

Aerobic exercise for adult patients with major depressive disorder in mental health services. A systematic review and meta-analysis

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Abstract

1
2 Although exercise is associated with depression relief, the effects of aerobic exercise
3 (AE) interventions on clinically depressed adult patients have not been clearly supported. The
4 purpose of this meta-analysis was to examine the antidepressant effects of AE vs. non-
5 exercise comparators exclusively for depressed adults (18-65 years) recruited through mental
6 health services with a referral or clinical diagnosis of major depression. Eleven e-databases
7 and bibliographies of nineteen systematic reviews were searched for relevant randomized
8 controlled trials. A random effects meta-analysis (Hedges' g criterion) was employed for
9 pooling post-intervention scores of depression. Heterogeneity and publication bias were
10 examined. Studies were coded considering characteristics of participants and interventions,
11 outcomes and comparisons made, and study design; accordingly, sensitivity and subgroup
12 analyses were calculated. Across 11 eligible trials (13 comparisons) involving 455 patients,
13 AE was delivered on average for 45minutes, at moderate intensity, three times/week, for 9.2
14 weeks and showed a significantly large overall antidepressant effect ($g = -0.79$, 95% CI = -
15 1.00, -0.57, $p < .00$) with low and non-statistically significant heterogeneity ($I^2 = 21\%$). No
16 publication bias was found. Sensitivity analyses revealed large or moderate to large
17 antidepressant effects for AE ($I^2 < 33\%$) among trials with lower risk of bias, trials with short-
18 term interventions (up to 4 weeks), and trials involving individual preferences for exercise.
19 Subgroup analyses revealed comparable effects for AE across various settings and delivery
20 formats, and in both outpatients and inpatients regardless symptom severity. Notwithstanding
21 the small number of trials reviewed, AE emerged as an effective antidepressant intervention.

Introduction

Depression is a life threatening and disabling mental illness affecting increasingly large proportions of the society at an alarming rate worldwide (Global Burden of Disease Study 2013 Collaborators, 2015; Üstün, Ayuso-Mateos, Chatterji, Mathers, & Murray, 2004). Major depressive disorder (also referred to as clinical depression) is the most common type of depression seriously challenging health systems especially since it is often recurrent and treatment resistant.

Physical exercise is widely recommended in depression treatment (NICE, 2009; CANMAT, 2016; Stanton & Reburn, 2014). It has been associated with depression relief in various meta-analytic reviews (Craft & Landers, 1998; Rethorst, Wipfli, & Landers, 2009; Robertson, Robertson, Jepson, & Maxwell, 2012; Schuch et al., 2016; Silveira et al., 2013; Stanton & Reburn, 2014), even after risk of bias was considered (e.g., Rethorst et al., 2009; Schuch et al., 2016). In contrast, other meta-analyses set this association into question after coding for lower risk of bias (Cooney et al., 2013; Krogh, Hjorthøj, Speyer, Gluud, & Nordentoft, 2017; Krogh, Nordentoft, Sterne, & Lawlor, 2011).

Considering carefully the attributes of these meta-analytic studies, however, we identified methodological aspects that could potentially justify these equivocal conclusions. Particularly, in a number of trials reported in these meta-analyses the samples included participants who were recruited through mental health services but also through media advertisements. Also, in a number of trials the diagnosis of depression was not based on valid diagnostic criteria. Three meta-analytic studies, Krogh et al. (2011), Krogh et al. (2017) and Kvam, Kleppe, Nordhus, and Hovland (2016) have exclusively focused on exercise trials for patients with a diagnosis of major depression based on valid diagnostic criteria including the Diagnostic and Statistical Manual of Mental Disorders (American Psychiatric Association, 2013) or the International Classification of Disease (World Health Organization, 1992).

1 However, some of the trials in these three studies included media respondents. Media
2 respondents may have strong outcome expectations or motivation to lifestyle changes;
3 Blumenthal and Ong (2009) reported that community volunteers of exercise trials for
4 depression are typically motivated to exercise. Instead, depressed patients recruited through
5 health services do not seem to be comparably motivated, as they show high dropout rates
6 from exercise on referral schemes (Crone, Johnston, Gidlow, Henley, & James, 2008; James
7 et al., 2008; Tobi, Kemp, & Schmidt, 2017). In addition, a number of trials reviewed by these
8 three meta-analyses included samples with other mood disorders (e.g., dysthymia), or samples
9 with older adult (+65 years) or both adult (18-65 years) and older adult depressed patients.
10 Older depressed adults show distinct differences in depression (Fiske, Wetherell, & Gatz,
11 2009), demonstrate higher depression relief through exercise (Silveira et al., 2013), and are
12 more likely to complete exercise on prescription programs than adult peers (James et al.,
13 2008). Finally, these three meta-analyses included trials comparing exercise to other exercise
14 activities (e.g., stretching). Such exercise activities, however, have been also shown to
15 improve depression, thus confounding the true antidepressant effect of exercise intervention
16 and misleading relevant conclusions (Schuch, Morres, Ekkekakis, Rosenbaum, & Stubbs,
17 2017).

18 In addition to the issues identified above, the quality of the relevant meta-analysis
19 could improve through a more appropriate assessment for the risk of bias. While exercise
20 reviews for depression are typically coding trials for risk of bias, attributable to the
21 association of systematic errors with overestimation of treatment efficacy (Moher et al., 1998;
22 Schulz, 2001; Schulz, Chalmers, Hayes, & Altman, 1995), this coding has not been based on
23 tools designed for physical therapy interventions, such as physical exercise. This seems
24 essential as intervention-specific design aspects including dropouts may remain undetected
25 and continue to influence conclusions, especially because exercise is perceived as requiring

1 higher time- and effort-demands than other health behaviors (Turk, Rudy, & Salovey, 1984).
2 Relevant coding has been recently addressed by meta-analytic studies in the exercise-anxiety
3 area (Ensari, Greenlee, Motl, & Petruzzello, 2015; Stonerock, Hoffman, Smith, & Blumenthal,
4 2015). Finally, we identified in the literature that the antidepressant effects of aerobic exercise
5 (AE) in particular remain unexplored by meta-analyses, although AE (e.g., walking) is the
6 most pursued type of physical activity in mental health services (Sørensen, 2006).

7 Taking into account all the issues identified above, the purpose of our study was to
8 explore the antidepressant effects of AE intervention, when compared to non-exercise
9 comparators in adult patients, 18-65 years of age, recruited through mental health services
10 with a referral or a clinical diagnosis of major depressive disorder. Towards this goal, coding
11 for risk of bias was addressed based on a tool structured for physical therapy interventions.

12 **Method**

13 This review was conducted in accordance to the Preferred Items for Systematic
14 Reviews and Meta-Analyses (PRISMA) statement that ensures quality through a standard list
15 of 27 items (Moher, Liberati, Tetzlaff, & Altman, 2009).

16 *Literature search*

17 Eligibility criteria of study characteristics included; (1) participants 18-65 years old,
18 recruited via mental health services with a referral or with a previous diagnosis of major
19 depression (without psychotic features) as a primary disorder and not as a result of a mental or
20 medical disorder/condition; (2) AE interventions as defined by the American College of
21 Sports Medicine (ACSM) (Pollock et al., 1998); (3) comparison of AE interventions to any
22 treatment form (e.g., psychotherapy, medication) or condition (e.g., waiting list) excluding
23 exercise activities; (4) outcome measures of depression as a primary outcome; (5) studies with
24 a design of a randomized controlled trial (RCT). Given, however, the limited number of
25 exercise trials for clinically depressed adults seen in literature, it was an a priori decision of

1 this meta-analysis to (i) include comparative efficacy trials and (ii) compare AE to a second
2 intervention (excluding exercise activities) should three-arm RCTs were allocated. Previous
3 meta-analyses for exercise on depression are seen to typically include comparative efficacy
4 trials (e.g., Krogh et al., 2017; Kvam et al., 2016). Finally, the search covered the period from
5 1980 to March 2017 for trials written in English.

6 Two authors independently conducted the literature search. A total of ten electronic
7 databases were searched: SCOPUS, PubMed, PEDro, and the PsyINFO, SPORTDiscus,
8 Academic Search Complete, Education Resource Information Centre via EBSCO. Also, the
9 Proquest Dissertations and Theses database was searched for unpublished studies. In addition,
10 we searched the Trials Register of Promoting Health Interventions (TRoPHI; EPPI Centre),
11 ClinicalTrials.Gov, and the World Health Organization (WHO) International Clinical Trials
12 Registry Platform (ICTRP). We used medical subject headings (e.g., MESH) when possible
13 or text word terms including: depressive disorder, depression, diagnosis, patients, adult
14 (limiters 18-65years), and exercise, aerobic, running, swimming, jogging, walking or
15 bicycling. The full search strategy for the PubMed is given in supplementary material 1.

16 Trials were initially screened through titles and abstracts. Full text versions were
17 obtained subject to positive initial screening. Hand searching was also conducted; we
18 screened the bibliographies of all major systematic reviews including Cochrane reviews in the
19 exercise-depression area in the last 20 years. This led to the revision of 19 systematic reviews
20 (supplementary material 2).

21 *Data extraction*

22 Data were extracted and checked for accuracy and for duplicates onto prepared forms
23 by the first and the fourth author. Subsequently, the two authors reached a consensus on the
24 eligible trials. Researchers of eligible trials were contacted by e-mail to provide additional
25 information on clinical/methodological aspects to their studies. Two reminders were sent

1 within a period of two months. All but one author provided clinical clarifications involving
2 delivery formats of exercise interventions (supervision, location, individually or group) and
3 status of participants (outpatients or inpatients). Also, three authors were contacted to provide
4 methodological clarifications. Relevant information was obtained and included number of
5 dropouts, concealed allocation, blind assessment or baseline balance.

6 *Coding*

7 Coding of eligible trials was based on the PICOS criteria that refer to Participants,
8 Interventions, Comparisons, Outcome measures and Study design (PICOS) (Moher et al.,
9 2009). Hence, coding included the following study characteristics: (1) participants:
10 hospitalized or non-hospitalized (inpatients or outpatients); severity of depression (mild,
11 moderate or severe); (2) intervention: duration (≤ 4 weeks), frequency (< 3 days/week, 3
12 days/week or > 3 days/week), intensity (lower, moderate or vigorous), setting (outdoors or
13 indoors), social format (in groups or individually), delivery format (supervised or non-
14 supervised); (3) comparisons: AE vs. non-exercise comparators; (4) outcome measures: rating
15 (self- or clinician-rated); (5) study design: RCTs or comparative efficacy trials with higher or
16 lower risk of bias scores of methodological qualities (score of < 6 or ≥ 6) on the
17 Physiotherapy Evidence Database scale (PEDro) (de Morton, 2009).

18 *Risk of bias*

19 The PEDro scale is a well-established comprehensive measure of methodological
20 quality in the literature of physical therapy (Bhogal, Teasell, Foley, & Speechley, 2005),
21 which has shown good psychometric properties (de Morton, 2009; Macedo et al., 2010;
22 Maher, Sherrington, Herbert, Moseley, & Elkins, 2003). Also, the PEDro scale is increasingly
23 used in various research areas (e.g., Knols, de Bruin, Shirato, Uebelhart, & Aaronson, 2010;
24 Pan, Wang, Xie, Du, & Guo, 2014; Pinto et al., 2012), including the area of exercise and
25 anxiety (e.g., Ensari et al., 2015). In the area of exercise for depression, two systematic

1 reviews have employed the PEDro scale (Perraton, Kumar, & Machotka, 2010; Stanton &
2 Reaburn, 2014), but neither was a meta-analysis. Internal validity on the PEDro scale is
3 assessed on a point system favoring between-groups comparisons and point
4 estimates/variability measures; blinding patients, therapists and assessors; baseline balance,
5 intention-to-treat, and drop-outs. The maximum score for the internal validity criteria is 10; in
6 our study the maximum score was 8, as it is difficult, if not impossible, to blind
7 patients/therapists in exercise trials for depression. A cut-off score of 6 was employed for
8 classification of higher quality RCTs (lower risk of bias). This score represents the point of
9 reference for high quality trials when using the PEDro scale (Maher et al., 2003). The first
10 and the third authors independently assessed the methodological quality of each trial, and
11 sought consensus on the relevant evaluations. Cohen's Kappa statistic was computed, and
12 interpreted based on the Landis and Koch reference to estimating the inter-rater agreement
13 (Landis & Koch, 1977).

14 *Statistical analysis*

15 The software Comprehensive Meta-Analysis (Version 2.0, Biostat, Englewood, New
16 Jersey) was used to calculate intervention effects. A random effects model using the Hedges'
17 g criterion was employed to estimate standardized mean differences in depression scores from
18 pre- to post-intervention between exercise and non-exercise comparators (Borenstein, Hedges,
19 Higgins, & Rothstein, 2010). The selection of a random effects model lies upon the
20 assumption that there is a sampling error (within-study error) and between-study variance.
21 Also, the Hedges' g criterion was selected because it prevents overestimation of an effect-size
22 when the retrieved studies are less than 20. Hedge's g algorithms were interpreted with the
23 Cohen's d standards (Cohen, 1992) where values of .20, .50 and .80 point a small, moderate
24 and large intervention effect, respectively.

1 Statistical heterogeneity was assessed with the Cochran's Q and I^2 statistics for each
2 trial (Higgins, Thompson, Deeks, & Altman, 2003) taking into account that I^2 values up to
3 40% are unlikely to be important (Higgins & Green, 2011). Publication bias was assessed by
4 means of visual inspection of the funnel plots and the Begg-Mazumbar Kendall's tau (Begg &
5 Mazumdar, 1994) and Egger bias test (Egger, Smith, Schneider, & Minder, 1997) for the
6 main composite analysis. In case of significant publication bias, the trim and fill statistical
7 procedure was considered on the right and left side of the plot (Duval & Tweedie, 2000). This
8 procedure adds or removes studies to balance an asymmetrical funnel plot and adjusts the
9 effect-size accordingly. In this manner, an unbiased estimate of the effect is provided. Further,
10 the fail and safe criterion (Rosenthal, 1979) was employed to calculate the number of studies
11 needed to nullify significant effects (e.g., $>.05$) for the main composite analysis. A fail-safe
12 number of five times the number of reviewed comparisons plus 10 ($5K+10$) is seen as the
13 cutoff score for considering the results robust (Rosenthal, 1979).

14 Also, three sensitivity analyses were performed to explore the robustness of our main
15 finding (overall effect-size). First, we coded lower risk of bias trials (PEDro score ≥ 6)
16 because meta-analytic reviews have reported equivocal conclusions on the association of
17 exercise with antidepressant effects in high quality trials (e.g., Cooney et al., 2013; Krogh et
18 al., 2017; Krogh et al., 2011; Rethorst et al., 2009; Schuch et al., 2016). In the second and
19 third sensitivity analyses we coded trials with short-term (up to four weeks) or preference-
20 oriented exercise interventions, respectively, because both interventional aspects comprised a
21 promising strategy in the only currently available pragmatic RCT for exercise in adult
22 depressed women who were living in the community and recruited through health services
23 (Callaghan, Khalil, Morres, & Carter, 2011); both analyses would potentially contribute to the
24 clarification of the translational value of our main finding for pragmatic settings (routine
25 practice).

1 intervention to the same non-exercise comparator. Due to small number of exercise trials for
2 depression, we compared AE to “group discussion” and allocated it as Sadeghi et al. (2016-a),
3 whereas the comparison of AE to cognitive therapy was allocated as Sadeghi et al. (2016-b).
4 The eleven eligible trials yield 13 comparisons and used continuous outcomes at pre/post-
5 intervention with higher scores indicating more severe depression. Based on available
6 evidence from six of the reviewed trials (see Table 1), an average of 65% of eligible patients
7 entered into studies. Finally, trials were implemented in North and South America, Europe
8 and Asia (Table 1).

9 *Study characteristics*

10 Only one eligible trial did not employ fully supervised-based AE (Mota-Pereira et al.,
11 2011); it included one supervised session (in a hospital gymnasium) and four non-supervised
12 home-based sessions per week. Also, AE was delivered on average three times/week, at
13 moderate intensity, with a session length of 45minutes, and total program duration of 9.2
14 weeks. A comparable number of trials recruited outpatients or inpatients, used equipment-
15 based or -free modalities, administrated clinician- or self-rated outcomes, employed group or
16 individual formats, and were delivered inside or outside a hospital. Also, a comparable
17 number of trials compared AE to treatment as usual (TAU), antidepressant medication or
18 psychological therapies. In two trials, AE was compared to non-exercise comparators of
19 waiting list (Oertel-Knöchel et al., 2014) and self-administrative group discussion (Sadeghi et
20 al., 2016). Seven trials were conducted indoors, and seven recruited patients with moderate-
21 severe or severe depression. The average dropout rate for the intervention and non-exercise
22 comparators was 14.8% and 14.5%, respectively.

23 *Risk of bias*

24 Seven trials (64%) received a score of ≥ 6 on the PEDro scale that indicates lower risk
25 of bias. In contrast, four trials showed higher risk of bias, as they received a score of < 6 on

1 the PEDro scale (see Table 2). Cohen's Kappa statistic was .77, portraying a substantial inter-
2 rater reliability on the PEDro scoring (Landis & Koch, 1977).

3 *Meta-analysis*

4 Pooled results showed that AE revealed a significantly large overall antidepressant
5 effect compared to non-exercise comparators ($g = -0.79$, 95% CI -1.00, -0.57, $p < .00$) with
6 low and non-significant heterogeneity ($Q = 15.20$, $p = 0.23$, $I^2 = 21\%$). The Begg-Mazundar
7 Kendall's tau ($\tau = -0.21$, $p = 0.29$) and Egger bias test (intercept -2.48, $p = 0.12$) indicated no
8 publication bias (see Table 3 and Figure 2). Also, the funnel plot did not show evidence of
9 asymmetry (Figure 3). In addition, the fail-safe algorithm indicated that 218 studies with no
10 antidepressant effect for AE would be required to nullify the significance of the main result.
11 This indicates no publication bias, given that the relevant fail-safe standard ($5k+10$) for this
12 review is 75 studies (5×13 comparisons +10). Therefore, computation of trim and fill
13 analysis did not appear to be essential.

14 *Sensitivity analyses*

15 The sensitivity analysis for lower risk of bias trials displayed a moderate to large
16 effect for AE on depression ($g = -0.70$, 95% CI -0.94, -0.45, $p < .00$) with negligible
17 heterogeneity ($I^2 = 2\%$). The sensitivity analysis for trials involving individual exercise
18 preferences displayed a large effect for AE ($g = -0.84$, 95% CI -1.17, -0.51, $p < .00$) with very
19 low and non-significant heterogeneity ($I^2 = 7\%$). The sensitivity analysis for trials with short-
20 term interventions displayed a moderate to large effect for AE ($g = -0.71$, 95% CI -1.09, -0.34,
21 $p < .00$) with low and non-significant heterogeneity ($I^2 = 30\%$). Details are presented in Table
22 3.

23 *Subgroup Analyses*

24 Eight subgroup analyses were conducted on the basis of the PICOS criteria (Moher et
25 al., 2009) excluding the study design criterion (S) that was coded by our first sensitivity

1 analysis. All the analyses revealed statistically significant effects for AE. Furthermore, none
2 of the analyses provided evidence for significant differences for effect-sizes between the
3 different groups; no publication bias was recorded; and levels of heterogeneity were non-
4 significant. The analyses are described below and the full statistics are presented in Table 4.

5 *Participants*

6 Aerobic exercise showed large and moderate to large effects for outpatients and
7 inpatients, and for patients with any severity classification in depression (g range = -.71 to -
8 .97). In these samples heterogeneity was low and non-significant (I^2 from 2% to 41%).

9 *Intervention*

10 Large effects were found in trials where AE included equipment-free modalities, and
11 was conducted in individual or group formats, and in indoor, outdoor or non-hospital settings
12 (g range = -0.77 to -1.07). In addition, moderate to large or moderate effects were seen in
13 equipment-based AE (g = -0.67, 95% CI -.98, -0.35, $p < .00$) or in hospital settings (g = -0.61,
14 95% CI -0.96, -0.27, $p < .00$). In all computations, levels of heterogeneity were non-
15 significant and ranged from 0% to 53%. Finally, no dropout differences were found between
16 the aerobic and the non-exercise comparators (RD = 0.01, 95% CI -0.03, 0.05, $p = 0.59$, $I^2 =$
17 0%).

18 *Comparisons*

19 Compared to antidepressants/TAU, AE showed large antidepressant effect (g = -0.75,
20 95% CI -1.01, -0.48, $p < .00$). Similar effects were seen in the comparison of AE to
21 psychological treatments when these treatments were performed as mono-therapy/part of
22 multi-therapeutic program (g = -0.85, 95% CI -1.21, -0.48, $p < .00$). Heterogeneity was low
23 (I^2 0% and 42%, respectively) and non-significant.

24 *Outcome measures*

1 Morgan, 1989). To this extent, depressed patients referred to exercise on referral schemes are,
2 unsurprisingly, showing high dropout rates, often the highest among all health referrals
3 (Crone et al., 2008; James et al., 2008; Tobi et al., 2017). Therefore, our findings that stem
4 from trials with patients with a referral or clinical diagnosis of depression are representative to
5 routine practice and, thus, of additional value.

6 Another positive aspect of our study dealt with the inclusion of trials with only adult
7 depressed patients of 18-65 years old. This separation appeared to be essential because older
8 adult (+65years) depressed patients manifest distinct clinical differences in depression (Fiske
9 et al., 2009) and higher depression relief through exercise (Silveira et al., 2013), and are more
10 likely to complete exercise on prescription programs (James et al., 2008).

11 Importantly, 64% of our trials mirrored lower risk of bias (PEDro score ≥ 6). To the
12 best of our knowledge, only two systematic (but not meta-analytic) reviews for exercise and
13 depression have previously employed the PEDro scale (Perraton et al., 2010; Stanton &
14 Reaburn, 2014). These studies reported a score of ≥ 6 on the PEDro scale for 43% (Perraton et
15 al., 2010) and 100% (Stanton & Reaburn, 2014) of their reviewed trials. Exercise and anxiety
16 meta-analyses (Ensari et al., 2015; Stonerock et al., 2015) that employed the PEDro scale
17 have reported substantially fewer trials with lower risk of bias (33%) compared to our review.

18 Also, three sensitivity analyses were performed. The first recorded a significant
19 moderate to large antidepressant effect for AE among lower risk of bias trials. This is in line
20 to Rethorst et al. (2009) or Schuch et al. (2016) who found similar effects for exercise on
21 depression after coding for lower risk of bias, but in contrast to reviews that reported no
22 antidepressant effect for exercise after relevant coding (Krogh et al., 2017; Krogh et al., 2011).
23 The present finding is of key-importance given that high risk of bias is linked with
24 overestimation of treatment efficacy (Moher et al., 1998; Schulz, 2001; Schulz et al., 1995).
25 Further, the use of the PEDro scale, which was developed to evaluate risk of bias for physical

1 therapy interventions such as physical exercise, suggests that when intervention-specific
2 design aspects (e.g., dropouts) are included in the relevant evaluation do not confound results.

3 In the second sensitivity analysis, short-term AE (up to 4 weeks) showed a moderate
4 to large effect on depression highlighting its vital role at the early stage of care, as the most
5 frequent treatment of pharmacotherapy is typically requiring a period of 4 weeks before
6 providing any benefit (Gartlehner et al., 2011; John M. Eisenberg Center for Clinical
7 Decisions Communications Science, 2011; Seehusen & Sheridan, 2013). In further support of
8 its vital role at the early stage of mental health care, AE has been also shown to improve well-
9 being of major depressed patients after a single session (Bartholomew, Morrison, & Ciccolo,
10 2005), and to decrease depression after ten consecutive daily sessions in a sample comprising
11 both bipolar and major depressed patients (Knubben et al., 2007). In the third sensitivity
12 analysis AE involving individual preferences revealed large antidepressant effects.
13 Preference-based exercise appears to be a promising strategy in adolescent and adult general
14 population segments (e.g., Hamlyn-Williams, Freeman, & Parfitt, 2014; Rose & Parfitt, 2007),
15 in patients with various health disorders (Morton, Biddle, & Beauchamp, 2008) and in
16 depressed patients participating in pragmatic RCTs (Callaghan et al., 2011; Carter et al.,
17 2015; Morres, Stathi, Martinsen, & Sørensen, 2014). Therefore, this strategy warrants further
18 attention by researchers and practitioners.

19 The findings of the second and third sensitivity analyses (up to four-week exercise and
20 involvement of individual preferences) provide potentially important translational evidence
21 for routine practice as they concur with the only currently available AE trial with a pragmatic
22 design for adult depressed women (≤ 65 years) recruited through health services (Callaghan et
23 al., 2011). This RCT reported antidepressant effects for a four-week and preference-based AE
24 program implemented in public gyms for depressed women living in the community
25 (Callaghan et al., 2011).

1 Based on the subgroup analyses, AE brought about a large or moderate to large
2 improvement in depression in a wide range of delivery formats; through equipment-based or
3 equipment-free modalities, inside or outside a hospital, outdoors or indoors, in groups or
4 individually, and in cohorts with outpatients or inpatients, and with different depressive
5 symptom severity. In the two remaining subgroup analyses, AE favored over psychological
6 treatments or antidepressants/TAU, demonstrating large effects on depression. Overall, AE
7 was found to be comparably effective across all eight subgroup analyses. Noteworthy, three
8 of our reviewed trials consisted of treatment-resistant depressed samples (Mota-Pereira et al.,
9 2011; Oertel-Knöchel et al., 2014; Pilu et al., 2007). Another notable finding was that
10 supervised AE had clinically meaningful antidepressant effects; in trials using the clinician-
11 rated HAMD or the self-rated BDI outcomes, we found a reduction in depression score by 4.5
12 and 7 points, respectively. Both reductions are considered clinically meaningful, as the
13 relevant cutoff score is 3 points (NICE, 2009). Finally, AE showed similar dropout rates to
14 non-exercise comparators. Given that exercise is perceived as requiring higher time- and
15 effort-demands than other health behaviors (Turk et al., 1984), the lack of differences in
16 dropout rates between AE and non-exercise treatment modalities for depression is of major
17 importance.

18 Several limitations of the study require consideration. First, a small number of trials
19 were allocated. However, this is widely seen as a limitation of the field. Also, we tried to run
20 a robust analysis to offset threats caused by publication bias. In addition, most of our
21 sensitivity and subgroup analyses (89%) computed at least five arms, which is considered an
22 essential number to avoid imprecise results (Borenstein et al., 2009). Second, we did not code
23 for side-effects of exercise because only Legrand and Neff (2016) explored side-effects, with
24 37% of the sample reporting transient joint/muscular soreness, diarrhea or fatigue. Although
25 these effects did not preclude patients from completing the interventions (Legrand & Neff,

1 2016), exploration of side-effects of exercise via standardized tests is an important priority.
2 Based on limited data, almost 12% of mental health patients experience a side-effect by
3 exercise (side-effects and patients' diagnoses were not clarified) (Sørensen, 2006). Also, only
4 6% of depressed patients (including older adults) assigned to physical activity programs
5 describe the potential of a side-effect (Searle et al., 2011).

6 Third, our reviewed trials did not fully describe design criteria or clinical
7 characteristics. Although all but one author provided comprehensive feedback to our
8 inquiries, future trials need to detail intervention and non-exercise comparators. Of particular
9 importance, the contact time of exercisers with supervisors and/or peers may have a
10 confounding impact on the favourable comparison of exercise to non-exercise comparators.
11 Such confounding bias, however, did not seem to occur in our study; in our subgroup analyses
12 AE was more effective than non-exercise comparators of either increased or decreased contact
13 time with service providers/users (e.g., psychological treatments or antidepressant
14 medication). Nevertheless, future trials should equalize groups in contact time and present
15 relevant information in order to allow researchers draw even firmer conclusions on whether
16 AE per se favours non-exercise comparators in depressed patients.

17 A final issue that needs to be discussed concerns the representativeness of our findings
18 to routine practice. Specifically, 35% of the patients identified as eligible for participation by
19 our reviewed trials appeared to be reluctant to entering into studies. However, considering the
20 pessimistic profile of depression and the high time and effort demands of exercise, this
21 percentage appears rather low. Nevertheless, barriers to entering into studies with AE
22 programs need to be identified by future trials. Only two of our reviewed trials provided such
23 information, reporting lack of interest as a predominant barrier (Legrand & Neff, 2016;
24 Schuch et al., 2015). Since lack of interest is a key symptom of depression, recruiters may
25 find it difficult to trigger interest to exercise these patients. However, a study conducted in

1 routine practice for mental health patients from both hospital and day-care centers has
2 provided promising evidence (Sørensen, 2006). Particularly, exercise participation was
3 predicted solely by intrinsic regulation, reflecting inherent pleasure and participation for its
4 own sake (Sørensen, 2006). To this extent, autonomy supportive environments, providing
5 options for the type and intensity of exercise, which promote intrinsically regulated exercise
6 behavior (Ryan & Deci, 2000), might trigger interest in eligible but reluctant to exercise
7 depressed patients.

8 **Conclusion**

9 This is the first meta-analytic study to compare the antidepressant effects of AE to
10 treatments for depression excluding exercise activities, in adult patients (18-65) with a referral
11 or clinical diagnosis of major depression, who were recruited through mental health services
12 and not through media advertisements. Supervised AE compared favorably to treatments for
13 depression across various delivery formats, comparisons or settings, and regardless symptom
14 severity and type of outcome measure. Importantly, the antidepressant effect of AE was not
15 affected among trials with lower risk of bias, trials with short-term (up to four weeks) exercise
16 interventions, or trials with interventions involving individual preferences for exercise.
17 Notwithstanding the limited number of trials reviewed, AE was found to be an effective
18 antidepressant intervention.

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Table 1. Description of reviewed trials

Trial, Country, Sample	Interventions	N/ ♀ %	age m/sd	attend. dropouts %	physiolog. gains	concurr. psychiatr. therap. %	depression pre/post
Mota-Pereira et al., (2011)	Eligible patients entered into study: 73% <u>A. Aerobic Exercise (more depressed)</u> Walking for 30-45min/5times/week/12weeks. One weekly session was individual/supervised by a sport scientist at hospital on treadmill, 5.0km/h/0° grade equal to 3.7-4 METs (moderate intensity). Home-based walking 4times/week, intensity prescription via accelerometers (>1952 counts) or perceived exertion (e.g., no shortness of breath). Compliance support: reminders, staff emphasized the exercise benefits, consulted family members on social support for exercise.	22/ 57.9	48.6/ 2.3	91 14	--- ---	100 ^A	HAMD-17 severe/ improved to mild ^{§,†}
Portugal outpatients	<u>B. Usual pharmacotherapy (control group)</u> Non-sedating antidepressants.	11/ 80	45.3/ 3.1	--- 9	--- ---	---	mild/ not improved
Major Inclusion Criteria : treatment resistance after 9-15 months of combined pharmacotherapy, no regular exercising, no psychotherapeutic treatment, no change in medication in the last 6weeks							
Martinsen et al., (1985)	<u>A. Aerobic Exercise</u> Group-based/supervised outdoor jogging & walking for 60min, 3times/week/9weeks at 50-70% VO ₂ max, supplemented by bicycling and/or swimming sessions at the patient's preference.	28/ ---	--- ---	--- 14.2	VO ₂ max ^{§,†}	32 ^A 100 ^{P,OT}	BDI moderate/ improved to mild ^{§,†}
Norway inpatients	<u>B. Occupational therapy (control group)</u> Occupational therapy 60min, 3 times/week/9weeks.	21/ ---	--- ---	--- 10.5	not improved	66 ^A 100 ^P	moderate/ improved [§]
Major Inclusion Criteria: both males and females							

Table 1 continued

Trial, Country, Sample	Interventions	N/ ♀ %	age m/sd	attend. dropouts %	physiolog. gains	concurr. psychiatr. therap. %	depression pre/post
Schuch et al., (2015)	Eligible patients entered into study: 47%						
Brazil inpatients	<u>A. Aerobic Exercise</u> Exercise for 45min, 3times/week/3weeks at self-selected type (stationary bicycle, treadmill, or stepper) and intensity exercise, provided that 16kcal/kg/week are completed. Individual/supervised at hospital.	25/ 72	38.8/ 11.5	--- 8	--- ---	80 ^A 8 ^{ECT}	HAMD-17 severe/ improved to normal ^{§, †}
	<u>B. Treatment as usual (control group)</u> All patients were prescribed antidepressants. ECT was prescribed to 8% of the patients.	25/ 76	41.7/ 10.4	--- 4	--- ---	--- ---	severe/ improved to mild [§]
Major Inclusion Criteria: a score of ≥ 25 on HAMD-17							
Rueter, (1980)	<u>A. Aerobic Exercise</u> Individual/supervised (co-running) running for at least 20min, 3times/week/10weeks (public indoors sport track). Pace allowed talking, non-competitive, no distance/speed criteria.	11/ ---	--- ---	--- 18	--- ---	100 ^A	BDI moderate/ improved to minimal ^{§, †}
USA outpatients	<u>B. Counseling Therapy (control group)</u> Group & individual counseling for 10weeks, at least 30min/week. Also, on waiting list for participating in the aerobic exercise program.	11/ ---	--- ---	--- 18	--- ---	---	moderate/ not improved
Major Inclusion Criteria: both males and females, a score of > 15 on BDI							

Table 1 continued

Trial, Country, Sample	Interventions	N/ ♀ %	age m/sd	attend. dropouts %	physiolog. gains	concurr. psychiatr. therap. %	depression pre/post
Sadeghi et al., (2016) Iran outpatients	<u>A. Aerobic exercise</u> Supervised, 50-60min/8weeks. Warm up: 10min stretching, breathing, exercises of upper/lower limbs, running in place at low intensity. The same exercises 60-80%MHR, 30-35min. Cooling down: same exercises at low intensity, 10-15min.	16/ 81	20.9/ 1.0	--- ---	--- ---	---	BDI moderate/ improved to mild ^{§, †}
	<u>B. Cognitive Therapy</u> Cognitive therapy for 8 weeks, 2 times/week/4weeks, and 1 time/week in the remaining 4 weeks.	16/ 75	21.1/ 1.2	--- ---	--- ---	---	moderate/ improved to mild ^{§, †}
	<u>C. Group meetings (control group)</u> Self-administrative group meetings of 45-60min to discuss issues raised by the group members.	14/ 79	20.9/ 1.2	--- ---	--- ---	---	moderate/not improved
Major Inclusion Criteria: BDI score 13-28, no medication							
Salehi et al., (2016) Iran inpatients	Eligible patients entered into study: 86% <u>A. Aerobic exercise</u> Individual/supervised cycling/treadmill for 40-45min, 3times/week/4weeks at 60-75% VO2max.	20/ 25	29/ 5.1	100 0	--- ---	100 ^A	HAMD-17 severe/improved to mild [§]
	<u>B. Electroconvulsive Therapy</u> ECT 3times/week/4weeks.	20/ 35	29.7/ 6.28	100 0	--- ---	100 ^A	severe/ improved to mild [§]
	<u>C. Aerobic Exercise + Electroconvulsive Therapy</u> Aerobic exercise + ECT as described above.	20/ 35	30.2/ 6.2	100 0	--- ---	100 ^A	severe/ improved to mild [§]
Major Inclusion Criteria: age 25 to 40, HAMD score of >2							

Table 1 continued

Trial, Country, Sample	Interventions	N/ ♀ %	age m/sd	attend. dropouts %	physiolog. gains	concurr. psychiatr. therap. %	depression pre/post
Pilu et al., (2007) Italy outpatients	Eligible patients entered into study: 71%						
	<u>A. Aerobic Exercise</u> Group/supervised for 60min/2times/week/32weeks, 5min warm up, 50min on a self-selected cardio-fitness machine, change every 4min (20 options), 5min cooling down. Community-based gym.	10/ 100	--- ---	--- 0	--- ---	100 ^A	HAMD-17 severe/ improved to normal-mild ^{§,†}
	<u>B. Pharmacotherapy (control group)</u> 70% on SSRIs, 10% on SNRIs, and 5% of the patients on SSRI + SNRI + Tricyclic antidepressants.	20/ 100	--- ---	--- 0	--- ---	---	severe/not improved
Major Inclusion Criteria: female, 2month persistence of score of >13 on HAMD-17 despite medication							
Legrand et al., (2016) France inpatients	Eligible patients entered into study: 73%						
	<u>A. Aerobic exercise</u> Supervised/individual daily brisk walking or jogging for 30min/10days at 65-75% of MHR, park outside hospital, 92% individual sessions.	14/ 64	45.3/ 10.0	--- 7.1	--- ---	100 ^A	BDI severe/improved to mild- moderate ^{§,†}
	<u>B. Stretching exercise</u> Supervised daily stretching 30min/10days on thighs, calves, gluteal, back, shoulders 60secs (60secs break), hospital.	11/ 72	41.0/ 13.2	--- 18	--- ---	100 ^A	severe/ improved [§]
	<u>C. Pharmacotherapy (control group)</u> All patients were treated with antidepressants; 70% on SSRI's, 20% on SSNRI's, 10% on dopamine agonist.	10/ 70	49.1/ 16.5	--- 10.5	--- ---		severe/not improved
Major Inclusion Criteria: BDI score of >28, antidepressant drug therapy initiated < 2 weeks before participation in the trial							

Table 1 continued

Trial, Country, Sample	Interventions	N/ ♀ %	age m/sd	attend. dropouts %	physiolog. gains	concurr. psychiatr. therap. %	depression pre/post
Veale et al., (1992) UK outpatients	Eligible patients entered into study: 71% <u>A. Aerobic Exercise</u> Group/supervised running 3times/week/12 weeks in a public park just outside hospital. Warm-up/stretching before running.	48/ ---	--- ---	--- 25	VO _{2max} ^{§, †}	45 ^A 100 ^P	CIS moderate-severe/ improved ^{§, †}
	<u>B. Treatment as usual (control group)</u> Supportive psychotherapy.	35/ --	--- ---	--- 17.2	not improved	34 ^A	moderate-severe/ improved [§]
Major Inclusion Criteria: >17 total weighted score and >2 depression severity score on the CIS							
Oertel-Knöchel et al., (2014) Germany inpatients	<u>A. Aerobic exercise</u> Group-based, supervised, for 45min, 3 times/week/4weeks at 60-70%MHR. Warm-up for 10min, 25min cardio training (aerobic exercise, aerobic with boxing exercises and circuit training) and 10min cool-down.	8/ 50	36.6/ 12.9		---	100 ^{CT}	BDI moderate/ improved to mild moderate [§]
	<u>B. Relaxation</u> Group-based, supervised, for 45min, 3times/week/4weeks. Breathing exercises, “enjoy exercises”, “imaginary journey”, relaxation or acceptance and awareness training. No yoga, no muscle progressive relaxation.	6/ 66	41.3/ 15.6	drop outs: 32% across all groups	---	100 ^{CT}	moderate/ improved [§]
	<u>C. Waiting (control)</u> No intervention.	8/ 38	42.2 8.3		---	---	moderate/ not improved [§]
Major Inclusion Criteria: stable medication 1 month before and during the trial, disease duration at least 5years							

Table 1 continued

Trial, Country, Sample	Interventions	N/ ♀ %	age m/sd	attend. dropouts %	physiolog. gains	concurr. psychiatr. therap. %	depression pre/post
Kerling et al., (2015) Germany inpatients	<u>A. Aerobic exercise</u> Group-based, supervised by study nurses, for 51min, 3times/week/6 weeks at moderate intensity and at 13max at the Borg scale. Warm up for 6min, 25min on a bicycle ergometer, and for 20min on arm ergometer, cross trainer, stepper, treadmill, and recumbent or rowing ergometer at personal preference.	22/ 45	44.2/ 8.5	>90 0	RHR [§] VO _{2peak} [§] LMax [§] VAT [§]	77 ^A 100 ^{CBT}	MADRS moderate-severe/ improved to mild- moderate [§]
	<u>B. Treatment as usual (control group)</u> Antidepressant drugs and CBT were prescribed to 75% and 100% of the patients, respectively. As part of their routine treatment, all patients attended a daily supervised-based physical activity program of ball games, walking, and stretching at moderate intensity for 20min.	20/ 30	40.9/ 11.9	--- 0	not improved	100 ^{PA}	moderate-severe/ improved to mild- moderate [§]
Major Inclusion Criteria: no acute/chronic infectious disease, no acute/lifetime immunological disease							

A: Antidepressants, BDI: Beck Depression Inventory, C: Counseling, CBT: Cognitive behavioral therapy, CIS: Clinical Interview Schedule, CT: Cognitive training, ECT: Electroconvulsive therapy, HAMD-17: Hamilton Rating Scale Depression, LMax: Maximum lactate concentration, MADRS: Montgomery-Åsberg Depression Rating Scale, Max: Maximum, M: Mean, METs: Metabolic Equivalents, MHR: Maximum heart rate, MIC: Major inclusion criteria, OT: Occupational therapy, P: Psychotherapy, PA: Physical activity, RHR: Resting heart rate, SD: Standard deviation, SNRI: Serotonin-norepinephrine reuptake inhibitor, SSRI: Selective serotonin reuptake inhibitor, VO_{2peak}: Peak oxygen uptake, VAT: Ventilatory anaerobic threshold, §: Statistically significant difference within group, †: Statistically significant difference in comparison to control group.

Table 2. Consensus scores of design quality for reviewed trials

PEDro Criteria	Random Allocation	Concealed Allocation	Baseline Balance	Blinding Patient/Therapist/Assessor	Dropout (<15%)	ITT	Statistical Comparison Between Groups	Point and Variability Measures	PEDro Total Score
Trials									
Schuch et al. (2015)	1	1	1	0/0/1	1	1	1	1	8
Kerling et al. (2015)	1	1	1	0/0/1	1	1	1	1	8
Legrand and Neff (2016)	1	1	1	0/0/0	1	1	1	1	7
Salehi et al. (2016)	1	1	1	0/0/1	1	1	1	1	7
Pilu et al. (2007)	1	0	1	0/0/0	1	1	1	1	6
Mota-Pereira et al. (2011)	1	1	0	0/0/1	1	0	1	1	6
Oertel-Knöchel et al. (2014)	1	0	1	0/0/1	0	1	1	1	6
Martinsen et al. (1985)	1	0	1	0/0/0	1	1	1	0	5
Sadeghi et al. (2016)	1	0	1	0/0/1	0	0	1	1	5
Veale et al. (1992-a)	1	0	1	0/0/0	0	0	1	1	4
Rueter (1980)	1	0	1	0/0/0	0	0	1	1	4

PEDro: Physiotherapy Evidence Database scale; ITT: Intention to Treat

Table 3. Meta-analytic findings of the effect of aerobic exercise on depression; overall effect and sensitivity analyses

	Trials/Arms	Treatment Effectiveness			Publication Bias		Heterogeneity	
		g	CI 95%	p value	Egger intercept	Begg-Mazumbar Kendall's tau	Cochrane Q	I ²
Overall effect	11/13	-0.79	-1.00, -0.57	0.00	-2.48, p=0.12	-0.22, p=0.29	15.20, p=0.23	21%
PEDro score of ≥ 6 ^{1,2,4-6,9,10}	7/8	-0.70	-0.94, -0.45	0.00	-1.87, p=0.42	-0.03, p=0.90	7.16, p=0.41	2%
Up to 4 weeks ^{2,5,9,10}	4/5	-0.71	-1.09, -0.34	0.00	-1.18, p=0.74	-0.00, p=1.00	5.79, p=0.22	30%
Exercise preferences ^{1,3,6,10}	4/4	-0.84	-1.17, -0.51	0.00	-3.73, p=0.52	-0.17, p=0.73	3.23, p=0.36	7%

CI 95%: Confidence Intervals; g: Hedge's g; PEDro: Physiotherapy of Evidence Database Scale.

¹Kerling et al. 2015; ²Legrand and Neff, 2016; ³Martinsen et al. 1985; ⁴Mota-Pereira et al. 2011; ⁵Oertel-Knöchel et al. 2014; ⁶Pilu et al. 2007; ⁹Salehi et al. 2016; ¹⁰Schuch et al. 2015.

Table 4. Meta-analytic findings of the effects of aerobic exercise on depression; subgroup analyses

	Trials/Arms	Treatment Effectiveness			Publication Bias		Heterogeneity	
		g	CI 95%	p value	Egger intercept	Begg-Mazumbar Kendall's tau	Cochrane Q	I ²
Participants								
Outpatients ^{4,6,8,11}	5/6	-0.84	-1.16, -0.51	0.00	-3.14, p=0.13	-0.53, p=0.13	6.12, p=0.29	18%
Inpatients ^{1-3,5,9,10}	6/7	-0.75	-1.06, -0.44	0.00	-1.36, p=0.67	-0.00, p=1.00	8.89, p=0.18	32%
Mild-moderate/moderate ^{3,5,7,8}	4/5	-0.97	-1.43, -0.51	0.00	-2.58, p=0.48	-0.10, p=0.81	6.79, p=0.15	41%
Moderate-severe/severe ^{1,2,4,6,9-11}	7/8	-0.71	-0.94, -0.48	0.00	-1.92, p=0.42	-0.18, p=0.54	7.16, p=0.41	2%
Intervention								
Equipment-based ^{1,5,6,9,10}	5/6	-0.67	-0.98, -0.35	0.00	-1.59, p=0.63	-0.00, p=1.00	6.59, p=0.25	24%
Equipment-free ^{2,3,7,8,11}	5/6	-0.94	-1.28, -0.60	0.00	-3.00, p=0.17	-0.40, p=0.26	6.96, p=0.22	28%
Group exercise ^{1,3,5,6,11}	5/5	-0.80	-1.09, -0.51	0.00	-0.62, p=0.80	-0.00, p=1.00	3.48, p=0.48	0%
Individual exercise ^{2,4,7,9,10}	5/6	-0.87	-1.30, -0.43	0.00	-4.39, p=0.14	-0.40, p=0.26	10.78, p=0.06	53%
Indoors ^{1,4,7,9,10}	7/8	-0.77	-1.10, -0.44	0.00	-3.54, p=0.13	-0.25, p=0.39	12.05, p=0.09	41%
Outdoors ^{2,3,11}	3/3	-0.94	-1.30, -0.58	0.00	-1.95, p=0.59	-0.00, p=1.00	1.37, p=0.50	0%
Hospital ^{1,5,9,10}	4/5	-0.61	-0.96, -0.27	0.00	-0.64, p=0.88	-0.00, p=1.00	5.62, p=0.23	28%
Non-hospital ^{2,3,6,7,11}	5/5	-1.07	-1.41, -0.72	0.00	-3.08, p=0.09	-0.30, p=0.46	4.65, p=0.33	14%
Comparisons								
Antidepressants or TAU ^{1,2,4,6,10,11}	6/6	-0.75	-1.01, -0.48	0.00	-1.38, p=0.35	-0.27, p=0.45	1.87, p=0.87	0%
Psychological treatments ^{1,3,7,8,11}	5/6	-0.85	-1.21, -0.48	0.00	-3.69, p=0.16	-0.40, p=0.26	8.64, p=0.12	42%
Outcomes								
Self-rated ^{2,3,5,7,8}	5/6	-0.97	-1.35, -0.59	0.00	-2.50, p=0.41	-0.13, p=0.71	6.81, p=0.24	26%
Clinician-rated ^{1,4,6,9-11}	6/7	-0.69	-0.94, -0.44	0.00	-1.56, p=0.62	-0.09, p=0.76	6.65, p=0.35	9%

CI 95%: Confidence Intervals; g: Hedge's g; TAU: Treatment as usual

¹Kerling et al. 2015; ²Legrand and Neff, 2016; ³Martinsen et al. 1985; ⁴Mota-Pereira et al. 2011; ⁵Oertel-Knöchel et al. 2014; ⁶Pilu et al. 2007;

⁷Rueter, 1980; ⁸Sadeghi et al. 2016; ⁹Salehi et al. 2016; ¹⁰Schuch et al. 2015; ¹¹Veale et al. 1992.

Figure 1. Preferred Reporting Items for Systematic Reviews and Meta-Analyses (PRISMA) flow diagram.

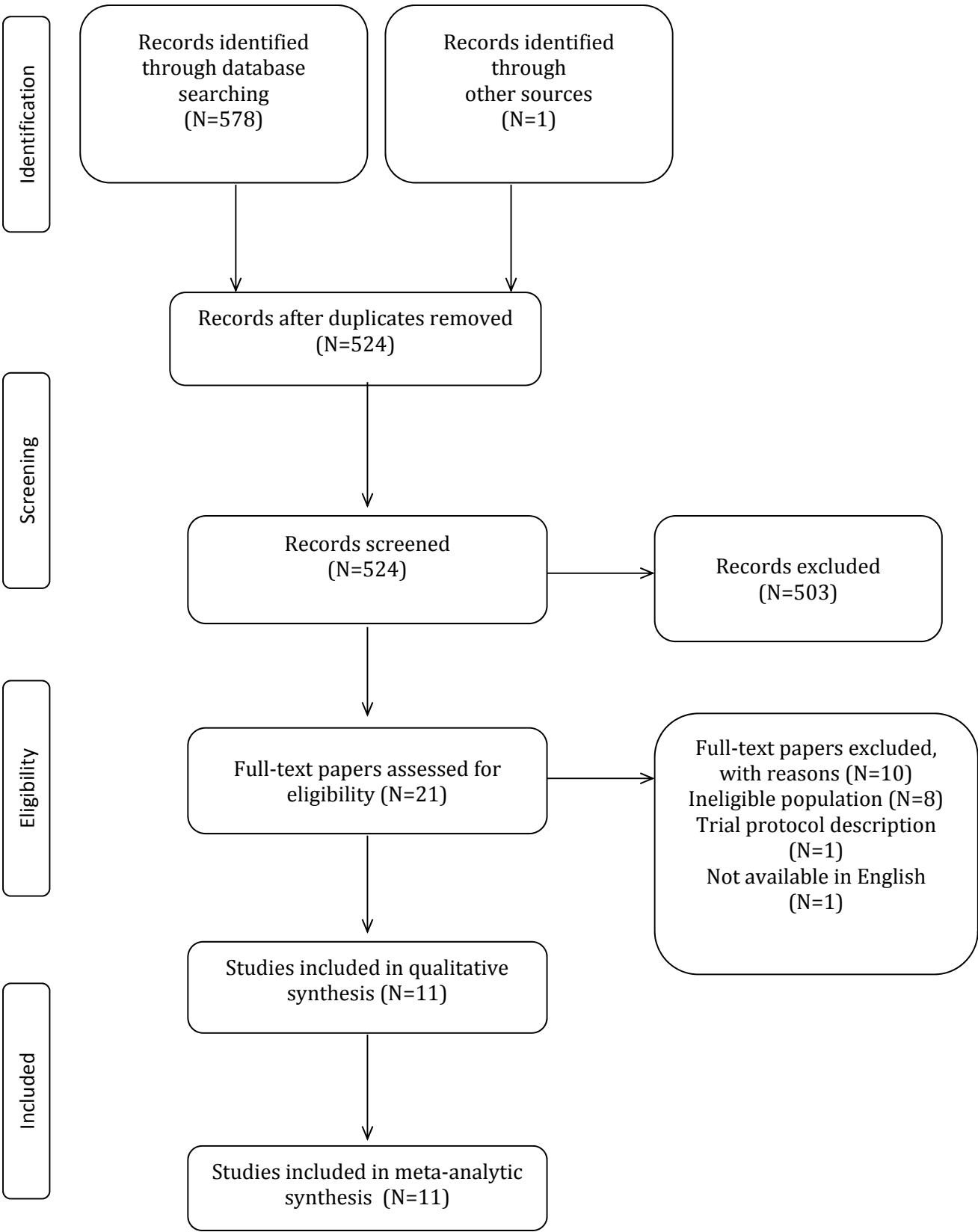


Figure 2. Meta-analysis of depressive symptom score.

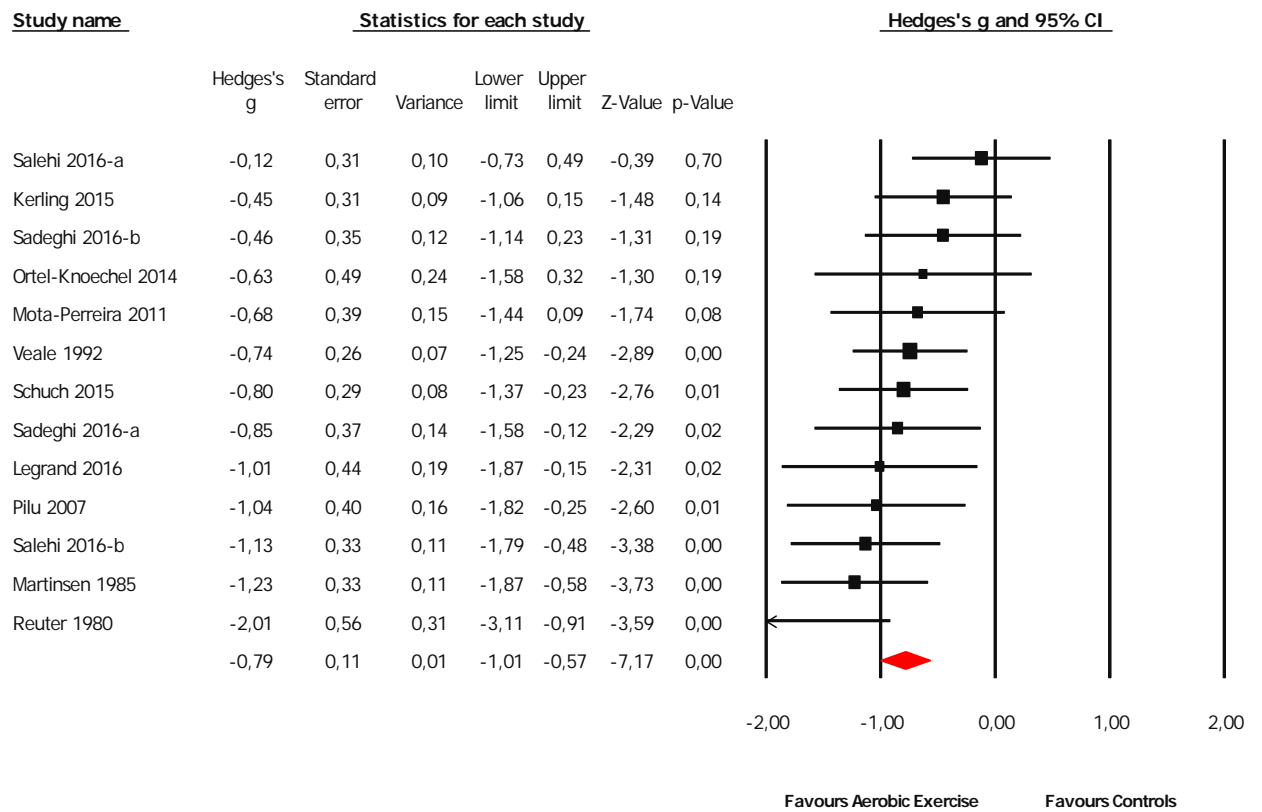


Figure 3. Funnel Plot.

