Supplementary Material

1   VIDEO TRANSCRIPTS

The following sub-sections list the transcripts for each video stimulus presented to the participants. Utterances modified according to the level of designed anthropomorphism are <u>underlined</u>; utterances modified according to the level of designed transparency are *italicized*.

1.1   High Anthropomorphism, Low Transparency

Robot: Hi, Mary. <u>I'm happy to see you today!</u> How are you doing?

Mary: Hi, good to see you. I'm fine.

Robot: Good to hear! So, it has been a while since <u>the last time we met</u>. You're now at week 18 of your pregnancy. All of <u>our</u> tests show that the baby is fine, everything looks normal, which is great! *I think now would be a good time* <u>to</u> <u>talk about how you've been feeling recently.</u> Would you like to do that?

Mary: Yeah, we can do that.

Robot: Great! <u>I can see</u> that you have been using our mobile app for several months. There's plenty of useful <u>information</u> there which I can use. *Looking at this information* would <u>help me to understand how you are feeling.</u> If you agree, <u>I can take a look at</u> *that*, and we can discuss *it* together. Everything we discuss is confidential. Do you want to do that now?

Mary: Will my doctor see the survey answers?

Robot: Only if you want. They need your consent in order to access the app's data.

Mary: OK, you can access my data. Can we keep it private?

Robot: Of course! <u>Give me a second. . .</u>

Robot: Ok, based on your *records*, *I think* you could be at risk of developing depression in the last trimester of pregnancy. *Let me remind you where you are in your pregnancy.*

(The robot shows the *low transparency* figure on it built-in screen. It shows *a cartoon depiction of a woman at different stages of pregnancy, and indicates Mary's current stage of pregnancy*.)

Robot: This is not unusual, but it does mean we want to pay special attention to your wellbeing in the coming months. <u>I think it would be good to do</u> a quick checkup today. Can you answer these questions on my tablet?

(The EPDS questionnaire is displayed on the robot's built-in screen. The scene fades to black.)

Text on screen: Mary spent a few minutes filling in the questionnaire.

(The scene fades in: Mary is just finishing the questionnaire.)

Mary: Finished!

Robot: Great! Now, <u>let's have a chat about</u> your answers. I will ask you some follow-up questions, <u>and I would like you to elaborate more on them.</u> *I will listen to what you say, so I can understand how you feel.* Are you ready?

Mary: Yes!

Robot: You answered that things have been getting on top of you and sometimes you haven't been coping as well as usual. What do you think it depends on?

Mary: I'm just so tired all the time! Honestly, it still doesn't feel real that I'm going to be a mom.

(The scene fades to black as Mary continues discussing some of her current difficulties.)

Text on screen: Pepper continued to ask Mary questions. She indicated that she had felt drained, but still enjoyed getting out of the house when she found the energy. She also said she had been feeling scared or panicky in the last couple of weeks.

(The scene fades in as the discussion is ending.)

Robot: That was everything! I really appreciate you sharing that with me. Let's review your results.

Mary: OK

Robot: *Based on your answers in the questionnaire and our conversation just now, I think you might be suffering from depression. We usually recommend moms in your situation to get evaluated by a doctor. I would like to recommend* that you meet with a specialist. I think that could be really beneficial for you. What do you think?

Mary: Oh no I don't think I need that, but thank you.

Robot: OK, I understand. But if you change your mind, please contact your doctor. I really appreciate you taking the time to talk with me today. Take care for now.

1.2 High Anthropomorphism, High Transparency

Robot: Hi, Mary. I'm happy to see you today! How are you doing?

Mary: Hi, good to see you. I'm fine.

Robot: Good to hear! So, it has been a while since the last time we met. You're now at week 18 of your pregnancy. All of our tests show that the baby is fine, everything looks normal, which is great! *Based on the guidelines for pregnancy progression, I think it's time* to talk about how you've been feeling recently. Would you like to do that?

Mary: Yeah, we can do that.

Robot: Great! I can see that you have been using our mobile app for several months. There's plenty of useful information there which I can use *for my calculations. Specifically, looking at your survey answers* would help me to understand how you are feeling. If you agree, I can take a look at *your answers*, and we can discuss *some of them* together. Everything we discuss is confidential. Do you want to do that now?

Mary: Will my doctor see the survey answers?

Robot: Only if you want. They need your consent in order to access the app's data.

Mary: OK, you can access my data. Can we keep it private?

Robot: Of course! Give me a second...

Robot: Ok, based on your *answers, my calculations suggest* you could be at risk of developing depression in the last trimester of pregnancy. *Let me show you this chart about how I made this prediction.*

(The robot shows the *high transparency* figure on it built-in screen. It shows *a graph indicating which survey items had the biggest effect in the final prediction*.)

Robot: *In this chart, you can see which questions caught my attention.* This is not unusual, but it does mean we want to pay special attention to your wellbeing in the coming months. I think it would be good to do a quick checkup today. Can you answer these questions on my tablet?

(The EPDS questionnaire is displayed on the robot's built-in screen. The scene fades to black.)

Text on screen: Mary spent a few minutes filling in the questionnaire.

(The scene fades in: Mary is just finishing the questionnaire.)

Mary: Finished!

Robot: Great! Now, let's have a chat about your answers. I will ask you some follow-up questions, and I would like you to elaborate more on them. *I won't understand all the words you say, but I will be listening to your tone of voice. I want to understand how you feel.* Are you ready?

Mary: Yes!

Robot: You answered that things have been getting on top of you and sometimes you haven't been coping as well as usual. What do you think it depends on?

Mary: I'm just so tired all the time! Honestly, it still doesn't feel real that I'm going to be a mom.

(The scene fades to black as Mary continues discussing some of her current difficulties.)

Text on screen: Pepper continued to ask Mary questions. She indicated that she had felt drained, but still enjoyed getting out of the house when she found the energy. She also said she had been feeling scared or panicky in the last couple of weeks.

(The scene fades in as the discussion is ending.)

Robot: That was everything! I really appreciate you sharing that with me. Let's review your results.

Mary: OK

Robot: *You scored 13 out of a maximum 30 points on the questionnaire. We usually recommend moms who score 10 or higher to get evaluated by a doctor. Based on this, combined with your tone of voice, I think you might be suffering from depression.* I would like to recommend that you meet with a specialist. I think that could be really beneficial for you. What do you think?

Mary: Oh no I don't think I need that, but thank you.

Robot: OK, I understand. But if you change your mind, please contact your doctor. I really appreciate you taking the time to talk with me today. Take care for now.

1.3 Low Anthropomorphism, High Transparency

Robot: Hi, Mary. It's good that you came today! How are you doing?

Mary: Hi, good to see you. I'm fine.

Robot: Good to hear! So, it has been a while since your last visit. You're now at week 18 of your pregnancy. All of the doctor's tests show that the baby is fine, everything looks normal, which is great! *Based on the guidelines for pregnancy progression, this is a good time* to evaluate your wellbeing. Would you like to do that?

Mary: Yeah, we can do that.

Robot: Great! Your records show that you have been using our mobile app for several months. There's plenty of useful data there which I can use *for my algorithms. Specifically, analysing your survey answers* would help to evaluate your wellbeing. If you agree, I can retrieve *your answers*, and we can discuss *some of them* together. Everything we discuss is confidential. Do you want to do that now?

Mary: Will my doctor see the survey answers?

Robot: Only if you want. They need your consent in order to access the app's data.

Mary: OK, you can access my data. Can we keep it private?

Robot: Of course! Please wait for a moment. . .

Robot: Ok, based on your *answers*, *my algorithms suggest* you could be at risk of developing depression in the last trimester of pregnancy. *Please look at this this chart about how I made this prediction.*

(The robot shows the *high transparency* figure on it built-in screen. It shows *a graph indicating which survey items had the biggest effect in the final prediction*.)

Robot: *In this chart, you can see which questions are the most important features.* This is not unusual, but it does mean we want to pay special attention to your wellbeing in the coming months. In this case, you are suggested to have a quick checkup today. Can you answer these questions on my tablet?

(The EPDS questionnaire is displayed on the robot's built-in screen. The scene fades to black.)

Text on screen: Mary spent a few minutes filling in the questionnaire.

(The scene fades in: Mary is just finishing the questionnaire.)

Mary: Finished!

Robot: Great! Now, we can analyse your answers. I will ask you some follow-up questions. Please elaborate more on them. *I'm not capable to understand all the words you say, but I'm programmed to analyse your tone of voice. I can detect your emotions.* Are you ready?

Mary: Yes!

Robot: You answered that things have been getting on top of you and sometimes you haven't been coping as well as usual. What do you think it depends on?

Mary: I'm just so tired all the time! Honestly, it still doesn't feel real that I'm going to be a mom.

(The scene fades to black as Mary continues discussing some of her current difficulties.)

Text on screen: Pepper continued to ask Mary questions. She indicated that she had felt drained, but still enjoyed getting out of the house when she found the energy. She also said she had been feeling scared or panicky in the last couple of weeks.

(The scene fades in as the discussion is ending.)

Robot: That was everything! Thank you! Let's review your results.

Mary: OK

Robot: *You scored 13 out of a maximum 30 points on the questionnaire. We usually recommend moms who score 10 or higher to get evaluated by a doctor. Based on this, combined with your tone of voice,*

my algorithms suggest you might be suffering from depression. It is recommended that you meet with a specialist. It could be really beneficial for you. What do you think?

Mary: Oh no I don't think I need that, but thank you.

Robot: OK. If you change your mind, please contact your doctor. Thank you for taking the time to talk with me today. Take care for now.

1.4 Low Anthropomorphism, Low Transparency

Robot: Hi, Mary. It's good that you came today! How are you doing?

Mary: Hi, good to see you. I'm fine.

Robot: Good to hear! So, it has been a while since your last visit. You're now at week 18 of your pregnancy. All of the doctor's tests show that the baby is fine, everything looks normal, which is great! *Now would be a good time* to evaluate your wellbeing. Would you like to do that?

Mary: Yeah, we can do that.

Robot: Great! Your records show that you have been using our mobile app for several months. There's plenty of useful data there which I can use. *Analysing this information* would help to evaluate your wellbeing. If you agree, I can retrieve *it*, and we can discuss *it* together. Everything we discuss is confidential. Do you want to do that now?

Mary: Will my doctor see the survey answers?

Robot: Only if you want. They need your consent in order to access the app's data.

Mary: OK, you can access my data. Can we keep it private?

Robot: Of course! Please wait for a moment...

Robot: Ok, based on your *data*, you could be at risk of developing depression in the last trimester of pregnancy. *Please look at this this chart that shows where you are in your pregnancy.*

(The robot shows the *low transparency* figure on it built-in screen. It shows *a cartoon depiction of a woman at different stages of pregnancy, and indicates Mary's current stage of pregnancy*.)

Robot: This is not unusual, but it does mean we want to pay special attention to your wellbeing in the coming months. In this case, you are suggested to have a quick checkup today. Can you answer these questions on my tablet?

(The EPDS questionnaire is displayed on the robot's built-in screen. The scene fades to black.)

Text on screen: Mary spent a few minutes filling in the questionnaire.

(The scene fades in: Mary is just finishing the questionnaire.)

Mary: Finished!

Robot: Great! Now, we can analyse your answers. I will ask you some follow-up questions. Please elaborate more on them. *I'm programmed to analyse what you say, so I can detect your emotions.* Are you ready?

Mary: Yes!

Robot: You answered that things have been getting on top of you and sometimes you haven't been coping as well as usual. What do you think it depends on?

Mary: I'm just so tired all the time! Honestly, it still doesn't feel real that I'm going to be a mom.

(The scene fades to black as Mary continues discussing some of her current difficulties.)

Text on screen: Pepper continued to ask Mary questions. She indicated that she had felt drained, but still enjoyed getting out of the house when she found the energy. She also said she had been feeling scared or panicky in the last couple of weeks.

(The scene fades in as the discussion is ending.)

Robot: That was everything! Thank you. Let's review your results.

Mary: OK

Robot: *Based on your answers in the questionnaire and our conversation just now, it's likely that you might be suffering from depression.* It is recommended that you meet with a specialist. It could be really beneficial for you. What do you think?

Mary: Oh no I don't think I need that, but thank you.

Robot: OK. If you change your mind, please contact your doctor. Thank you for taking the time to talk with me today. Take care for now.