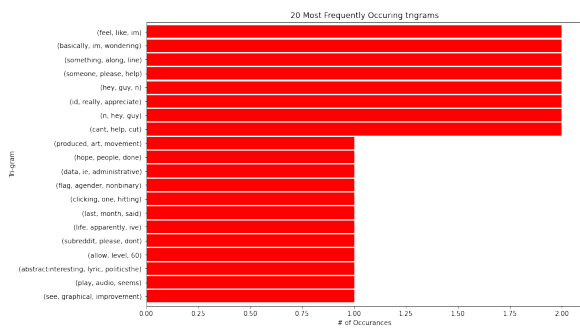


Figure 7: Most frequent trigrams in a random subsample (*suicide*).

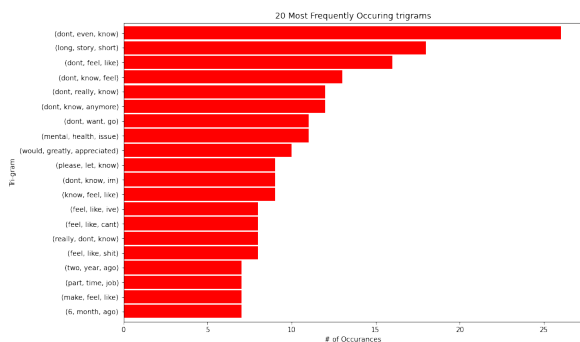


Figure 8: Most frequent trigrams in a random subsample (*stress*).

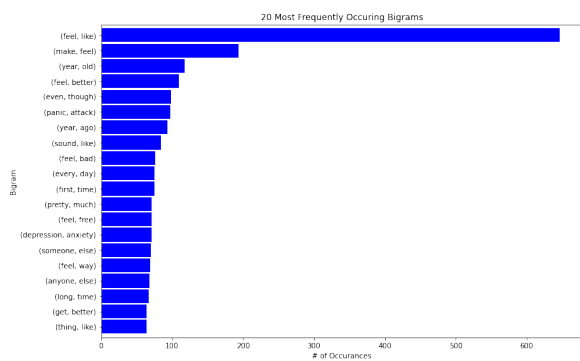


Figure 9: Most frequent bigrams in a random subsample (*depression*).

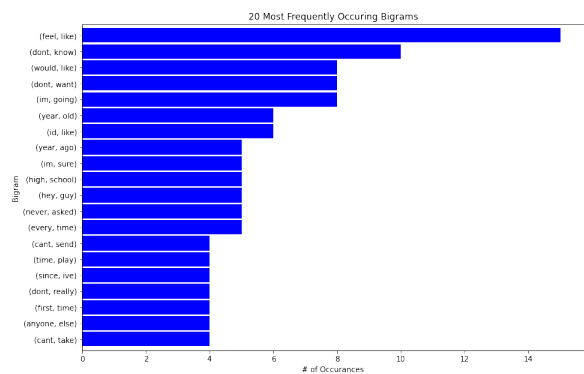


Figure 10: Most frequent bigrams in a random subsample (*suicide*).

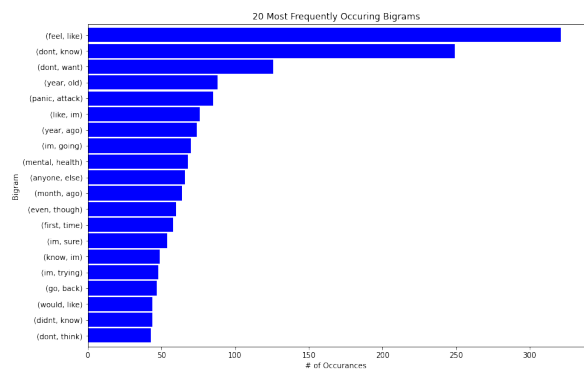


Figure 11: Most frequent bigrams in a random subsample (*stress*).

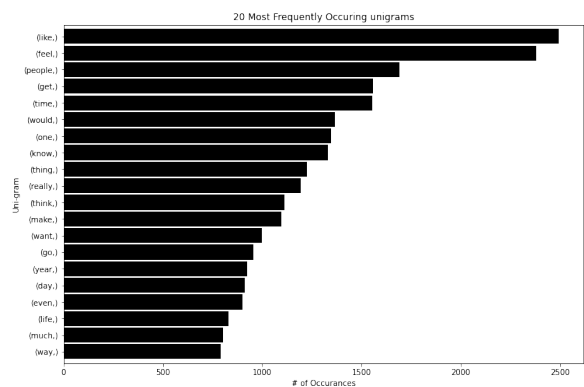


Figure 12: Most frequent unigrams in a random subsample (*depression*).

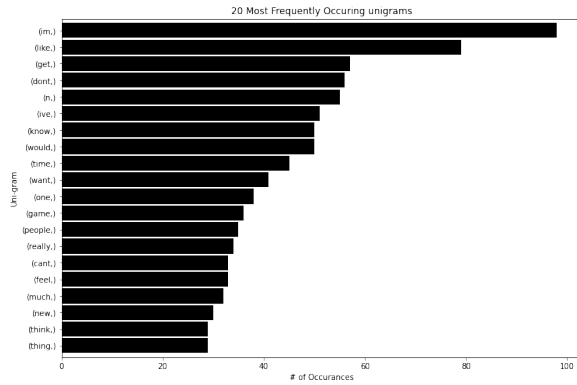


Figure 13: Most frequent unigrams in a random sub-sample (*suicide*).

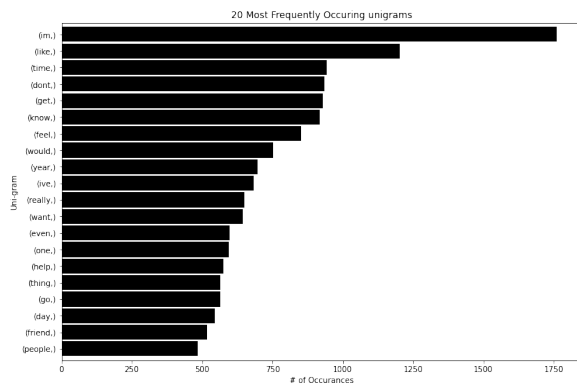


Figure 14: Most frequent unigrams in a random sub-sample (*stress*).