The purpose of this study was to investigate the relationship of social support and self-efficacy on academic engagement of Thai undergraduate students in Chiang Mai, Thailand, mediated by sense of belonging and psychological distress. A total of 267 students (aged between 17 to 24) from three universities in Chiang Mai participated in this study by filling a self-administered questionnaire designed to measure the study's primary variables (social support, self-efficacy, sense of belonging, psychological distress, and academic engagement). The results of the study indicated that Chiang Mai’s undergraduate students’ social support and self-efficacy directly or indirectly mediated by sense of belonging and psychological distress have no significant relation to their academic engagement. Therefore, social support, self-efficacy, sense of belonging, and psychological distress showed no predictive values to undergraduate students’ academic engagement. However, the results showed students’ social support and self-efficacy is directly and significant related to their
psychological distress in the opposite direction. This finding indicated that the more social
support and self-efficacy undergraduate students have, the less psychological distress they
have. The implication of this finding may help undergraduate student ease their psychological
distress by promoting their social support and self-efficacy.