**Appendix** S1: Search strategy

**PubMed**

18 ((("Cognitive Behavioral Therapy"[Mesh]) OR ((((((((((((((((Cognitive Behavioral Therapy[Title/Abstract]) OR (Behavioral Therap\*, Cognitive[Title/Abstract])) OR (Behaviour Therap\*, Cognitive[Title/Abstract])) OR (Behavior Therapy, Cognitive[Title/Abstract])) OR (Cognitive Behavioral Therapies[Title/Abstract])) OR (Cognitive Therap\*[Title/Abstract])) OR (Cognitive Behaviour Therap\*[Title/Abstract])) OR (Cognitive Psychotherap\*[Title/Abstract])) OR (Cognition Therap\*[Title/Abstract])) OR (Cognitive Behavior Therap\*[Title/Abstract])) OR (Therap\*, Cognitive Behavioral[Title/Abstract])) OR (Therap\*, Cognitive[Title/Abstract])) OR (Therap\*, Cognitive Behaviour[Title/Abstract])) OR (Therap\*, Cognition[Title/Abstract])) OR (Therap\*, Cognitive Behavior[Title/Abstract])) OR (Psychotherap\*, Cognitive[Title/Abstract]))) AND ((("HIV"[Mesh]) OR (((((((((((((((HIV[Title/Abstract]) OR (Human Immunodeficiency Virus\*[Title/Abstract])) OR (Human T Cell Lymphotropic Virus Type III[Title/Abstract])) OR (Human T Cell Leukemia Virus Type III[Title/Abstract])) OR (Human T Lymphotropic Virus Type III[Title/Abstract])) OR (Immunodeficiency Virus\*, Human[Title/Abstract])) OR (Virus\*, Human Immunodeficiency[Title/Abstract])) OR (LAV-HTLV-III[Title/Abstract])) OR (Lymphadenopathy-Associated Virus\*[Title/Abstract])) OR (Virus\*, Lymphadenopathy-Associated[Title/Abstract])) OR (AIDS Virus\*[Title/Abstract])) OR (Virus\*, AIDS[Title/Abstract])) OR (Acquired Immune Deficiency Syndrome Virus[Title/Abstract])) OR (Acquired Immunodeficiency Syndrome Virus[Title/Abstract])) OR (HTLV-III[Title/Abstract]))) OR (("Acquired Immunodeficiency Syndrome"[Mesh]) OR ((((((((((Acquired Immunodeficiency Syndrome[Title/Abstract]) OR (Acquired Immune Deficiency Syndrome\*[Title/Abstract])) OR (Acquired Immuno Deficiency Syndrome\*[Title/Abstract])) OR (Acquired Immunodeficiency Syndromes[Title/Abstract])) OR (AIDS[Title/Abstract])) OR (Immunologic Deficiency Syndrome, Acquired[Title/Abstract])) OR (Immuno-Deficiency Syndrome\*, Acquired[Title/Abstract])) OR (Immunodeficiency Syndrome\*, Acquired[Title/Abstract])) OR (Syndrome\*, Acquired Immuno-Deficiency[Title/Abstract])) OR (Syndrome\*, Acquired Immunodeficiency[Title/Abstract]))))) AND ((("Depression"[Mesh]) OR (((((Depression[Title/Abstract]) OR (Depressive Symptom\*[Title/Abstract])) OR (Symptom\*, Depressive[Title/Abstract])) OR (Emotional Depression[Title/Abstract])) OR (Depression, Emotiona[Title/Abstract]))) OR (("Depressive Disorder"[Mesh]) OR ((((((((((((((Depressive Disorder[Title/Abstract]) OR (Depressive Disorders[Title/Abstract])) OR (Disorde\*, Depressive[Title/Abstract])) OR (Neuros\*, Depressive[Title/Abstract])) OR (Depressive Neuros\*[Title/Abstract])) OR (Depression\*, Endogenous[Title/Abstract])) OR (Endogenous Depression\*[Title/Abstract])) OR (Depressive Syndrome\*[Title/Abstract])) OR (Syndrome\*, Depressive[Title/Abstract])) OR (Depression\*, Neurotic[Title/Abstract])) OR (Neurotic Depression\*[Title/Abstract])) OR (Melancholia\*[Title/Abstract])) OR (Unipolar Depression\*[Title/Abstract])) OR (Depression\*, Unipolar[Title/Abstract]))))

17 (("Depression"[Mesh]) OR (((((Depression[Title/Abstract]) OR (Depressive Symptom\*[Title/Abstract])) OR (Symptom\*, Depressive[Title/Abstract])) OR (Emotional Depression[Title/Abstract])) OR (Depression, Emotiona[Title/Abstract]))) OR (("Depressive Disorder"[Mesh]) OR ((((((((((((((Depressive Disorder[Title/Abstract]) OR (Depressive Disorders[Title/Abstract])) OR (Disorde\*, Depressive[Title/Abstract])) OR (Neuros\*, Depressive[Title/Abstract])) OR (Depressive Neuros\*[Title/Abstract])) OR (Depression\*, Endogenous[Title/Abstract])) OR (Endogenous Depression\*[Title/Abstract])) OR (Depressive Syndrome\*[Title/Abstract])) OR (Syndrome\*, Depressive[Title/Abstract])) OR (Depression\*, Neurotic[Title/Abstract])) OR (Neurotic Depression\*[Title/Abstract])) OR (Melancholia\*[Title/Abstract])) OR (Unipolar Depression\*[Title/Abstract])) OR (Depression\*, Unipolar[Title/Abstract])))

16 ("Depressive Disorder"[Mesh]) OR ((((((((((((((Depressive Disorder[Title/Abstract]) OR (Depressive Disorders[Title/Abstract])) OR (Disorde\*, Depressive[Title/Abstract])) OR (Neuros\*, Depressive[Title/Abstract])) OR (Depressive Neuros\*[Title/Abstract])) OR (Depression\*, Endogenous[Title/Abstract])) OR (Endogenous Depression\*[Title/Abstract])) OR (Depressive Syndrome\*[Title/Abstract])) OR (Syndrome\*, Depressive[Title/Abstract])) OR (Depression\*, Neurotic[Title/Abstract])) OR (Neurotic Depression\*[Title/Abstract])) OR (Melancholia\*[Title/Abstract])) OR (Unipolar Depression\*[Title/Abstract])) OR (Depression\*, Unipolar[Title/Abstract]))

15 (((((((((((((Depressive Disorder[Title/Abstract]) OR (Depressive Disorders[Title/Abstract])) OR (Disorde\*, Depressive[Title/Abstract])) OR (Neuros\*, Depressive[Title/Abstract])) OR (Depressive Neuros\*[Title/Abstract])) OR (Depression\*, Endogenous[Title/Abstract])) OR (Endogenous Depression\*[Title/Abstract])) OR (Depressive Syndrome\*[Title/Abstract])) OR (Syndrome\*, Depressive[Title/Abstract])) OR (Depression\*, Neurotic[Title/Abstract])) OR (Neurotic Depression\*[Title/Abstract])) OR (Melancholia\*[Title/Abstract])) OR (Unipolar Depression\*[Title/Abstract])) OR (Depression\*, Unipolar[Title/Abstract])

14 "Depressive Disorder"[Mesh]

13 ("Depression"[Mesh]) OR (((((Depression[Title/Abstract]) OR (Depressive Symptom\*[Title/Abstract])) OR (Symptom\*, Depressive[Title/Abstract])) OR (Emotional Depression[Title/Abstract])) OR (Depression, Emotiona[Title/Abstract]))

12 ((((Depression[Title/Abstract]) OR (Depressive Symptom\*[Title/Abstract])) OR (Symptom\*, Depressive[Title/Abstract])) OR (Emotional Depression[Title/Abstract])) OR (Depression, Emotiona[Title/Abstract])

11 "Depression"[Mesh]

10 (("HIV"[Mesh]) OR (((((((((((((((HIV[Title/Abstract]) OR (Human Immunodeficiency Virus\*[Title/Abstract])) OR (Human T Cell Lymphotropic Virus Type III[Title/Abstract])) OR (Human T Cell Leukemia Virus Type III[Title/Abstract])) OR (Human T Lymphotropic Virus Type III[Title/Abstract])) OR (Immunodeficiency Virus\*, Human[Title/Abstract])) OR (Virus\*, Human Immunodeficiency[Title/Abstract])) OR (LAV-HTLV-III[Title/Abstract])) OR (Lymphadenopathy-Associated Virus\*[Title/Abstract])) OR (Virus\*, Lymphadenopathy-Associated[Title/Abstract])) OR (AIDS Virus\*[Title/Abstract])) OR (Virus\*, AIDS[Title/Abstract])) OR (Acquired Immune Deficiency Syndrome Virus[Title/Abstract])) OR (Acquired Immunodeficiency Syndrome Virus[Title/Abstract])) OR (HTLV-III[Title/Abstract]))) OR (("Acquired Immunodeficiency Syndrome"[Mesh]) OR ((((((((((Acquired Immunodeficiency Syndrome[Title/Abstract]) OR (Acquired Immune Deficiency Syndrome\*[Title/Abstract])) OR (Acquired Immuno Deficiency Syndrome\*[Title/Abstract])) OR (Acquired Immunodeficiency Syndromes[Title/Abstract])) OR (AIDS[Title/Abstract])) OR (Immunologic Deficiency Syndrome, Acquired[Title/Abstract])) OR (Immuno-Deficiency Syndrome\*, Acquired[Title/Abstract])) OR (Immunodeficiency Syndrome\*, Acquired[Title/Abstract])) OR (Syndrome\*, Acquired Immuno-Deficiency[Title/Abstract])) OR (Syndrome\*, Acquired Immunodeficiency[Title/Abstract])))

9 ("Acquired Immunodeficiency Syndrome"[Mesh]) OR ((((((((((Acquired Immunodeficiency Syndrome[Title/Abstract]) OR (Acquired Immune Deficiency Syndrome\*[Title/Abstract])) OR (Acquired Immuno Deficiency Syndrome\*[Title/Abstract])) OR (Acquired Immunodeficiency Syndromes[Title/Abstract])) OR (AIDS[Title/Abstract])) OR (Immunologic Deficiency Syndrome, Acquired[Title/Abstract])) OR (Immuno-Deficiency Syndrome\*, Acquired[Title/Abstract])) OR (Immunodeficiency Syndrome\*, Acquired[Title/Abstract])) OR (Syndrome\*, Acquired Immuno-Deficiency[Title/Abstract])) OR(Syndrome\*,Acquired Immunodeficiency[Title/Abstract]))

8 (((((((((Acquired Immunodeficiency Syndrome[Title/Abstract]) OR (Acquired Immune Deficiency Syndrome\*[Title/Abstract])) OR (Acquired Immuno Deficiency Syndrome\*[Title/Abstract])) OR (Acquired Immunodeficiency Syndromes[Title/Abstract])) OR (AIDS[Title/Abstract])) OR (Immunologic Deficiency Syndrome, Acquired[Title/Abstract])) OR (Immuno-Deficiency Syndrome\*, Acquired[Title/Abstract])) OR (Immunodeficiency Syndrome\*, Acquired[Title/Abstract])) OR (Syndrome\*, Acquired Immuno-Deficiency[Title/Abstract])) OR (Syndrome\*, Acquired Immunodeficiency[Title/Abstract])

7 "Acquired Immunodeficiency Syndrome"[Mesh]

6 ("HIV"[Mesh]) OR (((((((((((((((HIV[Title/Abstract]) OR (Human Immunodeficiency Virus\*[Title/Abstract])) OR (Human T Cell Lymphotropic Virus Type III[Title/Abstract])) OR (Human T Cell Leukemia Virus Type III[Title/Abstract])) OR (Human T Lymphotropic Virus Type III[Title/Abstract])) OR (Immunodeficiency Virus\*, Human[Title/Abstract])) OR (Virus\*, Human Immunodeficiency[Title/Abstract])) OR (LAV-HTLV-III[Title/Abstract])) OR (Lymphadenopathy-Associated Virus\*[Title/Abstract])) OR (Virus\*, Lymphadenopathy-Associated[Title/Abstract])) OR (AIDS Virus\*[Title/Abstract])) OR (Virus\*, AIDS[Title/Abstract])) OR (Acquired Immune Deficiency Syndrome Virus[Title/Abstract])) OR (Acquired Immunodeficiency Syndrome Virus[Title/Abstract])) OR (HTLV-III[Title/Abstract]))

5 ((((((((((((((HIV[Title/Abstract]) OR (Human Immunodeficiency Virus\*[Title/Abstract])) OR (Human T Cell Lymphotropic Virus Type III[Title/Abstract])) OR (Human T Cell Leukemia Virus Type III[Title/Abstract])) OR (Human T Lymphotropic Virus Type III[Title/Abstract])) OR (Immunodeficiency Virus\*, Human[Title/Abstract])) OR (Virus\*, Human Immunodeficiency[Title/Abstract])) OR (LAV-HTLV-III[Title/Abstract])) OR (Lymphadenopathy-Associated Virus\*[Title/Abstract])) OR (Virus\*, Lymphadenopathy-Associated[Title/Abstract])) OR (AIDS Virus\*[Title/Abstract])) OR (Virus\*, AIDS[Title/Abstract])) OR (Acquired Immune Deficiency Syndrome Virus[Title/Abstract])) OR (Acquired Immunodeficiency Syndrome Virus[Title/Abstract])) OR (HTLV-III[Title/Abstract])

4 "HIV"[Mesh]

3 ("Cognitive Behavioral Therapy"[Mesh]) OR ((((((((((((((((Cognitive Behavioral Therapy[Title/Abstract]) OR (Behavioral Therap\*, Cognitive[Title/Abstract])) OR (Behaviour Therap\*, Cognitive[Title/Abstract])) OR (Behavior Therapy, Cognitive[Title/Abstract])) OR (Cognitive Behavioral Therapies[Title/Abstract])) OR (Cognitive Therap\*[Title/Abstract])) OR (Cognitive Behaviour Therap\*[Title/Abstract])) OR (Cognitive Psychotherap\*[Title/Abstract])) OR (Cognition Therap\*[Title/Abstract])) OR (Cognitive Behavior Therap\*[Title/Abstract])) OR (Therap\*, Cognitive Behavioral[Title/Abstract])) OR (Therap\*, Cognitive[Title/Abstract])) OR (Therap\*, Cognitive Behaviour[Title/Abstract])) OR (Therap\*, Cognition[Title/Abstract])) OR (Therap\*, Cognitive Behavior[Title/Abstract])) OR (Psychotherap\*, Cognitive[Title/Abstract]))

2 (((((((((((((((Cognitive Behavioral Therapy[Title/Abstract]) OR (Behavioral Therap\*, Cognitive[Title/Abstract])) OR (Behaviour Therap\*, Cognitive[Title/Abstract])) OR (Behavior Therapy, Cognitive[Title/Abstract])) OR (Cognitive Behavioral Therapies[Title/Abstract])) OR (Cognitive Therap\*[Title/Abstract])) OR (Cognitive Behaviour Therap\*[Title/Abstract])) OR (Cognitive Psychotherap\*[Title/Abstract])) OR (Cognition Therap\*[Title/Abstract])) OR (Cognitive Behavior Therap\*[Title/Abstract])) OR (Therap\*, Cognitive Behavioral[Title/Abstract])) OR (Therap\*, Cognitive[Title/Abstract])) OR (Therap\*, Cognitive Behaviour[Title/Abstract])) OR (Therap\*, Cognition[Title/Abstract])) OR (Therap\*, Cognitive Behavior[Title/Abstract])) OR (Psychotherap\*, Cognitive[Title/Abstract])

1 "Cognitive Behavioral Therapy"[Mesh]