Teen depression is a serious mental health problem that causes persistent feelings of sadness and loss of interest in activities. In conclusion, feeling anxious is a natural thing that affects everyone in many different situations, but when it continues and becomes harmful and detrimental to daily life, it is useful to consult a psychiatrist and apply some of the previous tips to reduce the severity of stress and anxiety in adolescents. Tips to overcome anxiety in teenagers. Third, teach them self–control and calmness skills.