

The Mediating and Moderating Role of Self - Efficacy in the Relationship Between Stress and Depression

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Abstract

The aim of the current study was to examine the mediating or moderating role of self-efficacy in the relationship between stress and depression among students. A total of 91 engineering students of 18 years of age were included in the study. General self-efficacy and DASS-21 questionnaire were used for measurement in the present study. Hierarchical regression analysis and Sobel test were used to investigate the impact of the mediator in the relationship between stress and depression. The results determined that self-efficacy acted as a partial mediator between stress and depression. Further, the results of the interaction effect revealed that self-efficacy acted as a partial moderator between stress and depression. The study suggests that the regulation of self-help training programs, which focus on strengthening the mindful activities should be incorporated in the educational curriculum to enhance the self-efficacy of the students.

Key words : self-efficacy, stress, depression, students, higher education

JEL Classification : J24, M10, M12

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Serious consequences of mental distress are being experienced by college students (Bayram & Bilgel, 2008 ; Stallman, 2010). College students also suffer from poor mental well - being (Cooke, Bewick, Barkham, Bradley, & Audin, 2006) than the other population in a community. These mental distresses decrease the level of confidence of an individual, which means they have low self-efficacy (Fry & Debats, 2002). The slogan of World Health Day 2017 was "Depression - Let's talk." Globally, 322 million people were suffering from depression in 2015. It is considered as a serious hazard for all age categories, gender in India and across the world. Depression seriously impacts individuals' and society's physical, psychological, and social health and leads to poor quality of life. In India, there are 56 million people (18% of the global population) who are under the serious threat of depressed syndromes. This severe threat of depressive symptoms in terms of disability adjusted life year (DALY'S) has increased approximately by 67% from 1990 to 2013. Due to increasing population and ageing, this disability will continue to rise. Rapid transformation is prevalent in the Indian population in terms of urbanization, globalization, migration, modernization, which will further lead to many problems of distress among young adults. A person with high self-efficacy can face the situation of mental distress efficiently.

Literature Review

Most of the individuals felt the problem of mental disorder during their college age, that is, 18 - 22 years (Kessler, Berglund, Demler, Merikangas, & Walters, 2005). Newly joined college students (freshmen) are disposed to a

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high level of stress symptoms. Negative symptoms are produced in an individual who has formed a susceptible mental syndrome due to life stressors.

There is a negative effect on college students' academic performance as well as on their social and emotional relationships because of codependent links between depression, anxiety, and stress in their lives (Day, McGrath, & Wojtowicz, 2013). According to the National Institute of Mental Health (NIMH), in the United States, 6.7% of the population is highly affected with the most prevailing disorder, that is, depression. The main characteristics of depression are loneliness, hopelessness, low mood and emotions, loss of interest and pleasure in all happenings of life (American Psychiatric Association, 2013), problem of suicidal propensity, and state of anxiety.

Belief in one's own capacity for strengthening emotional well-being is self-efficacy, an essential feature for adolescents. Strong self-efficacy helps students to face challenges of day to day life. High self-efficacy of an individual acts as a coping mechanism (Bandura, 2012). Self-efficacy is self-regulating, and autonomous functioning is segregated from one's actual expertise. An individual with high self-efficacy expresses strong determination when confronted with problems (Bandura, 2012). Self-efficacy theories are widely present across the domain. It may be possible that a person has high academic self-efficacy but his/her social, emotional self-efficacy is low or vice versa.

In case of adolescents who have frequent depressive symptoms, it decreases their self-efficacy and effective functioning (Jaycox, Stein, Kataoka, Wong, Fink, Escudera, & Zaragoza, 2002), decreases their academic self-efficacy, they face concentration problems, and have low academic ambitions (Gotlib, Lewinsohn, & Seeley, 1995). They are unable to regulate their emotions effectively and display signs of weak emotional self-efficacy (Aldao, Nolen-Hoeksema, & Schweizer, 2010).

Self-efficacy acts as a mediator between stressful life events and depressive symptoms (Maciejewski, Prigerson, & Mazure, 2000). Self-efficacy also plays an intervening role in students' prospective career and examination stress (Grau, Salanova, & Peiró, 2001). A number of studies on college students have shown a moderate to strong negative relationship between self-efficacy and stress (Hackett, Betz, Casas, & Rocha-Singh, 1992; Solberg & Villarreal, 1997). There is a strong relationship between self-efficacy and mental distress (Maciejewski et al., 2000). It seems that self-efficacy is an important factor to minimize the negative impact of stress. It is also understood that there are many other factors which mediate between stress and depression. According to Liu, Siu, and Shi, (2010), self-efficacy acts as a strong mediator between leadership, performance, and job satisfaction. It was also found in a study of 250 managers that self-efficacy acts as a significant and partial mediator between employee engagement and effectiveness of managers (Luthans & Peterson, 2002). Self-efficacy executes a partial mediation between competencies and job performance (Lakshminarayanan, Pai, & Ramaprasad, 2016).

Objective of the Study

The main objective of the present study is to study the mediating or moderating role of self-efficacy in the relationship between stress and depression.

Research Methodology

(1) General Self-Efficacy: In this study, the general self-efficacy (GSE) scale of Schwarzer and Jerusalem (1995) is used. It is verified in sample from 25 nations, including India, with Cronbach's alphas ranging from 0.75 to 0.91 (Scholz, Dona, Sud, & Schwarzer, 2002). It was used to assess the individual's self-efficacy to evaluate their coping ability with daily life stresses. This scale comprised of 10-items on a range from 1 (*not at all true*) to 4 (*exactly true*) on a 4-point Likert scale. The total score achieved by the participants is 40. Higher score of participants represents higher self-efficacy.

Table 1. Demographic Profile of the Respondents

Demography	Frequency	%
Gender		
Male	57	62.6
Female	34	37.3
Total	91	100
Age		
18 years	91	100

(2) Distress : A shorten version of depression, anxiety, and stress scale - 21 (DASS - 21; Lovibond & Lovibond, 1995) is used in the present research paper to evaluate the level of distress. It is the short version of the long 42 - item, the DASS. In this study, it is used to measure levels of distress on three subscales: depression, anxiety, and stress. A total of 21 items with 7 items per construct such as depression, anxiety, and stress were recorded on a 4 - point scale from 0 (*did not apply to me at all*) to 3 (*applied to me very much or most of the time*). The total score of different constructs is mentioned below. Distress is indicated by higher score on per construct. Cronbach's alphas for subscales ranged from 0.79 to 0.84. In the present study, there are only two variables : stress and depression that are under consideration in the present study.

(3) Participants : First year engineering students of a premier engineering institute in North India participated in the present research. All the participants who had passed one semester (6 months) in the college premises were included in the current study. A total of 105 questionnaires were distributed. Students were given instruction to fill the questionnaire within 15 minutes. The questionnaire was distributed in the elective classes so that the students from all the branches would participate in the present study ; 14 questionnaires were incomplete and ,therefore, were not included in the present study. A total of 91 questionnaires were included in the present study. The total response rate of the participants in the present study is 86.65%. The Table 1 shows that a total of 59 male and 34 female students voluntarily participated in the present study. The age of all the participants was 18 years. The data were collected between March - April 2018.

Analysis and Results

Before proceeding with the statistical analysis, the process of data screening was conducted to determine whether all the outliers were deducted from the data. All the required assumptions of the regression analysis are satisfied in the present study. Firstly, a linear relationship between the independent and dependent variables was checked by creating scatter plots. The value of Durbin - Watson test statistics is 2.14 ; a value between 1.5 to 2.5 can be considered non - auto correlated. The assumption of linearity was checked with the scatter plot for mediator (GSE) to the dependent variable (depression) and predictor (stress) to dependent variable (depression). There was a negative relationship between GSE and depression and a positive relationship was found between stress and depression. After examining the scatter plots, all the residuals were dispersed approximately close to the horizontal line, providing an even distribution which showed that the assumption of homoscedasticity is not violated. The condition of multi-collinearity (Tolerance >.1; VIF< 10) is also satisfied. The Shapiro - Wilk's test ($p >.05$) and a visual inspection of histograms, normal Q - Q plots, and box plots showed that the value of all the variables was normally distributed and fell between ± 1.96 .

(1) General Self - Efficacy (GSE) as a Mediator Between the Relationship of Stress and Depression

Mediation Effect

A four - step model was suggested by Baron and Kenny (1986) to analyze the mediation effect between the dependent and independent variables :

- (i) There is a significant relationship between independent variable (stress) and dependent variable (depression).
- (ii) There is a significant relationship between the independent variable (stress) and mediator (GSE).
- (iii) There is a significant relationship between the independent variable (stress) and mediator (GSE).
- (iv) The impact of independent variable (stress) on the dependent variable (depression) is reduced by the effect of the mediator (GSE).

If a non - significant direct relationship is observed between the independent and dependent variables, it is known as the full mediation effect. If the correlation is significant but decreases between the independent and dependent variables, it is known as the partial mediation effect. To determine the mediation effect, the Sobel test is executed in the present study (Baron & Kenny, 1986 ; Soper, 2015). A hierarchical regression (stepwise) method is also executed to observe whether self - efficacy acts as a mediator between stress and depression. The results are depicted in Table 2 and Table 2(a).

In addition to hierarchical enquiry, a Sobel test is also conducted to determine the statistical significance of the mediation effect. The findings of the Sobel test in the current study identify that the test value is $Z = 1.79$; $p = 0.072$. The results of the present study are not statistically significant. Thus, a full mediation is not found in the present study.

The significance of the mediated path is investigated in four steps as recommended by Baron and Kenny (1986). In the first step of the mediation process, it is confirmed that stress significantly predicts depression ($\beta = .523, t = 7.049, p < .01$). In the second step, it is found that stress significantly predicts self - efficacy ($\beta = .07, t = -2.443, p < .05$). In the third step, it is also confirmed that self-efficacy (the mediator variable) significantly

Table 2. Impact of Stress on Self - Efficacy

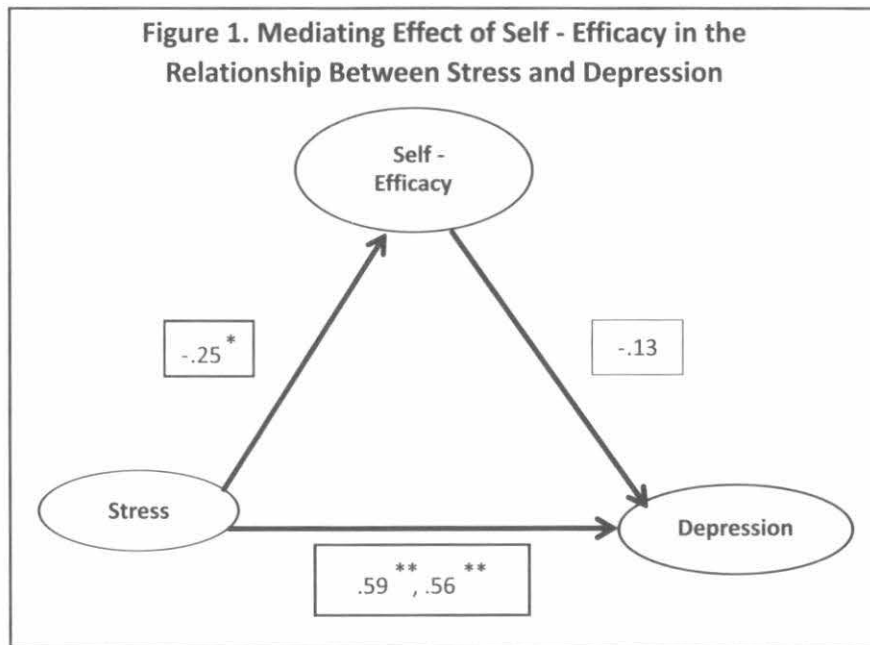
Variable	B	SE	β	T-value	P-value	R ²	Adj. R ²
Stress	-.241	.099	-.251	-2.443	.017	.063	.052

Dependent Variable : Self-efficacy

Table 2 (a). Impact of Depression on General Self - Efficacy and Stress

Variable	B	GSE	β	T-value	P-value	R ²	Adj. R ²
Step 1							
Stress	.523	.074	.599	7.04	.000	.358	.351
Step 2							
GSE	-.247	.093	-.272	-2.66	.000	.074	.063
Step 3							
Stress	.495	.076	.566	6.49	.000		
GSE	-.118	.079	-.130	-1.49	-.140	.374	.360

Note. Dependent variable : Depression ; GSE : General Self - Efficacy



predicts depression ($\beta = -.251, t = -2.44, p < .05$). The results of the hierarchical regression analysis done in step three shows that stress positively predicts depression ($\beta = .599, t = 7.049, p < .01$). However, when self - efficacy and stress are considered together in the regression analysis, the significance of the relationship between stress and depression ($\beta = .566, t = 6.497, p < .01$) is still retained.

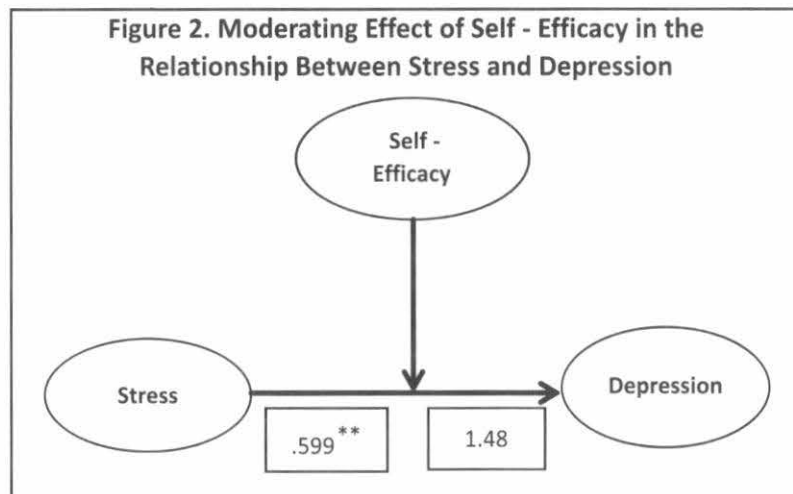
If the correlation is significant but decreased between independent and dependent variables, it is known as the partial mediation effect (Baron & Kenny, 1986 ; Preacher & Hayes, 2004 ; Soper, 2015). It is propounded in the present study that the correlation between stress (IDV) and depression (DV) decreases and R^2 increases after introducing the mediator (self-efficacy), but the effect is significant. This is partial mediation which exists between stress and depression. It is shown in the Figure 1.

The results of the regression analysis for testing self - efficacy as a mediator effect on the association between stress and depression is shown in the Figure 1. The beta weight after regression analysis observes the relationship of stress and depression when self-efficacy is incorporated. When stress is singly used in the regression equation, the beta weight is (.59) ; there is a decrease in the beta weight, that is, (.56) when self - efficacy is incorporated in the regression model. It is observed in the present study that there is a marginal decrease in the beta weight ; hence, self-efficacy acts as a partial mediator.

(2) Moderating Role of Self - Efficacy in the Relationship Between Stress and Depression : A three step hierarchical regression analysis by Baron and Kenny (1986) is used in the present study to test the moderating effect of self-efficacy on the association between stress and depression. Before conducting the final test, a standardized Z - score is calculated to reduce the problems related to multicollinearity. In the study, only the independent variable stress is incorporated in the first level of the stepwise hierarchical regression analysis, and it is found that depression is significantly predicted by stress ($\beta = .59, p < .01$). In the second step, both stress and self - efficacy are incorporated in the study, and it is found that the relationship between stress and depression is significant ($\beta = .566, p < .01$) ; whereas, the relationship between self-efficacy and depression is not significant ($\beta = -.130, p = -.140 ; p > .01$). It is found that the relationship between stress and depression is significant and the relationship between self-efficacy and depression is not significant, but the direction between self-efficacy and depression is negative.

Table 3. Moderating Role of Self - Efficacy in the Relationship Between Stress and Depression

Variable	B	SE	β	T-value	P-value	R ²	Adj. R ²	F-value
Step 1								
Stress	.523	.074	.599	7.049	.000	.358	.351	F(1,89) = 49.69
Step 2								
Stress	.495	.076	.566	6.49	.000	.374	.360	F(2,88) = 26.29
Self - Efficacy	-.118	.079	-.130	-1.49	.140			
Step 3								
Stress	1.302	.679	1.48	1.91	.059			
Self - Efficacy	.085	.187	.093	.453	.651	.384	.363	F(3,87) = 18.09
Interaction								
(Stress*Self-Efficacy)	-.028	.023	-.900	-1.19	.235			



In the final step, interaction of stress and self-efficacy along with the other variables are involved in the analysis. The final effects reveal that when all of the variables are incorporated, the relationship between stress and depression is not significant ($\beta = 1.48, p > .059$), and the relationship between self-efficacy and depression is not significant ($\beta = .093, p > .651$). However, there is a negative but not a significant relationship between interaction (stress * self-efficacy) and depression ($\beta = -.900, p > -1.19$). These findings reveal that self-efficacy does not have a full moderating role in the relationship between stress and depression. It acts as a partial moderator between stress and depression. There are some internal factors like positivity, happiness, and some exterior factors like social relationships that also play a significant role as a moderator along with self-efficacy. The values are represented in the Table 3.

It is also important to state that when stress is used alone in the regression model, the R² is .358. The R² increases to .384 when the interaction is included in the model. It is observed that self-efficacy is an important variable which minimizes the negative impact of severe stress on engineering students. It is represented by Figure 2.

Implications of the Study

A person's life is affected by the environmental forces and personal choices. Therefore, the importance of personal

beliefs such as self - efficacy can form the development of an individual's life. People are exercising their coping capabilities and avoiding adverse situations in their lives. Moreover, people can choose to solve the situation as per their capability rather than involving themselves into difficult situations. These personal choices help individuals in generating proficiencies, curiosity, and social network, which provide a direction to their lives. Self-efficacy acts as a strong resilience against mental distress. It means a strong positive evaluation of one's ability reduces stress, anxiety, and depression, and helps to maintain good psychological and physical health.

Overall, personal efficacy can be influenced by the dimension that influences choice behavior. For example, if a high self-efficacy individual is capable of visualizing more than one career option for himself/herself, he/she starts creating an interest in the profession he/she opts for, he/she improves his/her academic and professional qualification, and there are greater chances to thrive in the occupational goal. Counseling cells of the colleges can encourage students to participate in mindful training sessions such as interpersonal games, role play yoga and meditation, motivational lectures, etc., to face the daily stressors with confidence and inculcate a strong belief in themselves.

Conclusion

According to Baron and Kenney (1986), in psychology and other behavioral related analysis, full mediation and moderation are rarely expected due to the frequent manifestation of the role of multiple mediators. The condition of partial mediation is more prominent, and partial moderation is found in the present study.

Self-efficacy is positively linked to social skills. External mediators like social support from the environment enable people to achieve immense benefit by mutual cooperation with their surroundings (Lundberg, McIntire, & Creasman, 2008), and it offers contentment and life satisfaction. Self-efficacy is significantly associated with psychological variables like personal well - being (Cicognani, Albanese, & Zani, 2008) and is adversely associated with test anxiety (Kemer, 2006).

If students do not comprehend the power of self-efficacy, then there is a severe increase in their stress levels and symptoms associated with stress levels such as acceleration of heart rate, level of blood pressure increases, stress related hormones increase, and rapid decline in the overall immunity. As soon as the students recapitulate their beliefs as self-efficacy, they acquire the ability to tackle the same situations without indulging much into the negative consequences of stress. Avoidance behavior and anxiety stimulation can be controlled by perceived self-efficacy. The bolder action to fight against strenuous and difficult situations can be produced by encouraging a sense of strong coping self-efficacy. It is found in the present study that self-efficacy acts as a partial mediator between stress and depression. However, it is not easy for students to refute the effects of daily stressors completely from their day to day lives.

It is observed that engineering students use their self-confidence such as self-efficacy as a buffering mechanism to control the negative impact of stressors in their lives. It appears that students are able to handle their academics, adjust with their friends and hostel life efficiently, and also cope with daily distress efficiently with the support of their self-confidence, that is, self-efficacy. Future research can examine the impact of self-efficacy training on students' academic performance in specific specializations. Further, the experiment of multidimensional intervention of self-efficacy on gender, academics, and personality on children, adolescents, and adults can also be considered in future studies.

Limitations of the Study and Scope for Further Research

The current study is only conducted on a small sample size and age category. It is done purposefully to keep similar environment conditions (such as educational qualifications, academic challenges) for all the students. Thus, the generalization in other cultural settings is not possible.

In future, pre and post studies can be done to measure the role of self-efficacy among college students. The studies can be performed on a diversified population. Further studies can be conducted on the role of different types of self - efficacy, for example, social self - efficacy, emotional self - efficacy, and academic self - efficacy, etc.

Conflict of Interest and Funding

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