This paper uses data from the German Socio-Economic Panel (SOEP) maintained by the German Institute for Economic Research (DIW Berlin). The data can be obtained for scientific research purposes by signing a data distribution contract (https://www.diw.de/en/diw_02.c.222518.en/research_data_center_of_the_soep.html or contact soepmail@diw.de). The versions of the data used in this article are SOEPv33.1i (https://doi.org/10.5684/soep.v33.1i) and SOEP-IS.2016.2 (https://doi.org/10.5684/soep.is.2016.2). Additional replication materials are provided in the Online Appendix.

Main do-files	
behavioral_risk_pref.do	This do-file estimates non-parametric and parametric regression models for the behavioral risk preference tasks and compares distributions of responses between the depressed and mentally well (Section 3 of the paper). It also produces descriptive statistics for this sample.
data.do	This do-file creates the sample and variables needed for all subsequent analyses based on the SOEP-Core data. It requires the original SOEP data and it will generate the dataset *cleandata.dta*.
descriptives_soep.do	This do-file creates Table A5 in the paper.
stated_risk_regressions.do	This do-file estimates various regression models where the dependent variable is the stated risk preference score across different domains (Section 3 of the paper).
risk_taking_regressions.do	This do-file estimates various regression models where the dependent variable is risk-taking behaviors across different domains e.g. smoking, diet (Section 4 of the paper).
risk_taking_mediation.do	This do-file estimates the mediation analyses where the dependent variable is risk-taking behaviors across different domains. It also provides summary statistics of the mediators and includes robustness checks (Section 6 of the paper). It requires the user-written command *khb*, which it will install if necessary.
Other do-files	
corr_depression.do	This do-file computes the correlation between the MCS depression indicator and self-reported diagnosed depression (referenced in Section 2 of the paper).