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Factor structure of the Edinburgh Postnatal Depression Scale in a population-based sample

Abstract

To demonstrate validity, questionnaires should measure the same construct in different groups and across time. The Edinburgh Postnatal Depression Scale (EPDS) was designed as a unidimensional scale, but factor analyses of the EPDS have been equivocal, and demonstrate other structures: this may be due to sample characteristics and timing of administration. We aimed to examine the factor structure of the EPDS in pregnancy and postpartum at four time-points in a large population-based sample. We carried out exploratory and confirmatory factor analysis on the Avon Longitudinal Study of Parents and Children sample ($n = 11,195 - 12,166$) randomly split in two. We used data from 18 and 32 weeks pregnancy gestation; and 8 weeks and 8 months postpartum. A three-factor solution was optimal at all time-points, showing the clearest factor structure and best model fit: Depression (four items) accounted for 43.5 - 47.2% of the variance; anhedonia (two items) 10.5 – 11.1%; and anxiety (three items) 8.3 – 9.4% of the variance. Internal reliability of subscales was good at all time points (Cronbach's alphas: .73 - .78). The EPDS appears to measure three related factors of depression, anhedonia and anxiety and has a stable structure in pregnancy and the first postnatal year.

Keywords: ALSPAC, depression, anxiety, postnatal, pregnancy, factor analysis

Factor structure of the Edinburgh Postnatal Depression Scale in a population-based sample

In pregnancy and the first postnatal year 10-20% of women experience mental illness (Bauer et al., 2014) with detrimental effects on the whole family (Gavin et al., 2005). Interventions can ease symptoms and improve wellbeing of mothers (Dennis & Hodnett, 2007), however effective treatment is hampered by low levels of identification of perinatal mental illness with 50% of women with depression and anxiety not identified (Hewitt et al., 2009). Therefore clinical guidelines recommend screening for or assessing depression and anxiety in the perinatal period (American College of Obstetricians and Gynecologists, 2015; National Institute for Health and Care Excellence [NICE], 2014). The Edinburgh Postnatal Depression Scale (EPDS; Cox, Holden, & Sagovsky, 1987) is well-established, convenient, and probably the most common self-report questionnaire used to assess postnatal depression (Gibson, McKenzie-McHarg, Shakespeare, Price, & Gray, 2009). There is some evidence that the EPDS also measures anxiety with three items and that the summed score of these items can differentiate between anxiety and depressive disorders (Bowen, Bowen, Maslany, & Muhajarina, 2008; Matthey, Fisher, & Rowe, 2012; Ross, Evans, Seller, & Romach, 2003) although further research is needed to determine its acceptability, validity and reliability and psychometric properties as a measure of anxiety (Milgrom & Gemmill, 2014). A review of the criterion ability of the EPDS to detect antenatal and postnatal depression compared against clinical interviews showed substantial variability, with sensitivity ranging from 34 to 100% and specificity from 44 to 100% (Gibson et al., 2009).

One method of establishing validity of the EPDS to screen for depression (and possibly anxiety) is by examining its factor structure. If the same items load onto the same factors at different times, in different samples, it indicates that participants give the same meaning to items; and therefore that the same underlying construct is being measured (Milfont & Fischer, 2010). However, studies of the factor structure of the EPDS have been equivocal (see Table 1) and one, two or three factors have been identified. There is little evidence for one factor and almost equal support for two- and three-factor solutions. The predominant two-factor model comprises anxiety and depression factors and the

predominant three-factor solution includes anxiety, depression and anhedonia factors, but there is variation within this.

The different models may reflect methodological differences. Some studies use principal components analysis (PCA) which may inflate the amount of variance accounted for by factors as compared with exploratory factor analysis (EFA; Costello & Osborne, 2005; Preacher & MacCallum, 2003). Additionally, orthogonal rotations (for situations in which factors are not expected to correlate) are unlikely to be suitable for factor analyses of the EPDS as anxiety and depression are highly comorbid in perinatal populations (Heron, O'Connor, Evans, Golding, & Glover, 2004). Oblique rotations which allow factors to correlate are thus more suitable. The decision on how many factors to retain may also have an effect on factor solutions. Factors with eigenvalues greater than one are often retained, but this can result in misleading solutions and further methods (e.g. use of the scree plot) should be used (Costello & Osborne, 2005; Velicer & Jackson, 1990). The value of the factor loading (the correlation between the variable and the factor) that authors deem appropriate will also determine whether an item is allowed to load onto a factor, changing the final structure. Choosing higher loadings results in excluding items that would be included in studies using a lower cut-off. Sample size and characteristics will also affect factor structure. Of the previous studies, almost half had a sample size smaller than 250. At least 300 is considered 'good' for factor analysis according to Comrey and Lee (1992), however multiple contested criteria exist concerning absolute sample size or ratio of subjects to variables suitable for factor analysis (MacCallum, Widaman, Zhang, & Hong, 1999). Concerning the perinatal period, the factor structure of the EPDS needs to be tested in both pregnancy and the postnatal period to show that the structure is the same (shows configural invariance) and therefore that the construct being measured is conceived in the same way. This study aimed to overcome some methodological shortcomings outlined above and address the following questions:

FACTOR STRUCTURE OF THE EPDS

1. Is the factor structure of the EPDS the same in the 2nd and 3rd trimesters of pregnancy and at 8 weeks and 8 months postnatally in a population-based sample (i.e., does it show configural invariance)?
2. Do previous factor models of the EPDS hold in a large population-based sample? If not, which factor solution(s) provide the best fit to the data?

Method

Sample

The sample consisted of participants from the Avon Longitudinal Study of Parents and Children (ALSPAC), an on-going population-based study established to evaluate genetic and environmental influences on health and development of mothers and children (Fraser et al., 2013). All women living in the Avon area of southwest England who were pregnant with an expected delivery date between 1 April 1991 and 31 December 1992 were eligible for enrolment. The initial number of women enrolled who had returned at least one questionnaire was 14,451. The sample has been described in full elsewhere (Boyd et al., 2013, Fraser et al., 2013). Please note that the study website contains details of all the data that is available through a fully searchable data dictionary (<http://www.bris.ac.uk/alspac/researchers/data-access/data-dictionary>). Ethical approval for the study was obtained from the ALSPAC Ethics and Law Committee and the Local Research Ethics Committees.

The current analyses were limited to mothers who had completed the EPDS fully at least at one time point during gestation and the first year after giving birth: EPDS data from 18 weeks gestation ($N = 12,166$), 32 weeks gestation ($N = 12,110$), 8 weeks postnatally ($N = 11,710$) and 8 months postnatally ($N = 11,195$) were used. Heron et al. (2004) found that women with mental health problems were less likely to return questionnaires at each time-point than women without self-reported anxiety or depression, although this bias was modest. A comparison of ALSPAC mothers

with both Avon and UK mothers with infants under one using the ALSPAC 8 months postnatal data and the 1991 census showed that ALSPAC mothers were more likely to: be white, live in owner-occupied accommodation, be married, and have a car in the household (Fraser et al., 2013).

The initial sample was randomly divided by ID code into two groups. Sample one was used to generate the factor structure. As we only included participants who had fully completed the EPDS, and this differed at each time point, its n ranged from 5551 – 5988. Sample two ($n = 5688 – 6256$) was used to cross-validate the results and test competing factor structures identified in previous research.

Measures

The EPDS includes ten items each scored on a 0-3 Likert scale, thus total scores can range from 0-30 with higher total scores indicating higher frequency or severity of symptoms. Full item wording is given in Table 4. For brevity, items are referred to in the text as: 1) laugh; 2) enjoyment; 3) self-blame; 4) anxious; 5) scared; 6) things getting on top of me; 7) sleep; 8) sad; 9) crying; 10) self-harm. Items 1, 2 and 4 are reverse-scored. Items 1 and 2 are worded positively with a response scale ordered from agree (scores 0) to disagree (3); item four is worded negatively with a response scale ordered from disagree (0) to agree (3); all other items are negatively worded with a response scale ordered from agree (3) to disagree (0).. Cox et al., (1987) suggested scores of 13 and above indicate that the mother is likely to be experiencing depressive illness; Murray and Carothers (1990) found that this cut-off predicted women with clinical depression in the postnatal period based on diagnostic criteria.

Statistical Analysis

Exploratory Factor Analysis (EFA). To test the number of factors and factor structure in the antenatal and postnatal periods, we conducted multiple EFAs of the ten items, forcing one-, two- and three-factor solutions at each of the four time-points, with the first half of the sample, using maximum likelihood extraction. Multiple solutions were run as previous studies of the EPDS did not provide a

definitive factor structure. As it was expected that factors would correlate, an oblique rotation (direct oblimin) was used. Eigenvalues, scree plots, and amount of variance explained were examined to determine number of factors to be retained. Traditionally factors with eigenvalues greater than one are retained (Kaiser, 1960), but many consider that this is likely to result in an incorrect solution and that the scree plot should also be examined (Cattell, 1966; Velicer & Jackson, 1990). A meaningful factor solution needs to explain at least 50% of the variance (Streiner, 1994). An item loading significantly on a factor was determined by a loading of $\geq .3$ (Tabachnick & Fidell, 2012). All resulting solutions were examined for the clearest factor structure: i.e., with items loading highly on only one factor and with few cross-loadings. Data were analysed using IBM SPSS Statistics 20.

Confirmatory Factor Analysis (CFA). We conducted CFAs using AMOS version 21 (Arbuckle, 2012) on the second half of the sample. Four models including all ten items of the EPDS were tested:

- (i) The three-factor model was found to have the clearest factor structure in the EFA. This comprised anhedonia (items 1[laugh] & 2[enjoyment]), anxiety (items 3[self-blame], 4 [anxious], 5[scared], 6[things getting on top of me]) and depression (items 7[sleep], 8[sad], 9[crying], 10[self-harm]) factors. Having run a forced three-factor solution using EFA, despite cross-loadings, item 6 [things getting on top of me] loaded most highly with the anxiety items).
- (ii) The two-factor model found in the current EFA, with anhedonia (items 1[laugh]& 2[enjoyment]), and general distress (items 3-10) factors.
- (iii) The two-factor anxiety / depression model (anxiety: items 3[self-blame], 4[anxious], 5[scared] and depression: items 1[laugh], 2[enjoyment], 3-10) found in Astbury, Brown, Lumley, & Small (1994), Matthey (2008), Phillips, Sharpe, Matthey, & Charles, (2009).
- (iv) The one-dimensional original factor structure proposed by Cox et al., (1987) and found by Berle, Aarre, Mykletun, Dahl, & Holsten, (2003).

Three-factor models with item 10 [self-harm] comprising its own factor have been suggested (Brouwers, van Baar, & Pop, 2001, Ross et al., 2003) but as it is not possible to estimate a latent variable from one indicator, the two-factor solutions (ii and iii) above were tested.

Additional models from previously published research were also run but are not reported as model fit was poorer than all the models which have been reported. Fit indices for these models are available in the online supplementary material.

The maximum likelihood (ML) estimation procedure was used based on its modelling performance with non-normal data and potentially mis-specified models (Olsson, Foss, Troye, & Howell, 2000). Although different estimation methods may be more suitable for categorical data with few categories, as the present data have four categories, ML was deemed appropriate (Byrne, 2010; Green, Akey, Fleming, Herschberger, & Marquis, 1997). In all models, independence of error terms was specified for all variables; factors (if more than one) were allowed to correlate; each observed variable loaded on only one factor and no post-hoc model fitting (by correlating error terms or cross-loading items) was conducted in order not to overfit the model (Manian, Schmidt, Bornstein, & Martinez, 2013). Missing data were dealt with using the Full Information Maximum Likelihood (FIML) procedure in AMOS. Multiple goodness-of-fit indices were used to assess the models. These were the model Chi-square (χ^2) test of exact fit, the Comparative Fit Index (CFI), the Root Mean Squared Error of Approximation (RMSEA), Tucker-Lewis Index (TLI), Parsimony Normed Comparative Fit Index (PCFI), Akaike Information Criterion (AIC); optimal values for each index are given below Table 5 to aid interpretation. The model chi-square is sensitive to correlations and sample size, however it is reported for comprehensiveness. Each fit index indicates one aspect of model fit only, thus multiple fit indices have been considered (Cheung & Rensvold, 2002; Kline, 2005).

Results

EPDS scores

No statistically significant differences were found between Samples one and two on EPDS total scores at any time point (p values ranged from .50 -.86), thus EPDS item and total scores are shown for the entire data set.

At both antenatal time-points the median EPDS score was 6 and the *IQR* 3-10 (18 week gestation range: 0-29, 32 week gestation range: 0-30). At 18 weeks gestation $M = 7.00$, 32 week gestation $M = 7.07$. At 18 weeks 13.9% of women scored 13 or above and could be considered to be suffering from depressive illness. At 32 weeks this increased to 15.2%.

Postnatally, the median EPDS score was 5 at 8 weeks (*IQR* 2-9, range 0-28; $M = 6.06$) and 10.1% scored 13 or above; at 8 months the median was 4 (*IQR* 2-8, range 0-29; $M = 5.41$) and 8.8% scored 13 or above.

Item means and standard deviations are given in Table 2. Items 3 [self-blame]; 4 [anxious]; and 6 [things getting on top of me] consistently had the highest means across all time-points. Item 10 [self-harm] had the lowest mean at all time-points.

Exploratory factor analysis

Suitability. The data set was suitable for factor analysis: the Kaiser-Meyer-Olkin Measure of Sampling Adequacy statistic ranged from 0.886 - 0.896 across time-points indicating compact patterns of correlations (possible range 0-1 with ≥ 0.5 considered appropriate for factor analysis (Tabachnick & Fidell, 2001)). Bartlett's test of sphericity was significant ($p < .001$ at all time-points) indicating there were sufficient relationships within the data to be appropriate for factor analysis.

Factor solutions. The factor structure was stable across antenatal and postnatal time points. At all time-points one factor accounted for a large proportion of the variance, followed by two further components with Eigenvalues near to 1 (see Table 3). The scree plots showed that two or three factors may be appropriately retained; both are reported here and subsequently were tested in the confirmatory factor analysis.

Two-factor solution. Results revealed two components with Eigenvalues > 1 . The first Eigenvalue ranged from 4.35-4.72 and represented a factor consisting of items 3-10 which could be considered 'general distress' or combined anxiety and depression. The second Eigenvalue ranged from 1.05 - 1.11 across time-points and comprised items 1 and 2 which describe a loss of pleasure or anhedonia. At each time point the two factors combined explained 54.6 – 57.7% of the variance. Item 10 [self-harm] consistently showed the lowest factor loading, and loaded below the cut-off of .3 at time 1. The two factors correlated between .55-.59 at each time point.

Internal reliability of the 'general distress' factor was very good at all time-points (Cronbach's alpha values ranged from .83-.85; Kline, 2005) and Pearson's correlations between items 1[laugh] & 2[enjoyment] (the 'anhedonia' factor) ranged from .57-.67.

Three-factor solution. A third factor with an Eigenvalue of 0.83-0.94 increased the amount of variance explained to 64.00 – 66.09% at different time-points (see Table 3). This solution comprised the anhedonia factor (items 1[laugh] and 2[enjoyment]) and split the general distress items into anxiety (items 3[self-blame], 4[anxious], 5[scared] and 6[things getting on top of me]) and depression (items 7 [sleep], 8[sad], 9[crying], 10[self-harm]) factors. Item loadings were higher in the three- (as opposed to two-) factor solution for items 2[enjoyment], 4[anxious], 8[sad], 9[crying], 10[self-harm]. Items 1[laugh], 5[scared] and 7[sleep] had similar loadings in both factor solutions. Item 3[self-blame] loaded slightly more highly (.63-.67) on the 'general distress' factor in the 2 factor solution (as compared with .55-.62 on the anxiety factor in the three factor solution). Item 6 [things getting on top of me] was complex, loading more highly on the anxiety factor (.36-.41) at all time-points in the three-factor solution but loadings were only slightly lower on the depression factor (.30-.35). It loaded more strongly (.64-.68) on the 'general distress' factor in the two-factor solution. Table 4 shows factor loadings at each time-point for this factor structure.

Internal reliability was good: Cronbach's alphas for the anxiety factor ranged from .77- .78 and from .73 – .78 for the depression factor, although this increased to .78-.82 if item 10 was removed. Item-total correlations were all $>.3$ except for item 10 [self-harm] which correlated with the

total scale at .28 at 18 week's gestation. Correlations between depression and anhedonia factors ranged from .62-.67; between depression and anxiety factors .69-.70; and between anhedonia and anxiety factors .48-.54.

Confirmatory factor analysis. Table 5 shows the factor models tested and their fit indices. The model chi-square was significant for all models indicating a large proportion of the variance was left unexplained by each model, although this is to be expected with a large sample (Kline, 2005). Including all ten items, the current 3-factor model found in the EFA showed the best fit index values at each time point. The difference in χ^2 values of the 3-factor model compared with the next best-fitting model was significant at all time-points ($ps < .001$) providing an indication that the 3-factor model best fit the data. The change in AIC value of each model relative to the minimum AIC value (given by the 3-factor model) was > 10 indicating substantial evidence for the 3-factor model (Burnham & Anderson, 2002). Details of this model at time-point 3 (8 weeks postnatal) are shown in Figure 1. The 8 weeks postnatal time point is illustrated as this is likely to be when most mothers fill in the EPDS for screening purposes in practice in the UK.

One of the six fit indices (PCFI) suggested that the 2-factor anhedonia / general distress model best fit the data but RMSEA and TLI values were outside the range for good model fit for this model and other fit indices also were poorer. The PCFI values were low, indicating poor fit, for all models. After the three factor model, the anhedonia / general distress model showed the next best fit for all other fit indices, followed by variations of the depression/anxiety model. The poorest fit of the data was given by the original unidimensional model of the EPDS.

Discussion

This study aimed to clarify the structure of the EPDS in a population-based sample in pregnancy and the first postnatal in the light of previous variability in factor models. It provides the first test of measurement invariance of the EPDS, showing that configural invariance between antenatal and postnatal groups exists in a UK population-based sample. That is, at each time point the ten items formed into the same number of factors, with the same items associated with each factor,

indicating that antenatal and postnatal women conceptualise the constructs being measured by the EPDS in the same way (Cheung & Rensvold, 2002; Meredith, 1993). The EFAs and the CFAs implied that at all time-points a three-factor solution was optimal, comprising depression (items 7-10), anhedonia (items 1 and 2) and anxiety (items 3-6); and that the magnitude of factor loadings was similar across all time-points.

The factor structure in the present study was consistent with some other studies (EFA in Cunningham, Brown, & Page, 2015; Pop, Komproe, & van Son, 1992; Zhong et al., 2014) or similar (Kubota et al., 2014 ; Lee King, 2012; Reichenheim, Moraes, Oliveira, & Lobato, 2011; Tuohy & McVey, 2008). All but two of these papers had sample sizes over 400 which may suggest that as the pattern of correlations becomes more stable, items one (laugh) and two (enjoyment) separate out into a separate factor of anhedonia. The mean and median EPDS score in this sample was also comparable with studies that found the anhedonia factor. Furthermore, in our analysis the anhedonia factor explained more variance than the established anxiety factor, indicating that this factor is equally valid for future research.

The division of items into depression and anhedonia factors, explaining more variance than anxiety, could be clinically meaningful. Firstly, it may provide a more accurate assessment of the depressive symptomology of postnatal depression (Chabrol & Teissedre, 2004). Green (1998) used the term perinatal ‘dysphoria’ to describe poor perinatal wellbeing with combined depression and anxiety symptoms. Anxiety and depression are also highly comorbid in the perinatal period (Heron et al., 2004; Ross et al., 2003). Kwan et al. (2015) found that items one [laugh] and two [enjoyment] were good indicators of severity of dysphoria as it required greater dysphoria to endorse those items. Thus, consideration of responses to these two items may be useful to demonstrate the severity of combined perinatal anxiety and depression. However it must be noted that items one [laugh] and two [enjoyment] are the only positively worded items of the EPDS and this may confound the character of anhedonia with the way in which respondents answer (Goodchild, Treharne, Platts, & Booth, 2005). It has been suggested that these items may be interpreted either in the context of depression / anhedonia

(as presumably the authors of the scale intended), or in the context of well-being, as the only positively worded items (Cunningham et al., 2015). Another possible explanation for the existence of the anhedonia factor is that positively worded items are known to form a separate factor to negatively worded items and can thus alter the structure of a measure artificially (Mook, Kleijn, & Van der Ploeg 1991; Tomas & Oliver, 1999). Items one [laugh] and two [enjoyment] are also both reverse-scored (i.e. a high score indicates the opposite of depression, and a reverse-transformation is applied when scoring) and it is common for reversed items to cluster together (Carlson et al., 2011; Dunbar, Ford, Hunt, & Der, 2000). These two items also had low means and standard deviations compared to most items indicating high levels of agreement with these items. After items one and two on the EPDS, the response scale and valence of items changes, which may be confusing to respondents, as has been shown on other scales with items with mixed polarities (Dunbar et al., 2000). Further research is needed to ascertain whether the anhedonia factor is substantively meaningful or due to scale construction. It is also recognised that factors with at least three items are usually considered desirable, although the large sample size in this study may help compensate for the inclusion of two items on the anhedonia scale (Marsh, Hau, Balla, & Grayson, 1998).

If it is supposed that the anhedonia factor is meaningful, the distinction between depression and anhedonia is not yet well understood in perinatal populations. The little existing research has shown that prevalence of, and risk factors for, postnatal depressed mood and anhedonia differ across race and ethnicity (Liu & Tronick, 2014). In the field of psycho-cardiology anhedonia has been related to poor cardiovascular outcomes whilst depressed mood has not (Davidson et al., 2010). Therefore careful enquiry into these two specific symptom profiles may be an important direction in perinatal research in predicting future mental and other health problems (Truijens et al., 2014). Although Bina and Harrington (2015) found that anhedonia and depression factors correlated at .84 limiting the discriminant validity of these factors individually (a cut-off of .85 is commonly used as problematic for discriminant reliability (Brown, 2015), in this study the correlations between factors were appropriate for retaining them individually. Correlations were higher between anxiety and

depression than between anhedonia and depression, providing tentative evidence the concept of dysphoria. The magnitude of correlations also fits with the tripartite model of anxiety and depression in which both anxious and depressive moods can only be partially differentiated (Clark & Watson, 1991).

A few items were problematic in the analyses. In the EFA item six [things getting on top of me] consistently cross-loaded with low-loadings on both depression and anxiety factors. This is in line with previous research which has found low loadings or cross-loadings for this item on depression, anhedonia and / or anxiety factors (Bina & Harrington, 2015; Brouwers et al., 2001; Hartley, Barroso, Rey, Pettit, & Bagner, 2014; Jomeen & Martin, 2005, 2007; Odalovic, Tadic, Lakic, Nordeng, & Lupatelli, 2015; Reichenheim et al., 2011; Ross et al., 2003; Swalm, Brooks, Doherty, Nathan, & Jacques, 2010; Tuohy & McVey, 2008). When item six has been included in final factor solutions, some have included it in depression and others in anxiety factors, indicating that this item is not useful in discriminating either disorder. It could be argued that the wording of this item; ‘Things have been getting on top of me’ is open to interpretation and does not have face validity suggestive of either depression or anxiety.

Considering the depression items, item ten [self-harm] showed the lowest loadings (0.29 - 0.37) on any factor as may be expected for an item about self-harm but it clearly fit with depression rather than as an item on its own. Although the low loading may be statistically displeasing, our approach included all items of the EPDS in the model in order to examine the symptom structure of the scale as it is used in practice. We have included item ten as it is likely to be a clinically useful item when a score of one or more can be used an independent screen for women who need immediate referral (Kwan et al., 2015; Lindahl et al., 2005). Item seven [I have been so unhappy that I have had difficulty sleeping] also had consistently relatively low loadings (0.45 – 0.57 in the EFA) in line with a number of previous studies which have omitted it (Bowen et al., 2008; Hartley et al., 2014; Jomeen & Martin, 2007; Ross et al., 2003; Swalm et al., 2010; Toreki et al., 2014). Thus items eight [sad] and nine [crying] were the most indicative of the depression factor in this study.

The large population-based sample is a strength of this study but the extent to which results are applicable to specific populations cannot be determined. For example, in contrast to our results, Cunningham et al. (2015) did not find longitudinal measurement invariance in their study of the EPDS at two time points in the postpartum with their factor structures differing by severity of EPDS scores. Interestingly when EPDS scores were lower, and more comparable with this study, the factor structure was exactly the same as in this study. Our study does not allow for conclusions about the appropriateness of using total or subscale scores. Women with mental health problems may also be under-represented due to attrition in the ALSPAC sample.

The results suggest that the EPDS could continue to be used as a screen to suggest women for further psychological assessment as raw total scores may be indicative of depression, anxiety or anhedonia. In research the use of total scores is more problematic - assertions that a particular cut-off score indicates postnatal depression may either miss out or wrongly classify women with anhedonia, anxiety and / or depression. Further research testing subsequent steps of measurement invariance to enable true comparisons between antenatal and postnatal women on the EPDS is also needed before true comparisons can be made between these groups. Qualitative research with ante- and postnatal women to ensure content validity, particularly of items one [laugh], two [enjoyment], and six [things getting on top of me] would be useful, as would the use of modern measurement techniques including item response theory to provide further evidence for removal of problematic items, and to elucidate which items on the EPDS are most useful at differentiating clinical groups would be beneficial.

Brief, valid instruments for assessment of postnatal mental health are needed. The EPDS appears to measure anhedonia, depression and anxiety and could be continued to be used to screen for these mental health problems. Further research is needed to investigate the validity of a separate anhedonia scale. There is also scope to refine this widely used scale by removing items that do not discriminate well and adding items that can indicate further mental health problems in the perinatal period, for example, bipolar disorder and post-traumatic stress as well as disorders specific to the

childbearing period which do not have a psychiatric classification, such as fear of childbirth (tokophobia), bonding disorders and maternally focussed worry disorder.

Declaration of interest

All the authors declare that they have no conflicts of interest.

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FACTOR STRUCTURE OF THE EPDS

Table 1

Factor analyses of the EPDS in samples of perinatal women published in English.

<u>Study</u>	<u>N / time-point</u>	<u>EPDS language</u>	<u>Method</u>	<u>Final factors and EPDS items</u>		
	<u>Population</u> (gest = pregnancy gestation, pn = postnatal)		(minimum factor loading if stated) / Rotation, factor extraction criteria	F1	F2	F3
1. Pop et al., 1992	293 / 4 weeks pn <i>Unselected community sample</i>	Dutch	EFA (0.3) / Orthog (Varimax), - CFA	7, 8, 9, 10 Depression: 1, 2, 7, 8, 9, 10	3, 4, 5, 6 Anxiety: 3, 4, 5, 6	1, 2 -
2. Astbury et al., 1994	790 / 8-9 months pn	English	PCA (0.45) / Oblique (Oblimin), Eig>1.	Depression: 1, 2, 6, 7, 8, 9, 10	Anxiety: 3, 4, 5	
3. Guedeney & Fermanian, 1998	87 / 3-16 weeks pn (<i>M</i> = 7 weeks) <i>Half random, half probably depressed community sample</i>	French	PCA (0.3)/ Orthog (Varimax), scree plot only	Depressive symptoms: 3, 4, 5, 6, 7, 9	Depressive mood: 1, 2, 8, 10	
4. Brouwers et al., 2001	197 / 24 weeks gest <i>Community</i>	Dutch	PCA (0.4) / Orthog (Varimax), Eig. > 1	Depression: 1, 2, 8	Anxiety: 3, 4, 5	-

FACTOR STRUCTURE OF THE EPDS

5. Berle et al., 2003	411 / 6-12 weeks pn <i>Community: routine pn visits</i>	Norwegian	PCA (-) / Oblique, Eig. > 1	1-10	-	-
6. Ross et al., 2003	150 / 6 weeks pn <i>Community obstetrical patients</i>	English	PCA (0.5)/ Orthog (Varimax), Eig. > 1 and scree plot	Depression: 1, 2, 8, 9	Anxiety: 3, 4, 5	Suicide: 10
7. Chabrol & Teissedre 2004	299 / 2-3 days pn (PCA), 4-6 weeks pn(CFA) <i>Community obstetrical patients</i>	French	PCA (-) /Orthog (Varimax), Eig. > 1 and scree plot CFA	Anxiety: 3, 4, 5, 6, 7 CFA solution as above	Depressive mood/ self-harm: 8, 9, 10	Anhedonia: 1, 2
8. Adouard et al., 2005	60 / 28-34 weeks gest <i>High risk pregnancies</i>	French	PCA (0.4) / Orthog (Varimax), -	Depression + other: 3, 4, 5, 6, 10	Depression: 1, 2, 7, 8, 9	-
9. Jomeen & Martin, 2005	101 / 14 weeks gest <i>Community antenatal clinic</i>	English	PCA (0.6) / Oblique (Oblimin), Eig. > 1 CFA	1, 2, 6, 7, 8, 9 Depression: 1, 2, 8	3, 4, 5 Anxiety: 3, 4, 5	10
10. Jomeen & Martin, 2007	117 / M = 31.5 weeks gest <i>Community</i>	English	CFA	1, 2, 8	3, 4, 5	10

FACTOR STRUCTURE OF THE EPDS

<i>antenatal clinic</i>						
11. Montazeri et al., 2007	100 / 6-14 week pn <i>Community health care centre</i>	Persian	PCA (0.4) / Orthog (Varimax), -	Anxiety: 3, 4, 5, 8	Depression: 6, 7, 8, 9, 10	Euthymic mood: 1, 2
12. Small et al., 2007	103 / 6-9 months pn	Vietnamese	PCA (0.3) / Orthog (Varimax) and Oblique (not presented), scree plot	1, 2, 3, 6, 8, 9	3, 4, 5, 7	10
	104 / 6-9 months pn	Turkish		3, 4, 5, 6, 7, 8	9, 10	1, 2
	106 / 6-9 months pn	Tagalog		3, 4, 5, 8	6, 7, 9, 10	1, 2
	1166 / 6-7 months pn <i>Immigrant mothers in Australia</i>	English		3, 4, 5, 6, 7, 8	1, 2	9, 10
13. Bowen et al., 2008	402 / 15 weeks gest <i>Socially high-risk (Outreach program)</i>	English	EFA (0.5) / Orthog (Varimax), -	Anxiety: 3, 4, 5	Depression: 1, 2, 8	Self-harm: 10
14. Matthey, 2008	238 / 6 weeks pn <i>Women attending parenthood classes</i>	English	PCA (-) / Unrotated, -	Anxiety: 3, 4, 5	Depression: 1, 2, 6, 7, 8, 9, 10	-
15. Tuohy & McVey, 2008	440 / 6 months pn <i>Self-selected online</i>	English	EFA: PAF (-)/ Oblique (direct quartimin), parallel	Depressive symptoms: 6, 7, 8, 9, 10	Anhedonia: 1, 2	Anxietal symptoms: 3, 4, 5

FACTOR STRUCTURE OF THE EPDS

			analysis			
16. Phillips et al., 2009	309 / 1 wk – 12 months pn, $M = 5.4$ months <i>Mothers with unsettled infants</i>	English	EFA: MLE (0.3) / Oblique (oblimin), Eig. > 1 CFA	Depression: 1, 2, 6, 7, 8, 9, 10	Anxiety: 3, 4, 5	-
17. Vivilaki et al., 2009	120 / 4 days-16 weeks pn <i>Community maternity departments</i>	Greek	PCA (0.5) / Orthog (Varimax), Eig. > 1 and scree plot CFA	Depression: 7, 8, 9	Anxiety: 4, 5, 6	-
18. Swalm et al., 2010	4,706 / $Mdn = 26$ weeks gest 3,853 / $Mdn = 7$ wks pn <i>Representative community sample</i>	English	PCA (0.6) / Orthog (Varimax), Eig. > 1 and scree plot	Anxiety: 3, 4, 5	Other: 1, 2, 10	-
19. Reichenheim et al., 2011	811 / < 5 months pn ($M = 59$ days) <i>Random community sample</i>	Brazilian Portuguese	E / CFA (-) / Oblique (geomin), forced 2-, 3- and 4-factors CFA	Anhedonia: 1, 2, 6 Bifactor model with general (g) factor	Anxiety: 3, 4, 5 items as above but conditional on the 3	Depression: 7-10 also including a specific factors

FACTOR STRUCTURE OF THE EPDS

20. Lee King, 2012	169 / 1wk – 9months pn (<i>M</i> = 1.51 months) <i>Socially high risk pregnancies</i>	English	CFA	Anhedonia: 1, 2	Anxiety: 3, 4, 5	Depression: 7-10
21. Agampodi & Agampodi, 2013	376 / 24-36wks gestation <i>Community (antenatal clinics)</i>	Sinhalese	PCA (-) / Orthog (Varimax), Eig. > 1	Anhedonia: 1, 2	Depression and anxiety: 3-10	
22. Petrozzi & Gagliardi, 2013	594 / 2-3 days pn <i>Cohort (hospital maternity department)</i>	Italian	EFA; PAF / Oblique (Promax), Scree test	Depression: 7-10	Anxiety: 3-6	Anhedonia: 1-2
23. Toreki et al., 2013	219 / 12 weeks gest <i>Random community sample (routine prenatal check, hospital)</i>	Hungarian	PCA (0.5) / Orthog (Varimax), Eig.>1 and scree plot	2, 4, 5, 6, 10	3, 8, 9	1, 7
24. Hartley et al., 2014	<i>M</i> = 4 months pn 122 98	English Spanish	CFA	1, 2, 8, 9 1, 2, 8, 9	3, 4, 5 3, 4, 5	

FACTOR STRUCTURE OF THE EPDS

	<i>Community (pediatric primary care well/sick visit)</i>					
25. Kubota et al., 2014	690 / 1 month pn <i>Community maternity program</i>	Japanese	EFA; MLE (0.45) / Oblique (promax), scree plot CFA	3, 4, 5 Anxiety: 3, 4, 5	1, 2 Anhedonia: 1, 2	7, 8, 9 Depression: 7, 8, 9
26. Toreki et al., 2014	266 / 6 weeks pn <i>Community (routine postpartum check)</i>	Hungarian	PCA (0.5) / Oblique, Eig.>1 and scree plot. CFA	3, 4, 5, 6 Anxiety: 3, 4, 5, 6	1, 2, 9, 10 Depression: 1, 2, 9, 10	
27. Zhong et al., 2014	1517 / <16weeks gest (M = 9.8wks) <i>Community (perinatal care establishment)</i>	Spanish	PCA (0.4)/ Orthogonal, Eig.>1 and scree plot CFA	Anxiety and Depression: 3 – 10 Anhedonia: 1, 2	Anhedonia: 1, 2 Anxiety: 3, 4, 5, 6	Depression: 7, 8, 9, 10
28. Bina & Harrington, 2015	715 / 6 weeks pn <i>Community (hospital maternity department)</i>	Hebrew	CFA	Depression: 1, 2, 7, 8, 9,10	Anxiety: 3, 4, 5	
29. Cunningham et al., 2015	636 / 0-13 months pn <i>Admissions to</i>	English	EFA (0.3) / Oblique (Geomin), forced 1- 2- & 3-factors			

FACTOR STRUCTURE OF THE EPDS

	<i>Mother Baby Unit</i>		CFA	1, 2, 3, 6, 7, 8, 9, 10	3, 4, 5	
	<i>Discharged patients</i>			1, 2	3, 4, 5, 6	6, 7, 8, 9, 10
30. Kwan et al., 2015	920 / 0-14 weeks gest <i>Population-based (antenatal clinics)</i>	English (Chinese, Malay & Indian participants)	EFA / Oblique (Geomin), forced 1- 2- & 3-factors (multiple criteria for extraction) CFAs showed poor fit	1-10		
31. Odalovic et al., 2015	76 / <i>M</i> = 25.7 weeks gest 125 / 37% <28 weeks pn <i>Online, self-selected</i>	Serbian	EFA (0.4) / Orthog (Varimax) & PCA, Eig.>1. CFA	3, 4, 5 3, 4, 5	7, 9, 10 7, 9, 10	1, 2 1, 2

Note. EFA = Exploratory Factor Analysis; PCA = Principal Components Analysis; PAF = Principal Axis Factoring; CFA = Confirmatory Factor Analysis;

E/CFA = EFA modelled within a CFA framework; MLE = Maximum likelihood extraction; Orthog = Orthogonal; Eig. > 1 = Eigenvalues > 1

FACTOR STRUCTURE OF THE EPDS

Table 2

EPDS Item Means and Standard Deviations (N = 11,291 – 12,309 dependent on missing data)

Item	<i>M (SD)</i>			
	<u>18 weeks</u>	<u>32 weeks</u>	<u>8 weeks</u>	<u>8 months</u>
	<u>gestation</u>	<u>gestation</u>	<u>postnatal</u>	<u>postnatal</u>
1	0.35 (0.59)	0.44 (0.64)	0.32 (0.58)	0.30 (0.57)
2	0.34 (0.58)	0.41 (0.63)	0.28 (0.55)	0.27 (0.54)
3	1.26 (0.87)	1.07 (0.86)	1.05 (0.89)	1.04 (0.87)
4	1.25 (0.92)	1.20 (0.93)	1.04 (0.95)	0.94 (0.93)
5	0.64 (0.84)	0.73 (0.86)	0.58 (0.83)	0.52 (0.81)
6	1.26 (0.91)	1.29 (0.91)	1.24 (0.89)	0.89 (0.76)
7	0.37 (0.66)	0.44 (0.72)	0.26 (0.59)	0.27 (0.59)
8	0.84 (0.77)	0.83 (0.77)	0.75 (0.76)	0.68 (0.73)
9	0.54 (0.67)	0.58 (0.69)	0.46 (0.65)	0.42 (0.61)
10	0.17 (0.55)	0.10 (0.41)	0.08 (0.36)	0.09 (0.39)

FACTOR STRUCTURE OF THE EPDS

Table 3

Exploratory factor analysis: initial eigenvalues and amount of variance explained at each time-point for three factors extracted.

<u>Time-point</u>	<u>Factor 1</u> <u>‘Depression’</u>	<u>Factor 2</u> <u>‘Anhedonia’</u>	<u>Factor 3</u> <u>‘Anxiety’</u>	<u>Total variance</u> <u>explained</u>
T1 18 weeks gestation				
Eigenvalues	4.35	1.11	0.94	
Variance explained	43.48%	11.12%	9.40%	64.00%
T2 32 weeks gestation				
Eigenvalues	4.61	1.05	0.96	
Variance explained	46.07%	10.48%	9.66%	66.09%
T3 8 weeks postnatal				
Eigenvalues	4.60	1.08	0.87	
Variance explained	45.96%	10.77%	8.73%	65.46%
T4 8 months postnatal				
Eigenvalues	4.72	1.05	0.83	
Variance explained	47.17%	10.53%	8.32%	66.02%

FACTOR STRUCTURE OF THE EPDS

Table 4

Exploratory Factor structure of the EPDS using maximum likelihood extraction with oblique (direct oblimin) rotation (n = 5551-5988 due to missing data).

<u>EPDS Item</u>	<u>EPDS item label</u>	<u>Factor 1 ‘Depression’</u>				<u>Factor 2 ‘Anhedonia’</u>				<u>Factor 3 ‘Anxiety’</u>			
		Antenatal		Postnatal		Antenatal		Postnatal		Antenatal		Postnatal	
		T1	T2	T3	T4	T1	T2	T3	T4	T1	T2	T3	T4
1	I have been able to laugh and see the funny side of things	.10	.03	.14	.18	-.63	-.73	-.62	-.60	.03	.02	.03	.04
2	I have looked forward with enjoyment to things	-.05	-.03	-.06	-.06	-.86	-.85	-.95	-.97	-.03	-.03	-.02	.00
3	I have blamed myself unnecessarily when things went wrong	.07	.12	.07	.09	.00	-.01	.03	.03	.56	.55	.62	.60
4	I have been anxious or worried for no good reason	-.10	-.09	-.07	-.08	-.01	-.01	-.01	.00	.82	.78	.77	.84
5	I have felt scared or panicky for no very good reason	.08	.03	.01	.02	.01	.02	-.03	-.05	.63	.69	.65	.63
6	Things have been getting on top of me	.35	.30	.34	.33	-.10	-.13	-.06	-.07	.37	.41	.36	.37
7	I have been so unhappy that I have had difficulty sleeping	.45	.57	.40	.53	-.14	-.09	-.11	-.08	.12	.08	.14	.09
8	I have felt sad or miserable	.83	.80	.80	.84	-.04	-.04	-.04	.02	.01	.04	.03	.05
9	I have been so unhappy that I have been crying	.82	.87	.90	.83	.07	.05	.06	.05	-.02	-.04	-.06	-.03
10	The thought of harming myself has occurred to me	.29	.34	.35	.37	-.02	-.01	-.07	-.13	.00	-.00	.04	.00

Note. T1: 18 weeks gestation, T2: 32 weeks gestation, T3: 8 weeks postnatal, T4: 8 months postnatal.

FACTOR STRUCTURE OF THE EPDS

Table 5

Fit indices for comparison of modelled CFA factor structures of 10-item EPDS.

<u>Factor Model</u>	<u>Time point</u>	<u>X²^(a)</u>	<u>df</u>	<u>CFI^(b)</u>	<u>RMSEA^(c)</u>	<u>(90% CI)</u>	<u>TLI^(d)</u>	<u>PCFI^(e)</u>	<u>AIC^(f)</u>
(i) Three factors: Anhedonia items (1 & 2), anxiety items (3, 4, 5, 6) and depression items (7, 8, 9, 10) Includes 10 items	18 weeks gestation	729.70	32***	.97	.052	.049-.055	.94	.562	795.70
	32 weeks gestation	553.67	32***	.98	.045	.042-.048	.96	.569	619.67
	8 weeks postnatal	879.50	32***	.96	.057	.054-.060	.93	.559	945.50
	8 months postnatal	762.51	32***	.97	.053	.050-.056	.95	.563	828.51
(ii) Two factors: anhedonia items (1 & 2) and general distress items (3 – 10). Includes 10 items	18 weeks gestation	1460.39	34***	.93	.072	.069-.075	.89	.576	1522.39
	32 weeks gestation	1551.73	34***	.936	.074	.071-.077	.897	.579	1613.73
	8 weeks postnatal	1700.04	34***	.922	.078	.075-.081	.874	.570	1762.04
	8 months postnatal	1645.69	34***	.929	.076	.073-.080	.885	.574	1707.69
(iii) Two factors: anxiety items (3, 4, 5) and depression items (1, 2, 6 -10) Includes 10 items	18 weeks gestation	1675.32	34***	.921	.077	.074-.080	.872	.569	1737.32
	32 weeks gestation	2130.70	34***	.912	.087	.084-.090	.858	.564	2192.70
	8 weeks postnatal	1831.60	34***	.916	.081	.078-.084	.864	.566	1893.60

FACTOR STRUCTURE OF THE EPDS

	8 months postnatal	1986.39	34***	.914	.084	.081-.087	.860	.565	2048.39
(iv) One factor: items 1-10									
Includes 10 items									
	18 weeks gestation	2459.87	35***	.883	.092	.089-.095	.817	.562	2519.87
	32 weeks gestation	2876.04	35***	.881	.100	.097-.013	.813	.560	2936.04
	8 weeks postnatal	2798.08	35***	.871	.099	.095-.102	.797	.554	2858.08
	8 months postnatal	3042.62	35***	.867	.103	.100-.106	.791	.552	3102.62

Note. ^(a) Statistically significant chi-square value indicates a significant proportion of variance is unexplained by the model (Kline, 2005); ^(b) CFI values > .9 indicate good model fit (Kline, 2005); ^(c) RMSEA values < .05 indicate good model fit, .05-.08 reasonable model fit, > .1 poor model fit (Hu & Bentler, 1999; Kline, 2005); ^(d) TLI values > .9 indicate good model fit (Kline, 2005); ^(e) PCFI values closer to 1 indicate better model fit; ^(f) The model with the smallest AIC is the one with relatively better fit (Kline, 2005). TLI and CFI are most stable with reference to the number of variables and sample size (Kenny, 2014; Cheung & Rensvold, 2002). Note: The best model fit indices for a ten-item solution are indicated in bold.

FACTOR STRUCTURE OF THE EPDS

FACTOR STRUCTURE OF THE EPDS

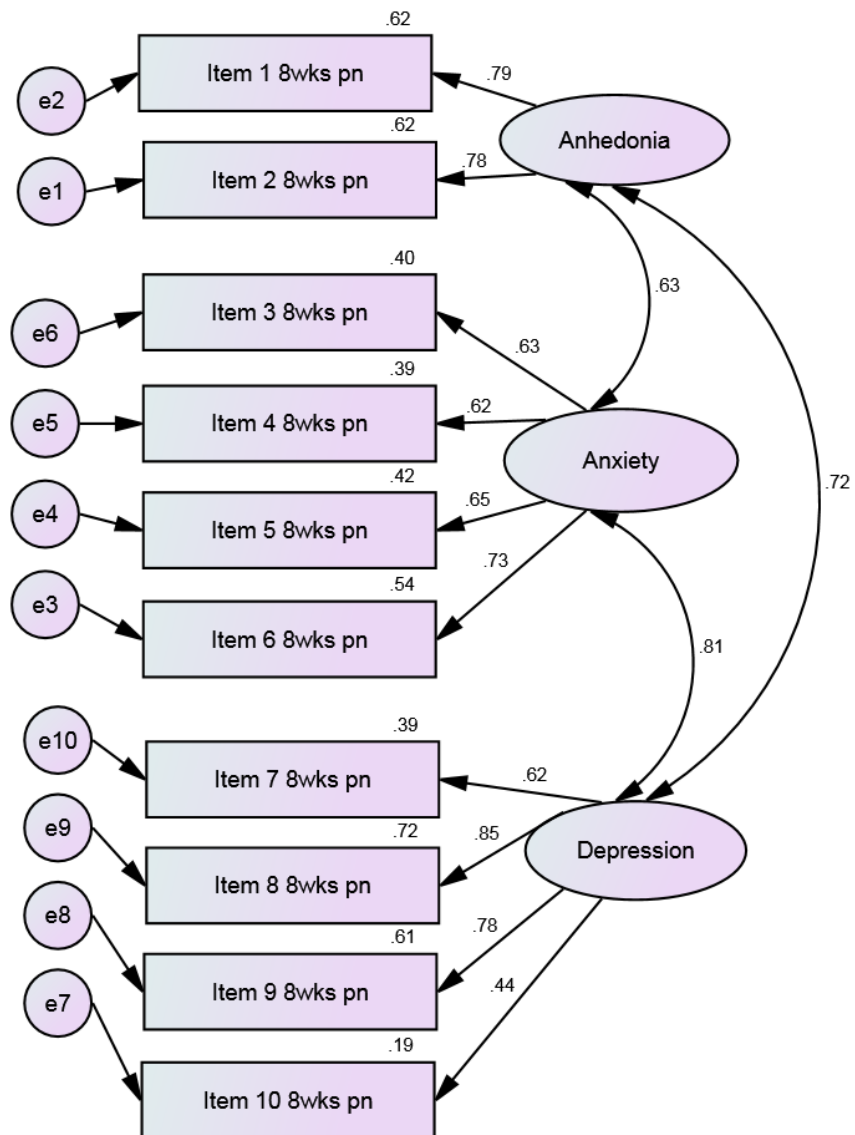


Figure 1

The current 3-factor model at time-point 3 (8 weeks postnatal). Numerical values represent standardized parameter estimates