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7	Sex differences in brain correlates of STEM anxiety
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47 ABSTRACT

Anxiety is known to dysregulate the salience, default mode, and central executive networks of the human brain, yet this phenomenon has not been fully explored across the STEM learning experience, where anxiety can impact negatively academic performance. Here, we evaluated anxiety and large-scale brain connectivity in 101 undergraduate physics students. We found sex differences in STEM-related and clinical anxiety, with longitudinal increases in science anxiety observed for both female and male students. Sexspecific relationships between STEM anxiety and brain connectivity emerged, with male students exhibiting distinct inter-network connectivity for STEM and clinical anxiety and female students demonstrating no significant within-sex correlations. Anxiety was negatively correlated with academic performance in sex-specific ways at both pre- and post-instruction. Moreover, math anxiety in male students mediated the relation between default mode-salience connectivity and course grade. Together, these results reveal complex sex differences in the neural mechanisms driving how anxiety is related to STEM learning.

Today's universities and colleges are tasked with the challenge of developing novel strategies for 94 95 improving undergraduate academic performance and ensuring that students are prepared for successful 96 careers. In particular, emphasis is placed on enhancing student outcomes and generating enthusiasm for 97 the science, technology, engineering, and mathematics (STEM) disciplines. However, STEM students 98 encounter multiple, major-specific challenges, including intensive laboratory, project-based, and lecture-99 based coursework (Thiry et al., 2011), heightened classroom competition (Strenta et al., 1994; Gasiewski et al., 2012), and academic challenges of STEM courses (Strenta et al., 1994; Rask, 2010). As such, many 100 students often struggle with STEM-related anxiety, which manifests as an unease, avoidance, or fear of 101 learning science or math topics. In particular, female STEM students, relative to their male counterparts, 102 are disproportionately affected by higher rates of STEM anxiety (Mallow, 1994; Brownlow et al., 2000; 103 104 Baloglu and Kocak, 2006; Mallow et al., 2010). This may be due to STEM-related barriers that adversely impact achievement and performance (Kiefer and Sekaguaptewa, 2007; Nosek et al., 2009), including 105 stereotype threat (Shapiro and Williams, 2012), gender-based bias (Moss-Racusin et al., 2012), and lack of 106 107 non-stereotypical role models (Cheryan et al., 2011; Hernandez et al., 2018).

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Despite the wealth of literature regarding STEM anxiety, little work has characterized the large-scale brain 109 networks that may be linked with this barrier to learning and achievement in STEM students. However, 110 111 significant prior neuroimaging research has contributed to our understanding of the neurobiological substrates of clinical anxiety and related psychiatric disorders (for reviews see: e.g., Peterson et al., 2014; 112 113 Mochcovitch et al., 2014; Williams et al., 2017; Kim et al., 2018). In the context of psychopathology, a relatively recent paradigm shift from functional localization studies to large-scale brain network studies 114 115 has occurred. Psychopathological processes, especially those found in mood disorders, are associated 116 with aberrant organization and functioning of three key networks. First, the salience network (SN), anchored in the dorsal anterior cingulate cortex and frontoinsular cortex, plays a critical role in saliency 117 118 detection, and attentional capture (Seeley et al., 2007; Menon and Uddin, 2010). Second, the default mode network (DMN), which includes the major nodes of the posterior cingulate and medial prefrontal 119 cortices, is involved in self-referential processes and typically deactivates during stimulus-driven cognitive 120 tasks (Grecius et al., 2003; Raichle, 2015). Third, the central executive network (CEN) is a frontoparietal 121 122 system that includes the dorsolateral prefrontal and lateral posterior parietal cortices and is involved with 123 cognitive processes such as working memory, problem solving, and goal-directed behavior (Dosenbach et al., 2007; Seeley et al., 2007). The interactions of these three large-scale networks underlies a unifying 124 125 tripartite network model that seeks to characterize the maladaptive network organization and function common across psychiatric disorders (Menon, 2011; Sha et a., 2018). Within anxiety-related disorders, 126 increased interactions between the SN, DMN, and CEN have been consistently observed (Sripada et al., 127 128 2012; Zhang et al., 2015) and SN-CEN and DMN-SN disruptions have been associated with trait anxiety in 129 obsessive compulsive disorder (Fan et al., 2017) and diagnostic status in social anxiety disorder (Rabany et al., 2017). As hallmarks of STEM anxiety are similar to those of clinical anxiety (i.e., rumination, avoidance, 130 131 over-generalization of threat stimuli), we expect these same large-scale networks to underlie anxiety in STEM students. 132

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Here, we sought to bridge these research domains by examining the neurobiological correlates of STEM 134 135 anxiety using the tripartite network model and its noted dysfunction in the context of clinical anxiety as a starting point. Given prior evidence in sex differences in STEM anxiety (Mallow, 1994; Brownlow et al., 136 2000; Baloglu and Kocak, 2006; Mallow et al., 2010), the present study investigated their neural substrates 137 to advance towards a more complete model of anxiety-related mechanisms and strategies associated with 138 learning processes. We examined if functional connectivity between the SN, DMN, and CEN is associated 139 140 with STEM anxiety and whether this may differ among female and male STEM students. To this end, we 141 collected self-report questionnaire and neuroimaging data from 101 university students (46F, 55M) who

enrolled in and completed the first semester of a two-semester sequence of calculus-based, introductory 142 physics. Introductory physics is a core "gateway" course on Newtonian mechanics and is required for 143 undergraduate students seeking a university degree across a broad range of STEM fields, including 144 145 chemistry, physics, engineering, or mathematics. Students completed behavioral and resting state functional magnetic resonance imaging (rs-fMRI) sessions at the beginning (pre-instruction) and ending 146 147 (post-instruction) of the course. A robust body of evidence indicates that visuospatial ability (Pallrand and Seeber,1984; Kozhevnikov et al., 2002; Kozhevnikov and Thornton, 2006; Kozhevnikov et al., 2007) and 148 mathematical competency (Cohen et al., 1978; Basson, 2002; Hudson and Liberman, 2005; Dehipawala et 149 al., 2014; Korpershoek et al., 2015) are associated with and may predict physics learning and academic 150 performance. Since science, spatial, and math anxiety may impede performance (Hembree, 1990; Vitasari 151 152 et al., 2010; Núñez-Peña et al., 2013), we administered questionnaires probing science anxiety (Mallow, 1994), spatial anxiety (Lawton, 1994), and math anxiety (Alexander and Matray, 1989) collectively assess 153 STEM-related anxiety. In addition, the Beck anxiety inventory was completed to assess clinical anxiety 154 155 symptoms (Beck et al., 1988). To examine the relationships among STEM anxiety, brain connectivity, and sex, we addressed the following fundamental questions. First, are there sex differences in anxiety scores? 156 Second, is there a relationship between STEM and clinical anxiety and functional connectivity? Third, are 157 anxiety scores correlated with academic performance? Finally, does anxiety mediate the relationship 158 159 between functional connectivity and academic performance? We predicted that anxiety scores would be significantly higher for female versus male STEM students. We also anticipated that functional 160 connectivity would be correlated with STEM anxiety among both females and males, particularly when 161 considering the SN. Finally, we hypothesized that STEM anxiety would be negatively correlated with 162 academic performance for both female and male STEM students. 163

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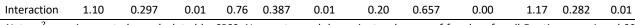
166 **RESULTS**

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Sex differences in STEM anxiety. We performed mixed model ANOVA analyses for each anxiety measure¹. 168 These analyses demonstrated significant main effects of sex on all measures of anxiety, including science, 169 170 spatial, math, and clinical anxiety (Table 1). Female students reported higher mean levels of anxiety on 171 every measure compared to male students at both pre- and post-instruction (Fig. 1). When considering how students' anxiety changed across the semester-long course, only science anxiety displayed a main 172 173 effect of time. Examining the marginal means for female students, science anxiety scores were significantly increased at post-instruction (M = 16.43, SD = 10.76) compared to pre-instruction (M = 6.41, 174 SD = 7.96). Similar results were observed for male students: science anxiety scores were significantly 175 176 increased at post-instruction (M = 11.28, SD = 9.563) compared to pre-instruction (M = 3.15, SD = 3.498). 177 There was no significant interaction between participant sex and change in anxiety scores on any measure. 178

	Science			Spa	Spatial			Math		Clinical		
Factor	F	р	$\eta^2_{Partial}$	F	р	$\eta^2_{Partial}$	F	p	$\eta^2_{Partial}$	F	р	$\eta^2_{Partial}$
Sex	9.08	0.003	0.08	9.48	0.003	0.09	12.42	0.001	0.11	5.45	0.022	0.05
Time	101.52	< 0.001	0.51	0.09	0.763	0.00	0.38	0.538	0.00	0.04	0.848	0.00

¹ To assess the robustness of these results to potential violations of the assumptions of normality and equal variances, we replicated the analyses above using robust ANOVA methods recommended by Wilcox (2017). The robust ANOVAs returned the same pattern of results as the classical ANOVAs, strengthening our confidence in these findings. Additionally, we note that the same general pattern of results held when running the analyses using linear mixed model (multilevel) regressions, both with and without controlling for clinical anxiety when analyzing the remaining anxiety measures, available in Table S2 of the Supplementary Information (SI).

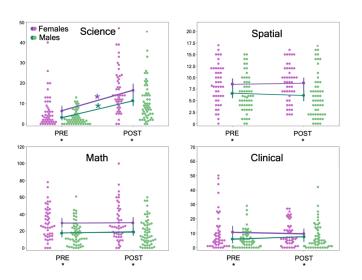


Note: $\eta_{Partial}^2$ is reported as calculated by SPSS. Numerator and denominator degrees of freedom for all F ratios were 1 and 99, respectively.

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180 **Table** 1. Results of Between-by-Within ANOVA on Anxiety Measures.

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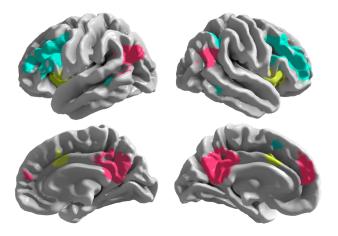
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Fig. 1. <u>Sex Differences in Anxiety</u>. *Raw scores for science, spatial, math, and clinical anxiety (as measured by the Beck* anxiety inventory) for female (purple) and male (green) undergraduate students enrolled in an introductory physics course. Anxiety was assessed at the beginning of the semester (i.e., pre-instruction or "PRE") and at the completion of the course (i.e., post-instruction or "POST"). Black asterisks on bottom PRE/POST labels indicate significant sex differences in anxiety at PRE or POST. Purple and green asterisks indicate significant increases in science anxiety across time.

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191 Neural correlates of anxiety. To assess how functional brain connectivity relates to anxiety, we first identified the SN, DMN, and CEN using a data-driven, meta-analytic parcellation (Laird et al, 2011) (Fig. 2), 192 extracted the average network time series from pre-processed rs-fMRI data, and constructed per-193 194 participant adjacency matrices reflecting the degree of between-network correlation across the three 195 networks (Abraham et al., 2014). Motion was regressed out and high-motion volumes were censored (Power et al., 2014). The edge weights between the tripartite network connections were calculated as 196 197 Pearson's correlation coefficients between each network time series (e.g., inter-network functional connectivity between CEN-DMN, DMN-SN, and SN-CEN). 198

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Fig. 2. <u>Network Parcellation</u>. Network masks for the central executive (cyan), default mode (pink), and salience
 (yellow) networks were adapted from a data-driven, meta-analytic parcellation⁴¹ and used to extra network-wise
 signals from pre-processed rs-fMRI data from each participant.

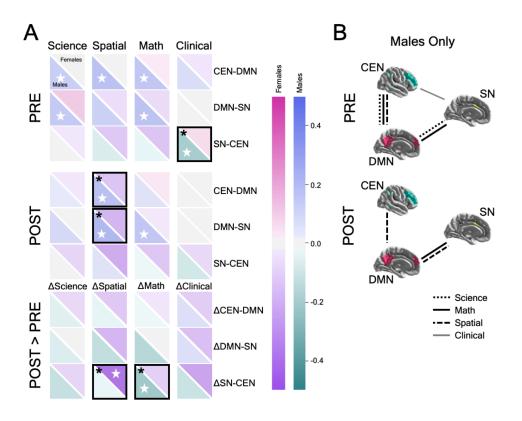
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To quantify putative relations between functional connectivity and anxiety, Pearson correlation 206 207 coefficients were computed between the inter-network edge weights and anxiety scores, controlling for 208 a false discovery rate of 0.25 using the Benjamini-Hochberg Procedure (Benjamini and Hochberg, 1995) (Fig. 3). At pre-instruction, among female students, there were no significant correlations between any of 209 the anxiety scores and inter-network connectivity. In contrast, male students at pre-instruction exhibited 210 significant correlations between science anxiety and CEN-DMN connectivity (r(53) = 0.275, P = 0.042, α_{FDR} 211 = 0.13), science anxiety and DMN-SN (r = 0.311, P = 0.021, α_{FDR} = 0.10), spatial anxiety and CEN-DMN (r = 212 0.366, P = 0.006, α_{FDR} = 0.02), math anxiety and CEN-DMN (r = 0.325, P = 0.015, α_{FDR} = 0.08), math anxiety 213 214 and DMN-SN (r = 0.355, P = 0.008, $\alpha_{FDR} = 0.04$), and clinical anxiety and SN-CEN (r = -0.343, P = 0.010, α_{FDR} = 0.06). The correlation between clinical anxiety and SN-CEN connectivity was the only significant negative 215 correlation observed, as well as the only measure linked with SN-CEN connectivity. All STEM anxiety 216 measures in males were positively correlated with the CEN-DMN and DMN-SN connectivity. We also 217 218 tested for an effect of sex across these results and observed that the correlation between clinical anxiety 219 and SN-CEN was significantly different between female and male students (Z = -2.927, P = 0.002).

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221 At post-instruction, no significant correlations were observed between anxiety scores and inter-network connectivity for female students. Male students at post-instruction exhibited significant correlations 222 between spatial anxiety and CEN-DMN (r(53) = 0.381, P = 0.004, α_{FDR} = 0.04), spatial anxiety and DMN-SN 223 224 (r = 0.435, P = 0.001, α_{FDR} = 0.02), and math anxiety and DMN-SN (r = 0.332, P = 0.013, α_{FDR} = 0.06). As 225 with pre-instruction results, the significant STEM-related correlations were positive and only significantly related to the CEN-DMN and DMN-SN, but not SN-CEN connectivity. Again, we also tested for an effect of 226 227 sex across these results and observed that the spatial anxiety correlations with CEN-DMN and DMN-SN and significantly differed between female and male students (Z = -2.375, P = 0.009 and Z = 3.094, P =228 229 0.001, respectively). 230

231 In addition, we examined the correlations between the change in anxiety scores and the change in connectivity from pre- to post-instruction (detailed scatterplots shown in Fig. S2). Of these, Δanxiety_{spatial} 232 233 and Δ SN-CEN were significantly negatively correlated for females (r(44) = -0.459, P = 0.001, $\alpha_{FDR} = 0.02$), 234 but not males r(53) = -0.041, P = 0.764, $\alpha_{FDR} = 0.23$), and the difference between sexes was statistically significant, Z = 2.208, P = 0.014. Thus, for female students, as spatial anxiety increased over time, 235 236 connectivity between SN and CEN decreased. Conversely, $\Delta anxiety_{math}$ and ΔSN -CEN were significantly negatively correlated among male students (r(53) = -0.361, P = 0.007, $\alpha_{FDR} = 0.02$), but not female students 237 r(44) = -0.057, P = 0.707, $\alpha_{FDR} = 0.17$), and this difference between sexes was statistically significant, Z = -238 239 1.557, P = 0.06. Thus, for male students, as math anxiety increased over time, connectivity between the 240 SN and CEN decreased.



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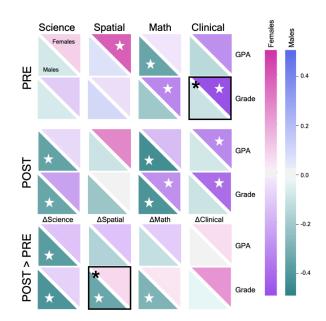
244 Fig. 3. Anxiety and Functional Brain Connectivity. (A) Correlation values are shown between science, spatial, math, 245 and clinical anxiety (columns) and between-network tripartite connectivity between the SN, DMN, and CEN networks 246 (rows). Correlations are displayed for pre-instruction ("PRE"), post-instruction ("POST"), and the change across time 247 ("POST > PRE"). Each square represents the correlation between anxiety and inter-network connectivity, with the 248 upper diagonal displaying the value for female students and the lower diagonal representing male students. Positive 249 and negative correlations are indicated by the color bars. Significant within-sex correlations are indicated by a white 250 star, while significant between-sex correlations are indicated by a black box with an asterisk. (B) An alternative 251 visualization of the results is provided to delineate the between-network correlations with anxiety in male students. 252 While female students exhibited no significant correlations between anxiety and brain connectivity at pre- or post-253 instruction, male students exhibited several significant correlations at both time points. Males exhibited a general 254 tendency to show fewer significant correlations at post- compared to pre-instruction associated with a reduced set 255 of tripartite connections.

Sex, anxiety, and academic performance. Traditional measures of academic performance include measures of students' grades. We collected each student's overall GPA prior to taking the course, as well as their final physics course grade. First year students were excluded (2F, 6M) from the GPA analysis since they entered the physics course with a GPA of zero. No significant sex differences were observed for incoming GPA (U_{GPA} = 1051.5, P = 0.838, d = 0.293) or physics course grade (U_{grade} = 1056.5, P = 0.148, d = 0.286).

To quantify the relation between anxiety and academic performance, Pearson correlations were computed separately for female and male students, controlling for a false discovery rate of 0.25 using the Benjamini-Hochberg Procedure (Benjamini and Hochberg, 1995) (**Fig. 4**). Among female students at preinstruction, GPA was positively correlated with spatial anxiety (r(42) = 0.381, P = 0.011, $\alpha_{FDR} = 0.06$) while course grade was negatively correlated with math anxiety (r(44) = -0.321, P = 0.030, $\alpha_{FDR} = 0.09$) and clinical anxiety (r(44) = -0.534, P < 0.001, $\alpha_{FDR} = 0.03$). Among male students at pre-instruction, GPA was

only negatively correlated with math anxiety (r(47) = -0.358, P = 0.012, α_{FDR} = 0.03). The correlation 270 between GPA and clinical anxiety at pre-instruction significantly differed between females and males (Z =271 272 2.364, P = 0.009). Among female students at post-instruction, GPA was negatively correlated with clinical 273 anxiety (r(42) = -0.315, P = 0.037, $\alpha_{FDR} = 0.06$), and grade was negatively correlated with both math anxiety 274 $(r(44) = -0.293, P = 0.048, \alpha_{FDR} = 0.09)$ and clinical anxiety $(r(44) = -0.401, P = 0.006, \alpha_{FDR} = 0.03)$. Among 275 male students at post-instruction, GPA was negatively correlated with science anxiety (r(47) = -0.370, P =0.009, α_{FDR} = 0.09) and math anxiety (r(47) = -0.449, P = 0.001, α_{FDR} = 0.03), and similarly, grade was also 276 negatively correlated with science anxiety (r(53) = -0.354, P = 0.008, $\alpha_{FDR} = 0.06$) and math anxiety (r(53)277 = -0.422, P = 0.001, α_{FDR} = 0.03). Thus, in general, high levels of post-instruction STEM anxiety were 278 279 associated with poor academic performance. No significant sex differences at post-instruction were 280 observed.





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Fig. 4. Sex, Anxiety, and Performance. Correlation values are shown between science, spatial, math, and clinical anxiety (columns) and pre-semester GPA and physics course grade (rows). Correlations are provided for pre-instruction ("PRE"), post-instruction ("POST"), and the change across time ("POST > PRE"). Each square represents the correlation between anxiety and GPA/grade, with the upper diagonal displaying the value for female students and the lower diagonal representing the male students. Positive and negative correlations are indicated by the color bars. Significant within-sex correlations are indicated by a white star, while significant between-sex correlations are indicated by a black box with an asterisk.

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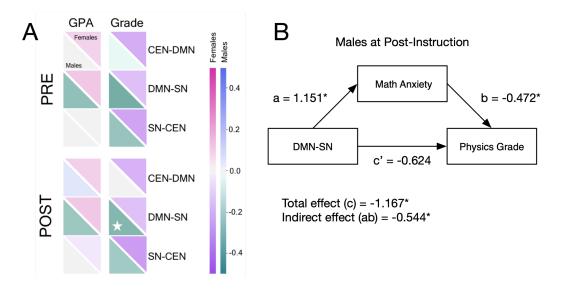
292 Next, we examined the correlations between the change in anxiety scores and academic performance. 293 Female students demonstrated no significant correlations between GPA or grade and the change in any 294 anxiety measure. Conversely, male students exhibited significant negative correlations between grade 295 and Δanxiety_{science} (r(53) = -0.393, P = 0.003, $\alpha_{FDR} = 0.03$), Δ anxiety_{spatial} (r = -0.339, P = 0.011, $\alpha_{FDR} = 0.06$), 296 and Δ anxiety_{math} (r = -0.296, P = 0.028, $\alpha_{FDR} = 0.09$), as well as between GPA and Δ anxiety_{science} (r(47) = -0.416, P = 0.003, $\alpha_{FDR} = 0.03$). A significant sex effect was observed for the correlation between grade and 298 Δ anxiety_{spatial} (Z = -2.033, P = 0.021).

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Anxiety mediates brain function and performance. Lastly, we investigated if functional brain connectivity
 was correlated with academic performance at pre- or post-instruction, controlling for a false discovery

rate of 0.25 using the Benjamini-Hochberg Procedure (Benjamini and Hochberg, 1995) (Fig. 5a). For female 302 303 students, no significant correlations were observed between inter-network brain correlations and GPA or course grade at either time point. For male students, there was a significant, negative correlation between 304 305 DMN-SN connectivity and course grade at post-instruction (r(53) = -0.267, P = 0.049, $\alpha_{FDR} = 0.09$). Given this result, we then asked to what extent anxiety might mediate the relationship between brain 306 307 connectivity and academic performance. We investigated four separate mediation models among male students to determine if post-instruction science, spatial, math, or clinical anxiety was a mediating 308 variable on DMN-SN connectivity and course grade. We observed including math anxiety as a variable 309 310 reduced the total effect of DMN-SN and course grade, which was no longer significant (indirect effect = -311 0.544, SE = 0.267, P = 0.042; 95% bootstrap confidence intervals (Cls) = -1.161, -0.128) (Fig. 5b). Science, spatial, and clinical anxiety were not found to mediate DMN-SN connectivity and course grade. 312

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316 Fig. 5. Post-instruction math anxiety mediates the relation between DMN-SN connectivity and physics course grade. (A) Correlation values are shown between pre-semester GPA and physics course grade (columns) and between-317 318 network tripartite connectivity between the SN, DMN, and CEN networks (rows). Correlations are provided for pre-319 instruction ("PRE") and post-instruction ("POST"). Each square represents the correlation between GPA/grade and 320 inter-network connectivity, with the upper diagonal displaying the value for female students and the lower diagonal 321 representing the male students. Positive and negative correlations are indicated by the color bars. Significant withinsex correlations are indicated by a white star (B) Results of the mediation analysis indicated that every 1-unit increase 322 323 in post-instruction DMN-SN connectivity was associated with a a = 1.151 (SE = 0.427, P = 0.007) unit increase in post-324 instruction math anxiety. Adjusting for post-instruction DMN-SN connectivity, every unit increase in post-instruction 325 math anxiety was associated with a b = -0.472 (SE = 0.144, P = 0.001) unit decrease in course grade. Increases in post-326 instruction DMN-SN connectivity were associated with decreases in course grade, indirectly through increases in post-327 instruction math anxiety. Specifically, for every a = 1.151-unit increase in post-instruction math anxiety, there was a 328 ab = -0.544 (SE = 0.267, P = 0.042) unit decrease in course grade. Importantly, a bias-corrected bootstrapped 329 confidence interval with 10,000 samples (Rosseel et al., 2012) did not contain 0, 95% CI [-1.161, -0.128], indicating a 330 significant indirect effect (ab). Last, there was no sufficient evidence that post-instruction DMN-SN connectivity was 331 significantly associated with course grade, independent of its association with post-instruction math anxiety, c' = -0.624 (SE = 0.624, P = 0.318). 332 333

334 DISCUSSION

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336 Our results identified significant sex differences in STEM and clinical anxiety, among undergraduate 337 physics students, with females experiencing higher levels of STEM anxiety compared to their male

counterparts, in agreement with prior work (Alexander and Matray, 1989; Mallow, 1994; Lawton, 1994).
 While we observed significantly increased science anxiety from pre- to post-instruction in both female
 and male students, we found no evidence of an interaction between sex and change in anxiety scores.
 That is, our results do not suggest that the introductory physics course in our study differentially impacts
 changes in anxiety for female and male students. This is important from the perspective of educators who
 seek to create inclusive classrooms that are free from instructionally derived bias.

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Previous studies have shown that SN, DMN, and CEN dysfunction are implicated in clinical anxiety (Sripada 345 et al., 2012; Zhang et al., 2015; Fan et al., 2017). We were surprised to see that female students exhibited 346 no significant correlations between connectivity and anxiety at either time point. In contrast, male 347 348 students exhibited multiple, significant positive correlations between connectivity and STEM anxiety at both pre- and post-instruction and a negative correlation between clinical anxiety and SN-CEN at pre-349 350 instruction. Dynamic interactions between the SN, DMN, and CEN are critical for successful execution of 351 a wide range of cognitive and emotional processes. Healthy inter-network equilibrium is thought to rely on suppression of self-referential cognition in the DMN (Gusnard et al., 2001) to allow for identification 352 of salient, task-relevant stimuli in the SN that should be relayed to the CEN (Sridharan et al., 2008), 353 resulting in anti-correlations between the DMN and CEN (Fox et al., 2005). Evidence suggests that 354 355 increased anxiety is associated with increased functional connectivity between the SN and DMN in clinical anxiety disorders (Sripada et al., 2012; Zhang et al., 2015; Fan et al., 2017). In contrast, the converse 356 357 relationship has also been observed: higher levels of trait anxiety in healthy adolescents are related to 358 decreased functional connectivity of the SN to DMN and CEN regions (Geng et al., 2016). Our current results in male students suggest anxiety-related disruption of inter-network equilibrium between the SN, 359 360 DMN, and CEN and provide additional STEM-relevant support for the importance of suppressing selfreferential DMN interactions to maintain a healthy balance across networks. DMN-SN connectivity was 361 362 negatively correlated with course grade in male students at post-instruction, further supporting the importance of toggling off internal processing when salient events are detected in the context of STEM 363 learning. 364 365

366 Male students exhibited a general trend of fewer significant brain-anxiety correlations at post- compared 367 to pre-instruction, despite increased science anxiety. Although speculative, this tendency is suggestive of a cognitive or physiological mechanism at play and may provide directions for future work. As male 368 students are faced with the challenges of their first university-level physics course, the brain may 369 accommodate the increases in science anxiety and balance the response to such challenges. In contrast, 370 female students experience greater obstacles in STEM education that can trigger anxiety as early as the 371 372 preschool and elementary years (Gunderson et al., 2012; Hill et al., 2016; Wong et al., 2017). The null 373 female results may point to a lack of vulnerability, suggesting that their relatively higher STEM anxiety 374 does not hinder salience-related central executive and self-referential processes. Female students may 375 experience an earlier adaptive period as their STEM anxiety increases, resulting in a compensatory mechanism that down-regulates the anxiety-brain correlations, possibly via a reallocation of neural 376 377 resources or a functional reorganization of anxiety-related systems. Overall, it is unclear if the sex 378 differences in functional connectivity observed here reflect experiential differences in STEM anxiety-379 related developmental trajectories due to disruptions in emotion regulation (McRae et al., 2008), attentional control (Bishop et al., 2004; Gur et al., 2012; Roalf et al., 2014), motivation and drive 380 (Freudenthaler et al., 2008; Bugler et al., 2015; Young et al., 2015), disengagement and avoidance 381 (Panayoitou et al., 2017), coping strategy (Normann and Esborn, 2019) or a combination of these 382 influences. Further work is needed to investigate sex differences in developmental STEM trajectories, to 383 384 determine if female students experience STEM-related anxiety and learn strategies for counterbalancing 385 their anxiety at an earlier educational stage.

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387 Aberrant connectivity between the CEN and SN in anxious individuals may result from a diminished ability to exert cognitive control and regulate emotional responses (Menon and Uddin, 2010). Previous work has 388 389 shown that university students with high math anxiety exhibit increased SN activity when anticipating a 390 math problem (Lyons and Beilock, 2012), yet math cue-related activity increased in the CEN as math deficit 391 decreased, suggesting that increased recruitment of cognitive control processes may improve performance in math (Lyons and Beilock, 2011). Relatedly, lower math anxious children showed increased 392 393 activation in regions of the CEN and DMN during math problem solving compared to higher math anxious children (Young et al., 2012) although the reverse was shown by Supekar et al. (2015) during successful 394 395 math trials. This prior work in task-based fMRI has not addressed sex-related differences in the neural 396 correlates of anxiety. Here, we showed math anxiety was consistently related to brain connectivity and performance for both sexes compared to other anxiety measures. Specifically, although math anxiety was 397 398 not significantly related to SN-CEN inter-network connectivity in male students at pre- or post-instruction, 399 the change in math anxiety was negatively correlated with the change in SN-CEN connectivity over the course of instruction. That is, as math anxiety increased across the semester for male students, SN-CEN 400 connectivity also increased. Although higher levels of math anxiety are reported by female students, math 401 402 anxiety has been more strongly linked to poor performance in precollege male students (Hembree, 1990). 403 Our results related to math anxiety in male students suggest that the SN-CEN pathway may play a critical role in longitudinal changes across a semester of STEM learning, but that the DMN-SN pathway is more 404 405 strongly related to course performance, with math anxiety mediating this relationship. 406

407 Our study is limited by several concerns. First, our objective was to characterize sex differences in STEM 408 anxiety in STEM undergraduate students. As such, recruitment and enrollment of participants who completed a core STEM course required broadly across STEM majors was deemed a key aspect of this 409 410 study - our target sample was a wide range of STEM undergraduates, which we captured via an introductory physics course. However, it is likely that our results do not generalize to non-STEM 411 undergraduates, given their different experiences with STEM-related coursework. Future work is needed 412 to clarify how STEM anxiety may be differentially experienced by non-STEM students compared to STEM 413 414 students. Second, students diagnosed with psychiatric or neurologic disorders were excluded; participants 415 were also excluded if they reported use of psychotropic medications. Thus, our results may not generalize to a broader community of students that includes those diagnosed with and receiving treatment for 416 417 clinical disorders of anxiety and depression. Third, although our primary analyses treated STEM and clinical anxiety as independent constructs, we acknowledge that this may not be the case for some 418 students. We conducted collinearity diagnostics, which demonstrated that multicollinearity was not a 419 420 concern for STEM and clinical anxiety measures. As an added step to reduce potential confounds by 421 clinical anxiety, we performed partial Pearson correlation analyses that produced approximately equal, 422 and even in some instances stronger, associations between STEM anxiety, functional connectivity, and 423 academic performance when controlling for clinical anxiety. Both the collinearity diagnostics and the additional partial correlation analyses are available in the Supplemental Information (SI). Fourth, the 424 425 timeline of the study created logistic challenges in that all data collection was carried out during short 426 periods of time at the beginning and ending of each semester. As a result, while MRI sessions were 427 completed following the final exam, our post-instruction behavioral data were generally scheduled the 428 week prior to finals week (a period of time generally associated with increased anxiety levels among students). It is unclear how our results may be confounded by the temporal mismatch of MRI and 429 behavioral sessions. Fifth, additional clarity may have been provided by including additional measures 430 (e.g., the Positive and Negative Affect Schedule) to assess participant mood states on the day of scanning. 431 432 Moreover, MRI scans may induce anxiety for some participants, especially those with high trait anxiety. 433 Future work should strongly consider including measures of MRI-related anxiety (e.g., the Magnetic

Resonance Imaging-Anxiety Questionnaire (Ahlander et al., 2016)). Last, anxiety was assessed exclusively
via self-report rating scales. Future work should include additional multi-method designs such as taskbased fMRI with concurrent psychophysiological indexes of sympathetic and parasympathetic activity
(e.g., respiratory sinus arrhythmia and skin conductance, respectively).

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Overall, our results indicate that female and male students experience different levels of STEM anxiety 439 and exhibit different neurobiological systems-level support for this anxiety, which is differentially 440 associated with their academic success. That this occurs despite no sex differences in performance (e.g., 441 GPA or course grade) is notable, and in agreement with two recent meta-analyses that provide strong 442 evidence challenging the persistent stereotypes that male students possess higher innate aptitude in math 443 444 and science compared to female students (Kersey et al., 2018; O'Dea et al., 2018). Importantly, the course studied here was shown to be equal (i.e., no significant interaction between sex and change in anxiety), 445 but not equitable (i.e., did not reduce sex differences). The gender gap in STEM remains largely 446 447 unexplained (Riegle-Crumb et al., 2012), yet our results suggest that female students maintain performance compared to their male counterparts while responding differently to obstacles and 448 challenges associated with STEM learning. Organizations supporting women in STEM have long promoted 449 450 the idea that reduced female representation in STEM is due to poor climate for women rather than lack 451 of ability or interest. Our results support this framework. We recommend that positive changes in favor of promoting women in STEM should focus on addressing climate issues that contribute to STEM anxiety. 452 At the elementary and secondary school level this could include improving parental and teacher support, 453 454 which has been shown to significantly impact girls' anxiety, confidence, and performance (Beilock et al., 2010; Gunderson et al., 2012; Casad et al., 2015). At the university level, this could include increasing 455 456 visible role models (e.g., women as STEM faculty and in senior leadership positions; Winslow and Davis, 2016), revising ineffective Title IX policies (a United States statute that protects students from sex-based 457 458 discrimination in federally-funded education programs and activities; US Department of Education, 2015), and enacting a zero-tolerance policy for sexual harassment and abuse at institutions, research societies, 459 and federal funding agencies. It is incumbent upon university leaders to optimize pathways for all students 460 entering the national STEM workforce. Instructional techniques focused on helping students learn content 461 462 while building positive affect may be of particular importance in supporting learning that is inclusive for 463 all students, thereby retaining individuals that drop out of STEM careers due to these climate-related factors. Continued development of instructional practices should emphasize the important distinction 464 465 between equality and equity.

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Broadly, female and male STEM students experience different learning environments, societal 467 468 expectations, and academic opportunities, which all contribute to socio-emotional brain development, 469 necessitating rigorous and objective standards for the study of sex and gender in neuroimaging research 470 (Rippon et al., 2014). Our results demonstrate that sex differences in brain networks are not fixed and 471 that STEM anxiety is related to changes in both female and male students' brains during the physics learning process. We conclude that there are significant sex differences between STEM anxiety linked with 472 473 large-scale brain networks and recommend future research to determine how reducing barriers and 474 making the climate more equitable may enable a more inclusive STEM community.

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477 METHODS

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479Participants and Study Design. One hundred and one healthy right-handed undergraduate students480(mean age = 19.94 ± 2.46 years, range = 18-25 years; 46 females) who completed a semester of481introductory calculus-based physics at Florida International University (FIU) took part in this study.

Participants self-reported that they were free from cognitive impairments, neurological and psychiatric 482 483 conditions, and did not use psychotropic medications. The physics course emphasized problem solving skill development and covered topics in classical Newtonian mechanics, including motion along straight 484 485 lines and in two and three dimensions, Newton's laws of motion, work and energy, momentum and collisions, and rotational dynamics. Students completed a behavioral and MRI session at two time points 486 at the beginning ("pre-instruction") and conclusion ("post-instruction") of the 15-week semester. Pre-487 instruction data collection sessions were generally acquired no later than the fourth week of classes. Post-488 instruction sessions were completed no more than two weeks after the final exam. Written informed 489 consent was obtained in accordance with FIU's Institutional Review Board approval. 490

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Behavioral Measures. Participants completed a series of self-report instruments during their pre- and
post-instruction behavior session, including, but not limited to: the Science Anxiety Questionnaire
(Mallow, 1994), the Spatial Anxiety Scale (Lawton, 1994), the Mathematics Anxiety Rating Scale (Alexander
and Matray, 1989), and the Beck Anxiety Inventory (Beck et al., 1988). Tests were performed to determine
if our data on science, spatial, math, and clinical anxiety met the assumption of collinearity and the results
indicated that multicollinearity was not a concern; collinearity diagnostics are provided in the SI.
Participants also provided their demographic details (e.g., biological sex, age).

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Missing Data. A missing value analysis indicated that less than 2% of the data were missing for each variable and these were observed to be missing completely at random (MCAR). We chose not to implement multiple imputation, expectation maximization, or regression because the data violated the assumption of multivariate normality (Dong and Peng, 2013). Given the small sample size, frequency of missingness (1-2%), and lack of systematic reasons for missingness, we implemented item-level mean substitution imputation to avoid case-wise deletion of missing data (Rubin et al., 2007).

507 fMRI Acquisition and Pre-Processing. Neuroimaging data were acquired on a GE 3T Healthcare Discovery 750W MRI scanner at the University of Miami. Resting state functional MRI (rs-fMRI) data were acquired 508 509 with an interleaved gradient-echo, echo planar imaging (EPI) sequence (TR/TE = 2000/30ms, flip angle = 510 75°, field of view (FOV) = 220x220mm, matrix size = 64x64, voxels dimensions = 3.4×3.4×3.4mm, 42 axial 511 oblique slices). During resting-state scans participants were instructed to remain still with their eyes closed. A T1-weighted series was also acquired using a 3D fast spoiled gradient recall brain volume (FSPGR 512 513 BRAVO) sequence with 186 contiguous sagittal slices (TI = 650ms, bandwidth = 25.0kHz, flip angle = 12°, FOV = 256x256mm, and slice thickness = 1.0mm). Each participant's structural T1-weighted image was 514 oriented to the MNI152 2mm template using AFNI's (http://afni.nimh.nih.gov/afni; Cox, 1996) 515 516 3dresample, then skull-stripped using the Brain Extraction Tool from FMRIB's Software Library (FSL, 517 https://fsl.fmrib.ox.ac.uk/fsl/fslwiki; Smith et al., 2002; Jenkinson et al., 2012). Utilizing FSL's automated 518 segmentation tool (FAST), tissue-type masks were generated to inform nuisance parameters (Zhang et al., 519 2001). Then, utilizing FSL's FLIRT (Jenkinson and Smith, 2001), the middle volume of each functional run was extracted and coregistered with the corresponding T1-weighted image. Utilizing FSL's MCFLIRT with 520 521 spline interpolation, motion correction aligned all volumes of each subject's rs-fMRI time series with that 522 middle volume. To further correct for in-scanner motion effects, functional volumes unduly affected by 523 motion were identified using fsl motion outliers, with a framewise displacement threshold of 0.2mm 524 (Power et al., 2014). Resultant motion artifacts were removed with ICA-AROMA (https://github.com/rhrpruim/ICA-AROMA; Pruim et al., 2015). Then, CSF and WM masks were transformed into functional native 525 526 space, eroded by 1 and 2 voxels, respectively, and from each the mean signal was extracted and used to regress out non-neural signals in a final nuisance regression step using AFNI's 3dTproject, which 527 528 detrended and normalized the rs-fMRI time series, as well. Finally, rs-fMRI images were transformed into 529 MNI152 2mm space for further data analysis.

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531 Network Parcellation and Brain Connectivity Analyses. Each participant's rs-fMRI data were standardized and parcellated according to the meta-analytic network components described by Laird et al. (2011). 532 533 Included in this parcellation are the salience network (SN), default mode network (DMN), and central executive network (CEN). As these networks were delineated via ICA, some overlap was present between 534 component maps. This overlap was resolved by a combination of proportional thresholding and manual 535 editing, performed with the Mango image analysis tool (v. 4.0.1, http://ric.uthscsa.edu/mango/); final 536 networks are shown in Fig. 2. Adjacency matrices were constructed per participant using Nilearn (v. 0.3.1, 537 http://nilearn.github.io/index.html), a Python (v 2.7.13) module, built on scikit-learn, for the statistical 538 539 analysis of neuroimaging data (Abraham et al., 2014; Pedregosa et al., 2011). For each of the three 540 networks of interest, a single time series was computed as an average of the rs-fMRI time series from all voxels within the network, after further regressing out six motion parameters (from MCFLIRT) and 541 542 censoring high-motion volumes (framewise displacement >0.2mm), as well as the immediately preceding 543 volume and two following volumes, following recommendations from Power et al. (2014). Edge weights for each graph were Pearson's correlations, calculated pairwise for the three networks, which are the 544 graph's nodes, resulting in a 3x3 network-wise correlation matrix for each participant. Although our 545 emphasis focused on characterizing the putative relationships between inter-network connectivity and 546 547 anxiety, we additionally analyzed intra-network connectivity to explore the relationship between withinnetwork cohesion and anxiety. Pairwise correlation coefficients between constituent nodes of the SN, 548 DMN, and CEN were computed and averaged within each network to obtain measures of intra-network 549 550 cohesion. Pearson correlation coefficients were calculated between intra-network cohesion and anxiety 551 scores, including science, spatial, math, and clinical anxiety. Among both female and male students, no 552 significant relationships were observed between intra-network cohesion and anxiety within the SN, DMN, or CEN at either pre- or post-instruction. 553

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Statistical Analyses. All statistical tests were computed using IBM SPSS software, R Statistical Software, 555 and Python tools/packages including Nilearn: Machine learning for Neuroimaging in Python, pandas 556 (Python Data Analysis Library), matplotlib, Seaborn: statistical data visualization, Statsmodels, and SciPy. 557 558 Observed P values are reported for statistical comparisons deemed significant after controlling for a false 559 discovery rate of 0.25 using the Benjamini-Hochberg Procedure (Benjamini and Hochberg, 1995). The choice of the family of inferences over which an error rate is controlled is often ambiguous and a topic of 560 561 scholarly debate (Holland and Cheung, 2002). In our study, we applied the Benjamini-Hochberg correction to each specific research question and assumed independence for each group and time point. For 562 example, for the question "What brain connections (3) correlate with anxiety (4) at pre-instruction for 563 female students?", we corrected for 12 tests. We utilized adjusted alpha levels for each family of 564 565 comparisons to impose a more conservative criterion for significance and avoid Type I errors.

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569DataAvailability.AGitHubrepositorywascreatedat570http://github.com/nbclab/PhysicsLearning/tree/master/anxietyto archive the source files for this study,571including data analysis processing scripts and behavioral data. The network masks for the bilateral SN,572DMN, and CEN are available via NeuroVault at https://neurovault.org/collections/4727/.

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585 AUTHOR CONTRIBUTIONS

ARL, EB, SMP, MTS, RWL conceived and designed the project. JEB, EIB, RO acquired behavioral and fMRI
 data. AG, KLB, JEB, ARL analyzed data. KLB, MCR, TS contributed scripts and pipelines. AG, KLB, JEB, ARL
 wrote the paper. ARL contributed to all aspects of the project.

Competing Interests. The authors declare no competing interests.

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