

Online Resource 1. Psychometric properties of the Life History Instrument

Table 1. Stressful life events frequencies – Brazilian High-Risk Cohort

	Time 1						Time 2					
	0 = no exposure		1 = exposure / no problem		2 = exposure / problem		0 = no exposure		1 = exposure / no problem		2 = exposure / problem	
	n	%	n	%	n	%	n	%	n	%	n	%
SLE1. Moving to another city	1,860	92.8	105	5.2	40	2.0	1,584	88.1	144	8.0	70	3.9
SLE2. Moving to another house	1,432	71.7	435	21.8	130	6.5	1,103	61.7	518	29.0	166	9.3
SLE3. Moving to another school	1,046	52.4	698	35.0	252	12.6	879	49.3	703	39.5	200	11.2
SLE4. School fail	1,441	72.2	300	15.0	256	12.8	1,148	64.5	347	19.5	286	16.1
SLE5. School expulsion	1,044	52.0	955	47.5	10	0.5	1,775	98.6	11	0.6	14	0.8
SLE6. School suspension	1,831	91.2	95	4.7	82	4.1	1,643	91.7	99	5.5	50	2.8
SLE7. School drop-out	1,914	95.4	50	2.5	43	2.1	1,431	79.9	203	11.3	156	8.7
SLE8. Parental unemployment	1,596	79.8	260	13.0	145	7.3	1,035	58.3	527	29.7	214	12.1
SLE9. Parental divorce	1,831	91.3	79	3.9	96	4.8	1,643	91.7	70	3.9	78	4.4
SLE10. Household serious financial problems	1,576	78.6	163	8.1	266	13.3	1,195	66.8	291	16.3	303	16.9
SLE11. Constant fights between family members	1,653	82.4	69	3.4	283	14.1	1,380	77.0	129	7.2	283	15.8
SLE12. Important problems with friends	1,831	91.2	40	2.0	136	6.8	1,538	87.5	51	2.9	168	9.6
SLE13. Serious health problem of a close relative or friend	1,352	67.5	216	10.8	434	21.7	977	54.7	363	20.3	445	24.9
SLE14. Victim of a robbery	1,791	89.2	86	4.3	130	6.5	1,233	68.8	260	14.5	300	16.7
SLE15. Victim of a robbery with physical violence	1,991	99.1	6	0.3	12	0.6	1,731	96.2	18	1.0	50	2.8
SLE16. Car accident	1,958	97.5	27	1.3	24	1.2	1,707	95.0	48	2.7	42	2.3
SLE17. The house burned down or flooded (or other natural catastrophe)	1,966	97.9	15	0.8	28	1.4	1,743	96.9	30	1.7	26	1.5
SLE18. Death of parents	1,952	97.2	7	0.4	49	2.4	1,686	93.7	21	1.2	92	5.1
SLE19. Death of relative or friend	1,173	58.7	314	15.7	510	25.5	782	43.8	505	28.3	498	27.9
SLE20. Pet's death (or runaway)	1,447	72.1	149	7.1	410	20.4	1,232	68.6	210	11.7	350	19.5

Stressful life events construct

Structural equation modelling, using Mplus 8.4 allowed to assess the construct validity of the *Life History* instrument. We first conducted exploratory factor analyses (EFA) in the subsample of participants from Porto Alegre (discovery sample). We extracted five, six and seven factors, as suggested by the eigenvalue examination. The analyses were carried out using *oblimin* rotation and maximum likelihood factoring method. The most consistent model was a 5-factor model that yielded five theoretical coherent dimensions that were named “*unpredictable events related stressors*”, “*interpersonal related stressors*”, “*context change related stressors*”, “*school related stressors*” and “*health/loss related stressors*”. In order to keep the theoretical consistency of the model, item 9 was regrouped into the “*interpersonal related stressors*” and items 16 and 17 into the “*unpredictable event related stressors*”. Information about the model and each item factor loading is showed in **table 2** The six and seven-factor models were not further explored due to theoretical inconsistencies and unreliable count of items per factor (two and fewer).

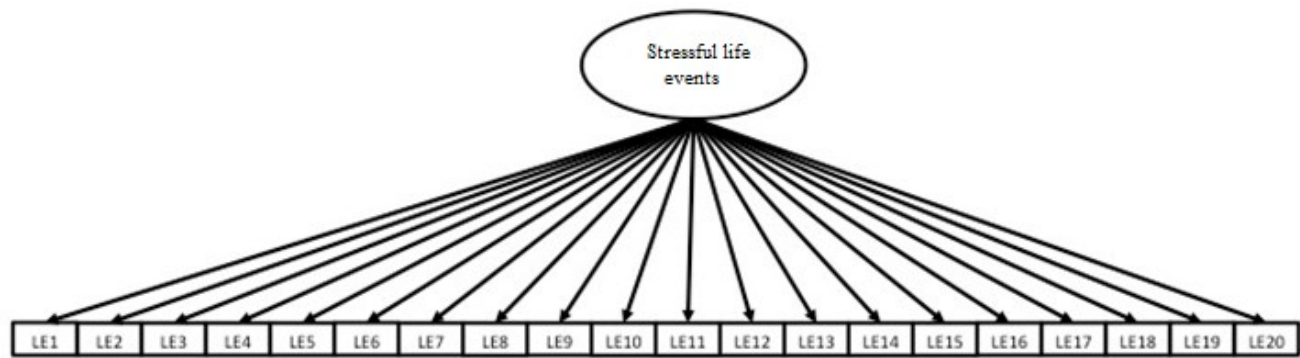
Table 2. EFA 5-factor Model Loadings

	Factor 1	Factor 2	Factor 3	Factor 4	Factor 5
	Unpredictable events related stressors	Interpersonal related stressors	Context change related stressors	School related stressors	Health/loss related stressors
SLE1. Moving to another city			0.70		
SLE2. Moving to another house			0.68		
SLE3. Moving to another school			0.47		
SLE4. School fail				0.43	
SLE5. School expulsion				0.29	
SLE6. School suspension				0.43	
SLE7. School drop-out				0.44	
SLE8. Parental unemployment		0.45			
SLE9. Parental divorce		0.12		0.15	
SLE10. Household serious financial problems		0.65			
SLE11. Constant fights between family members		0.45			
SLE12. Important problems with friends		0.20			
SLE13. Serious health problem of a close relative or friend					0.65
SLE14. Victim of a robbery	1				
SLE15. Victim of a robbery with physical violence	0.26				
SLE16. Car accident	*-0.01			0.12	
SLE17. The house burned down or flooded (or other natural catastrophe)	0.02	0.25			
SLE18. Death of parents					0.20
SLE19. Death of relative or friend					0.63
SLE20. Pet's death (or runaway)					0.24

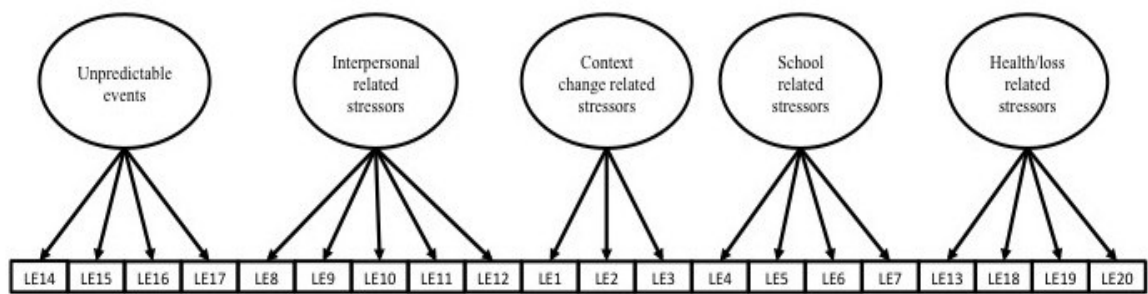
The next step was conducting confirmatory factor analyses in both of our samples: Porto Alegre and São Paulo. Three models were tested: a univariate model, the five-factor model suggested by the EFA and a second order model compassing a general factor (what we named “environmental stress”) that would be explained the common presentation of the five specifics factors (**figures presented below**). Analyses were carried out using the weighted least squares mean and variance adjusted (WLSMV) estimator. Results from these analyses are shown on **tables 3 and 4**. Both, five-factor and second order models showed good fit indexes, as well as

good items' factor loadings. However, the univariate model showed poor indexes, suggesting that this is not a unidimensional construct.

Univariate Model



Five Factor Model



Second-order Model

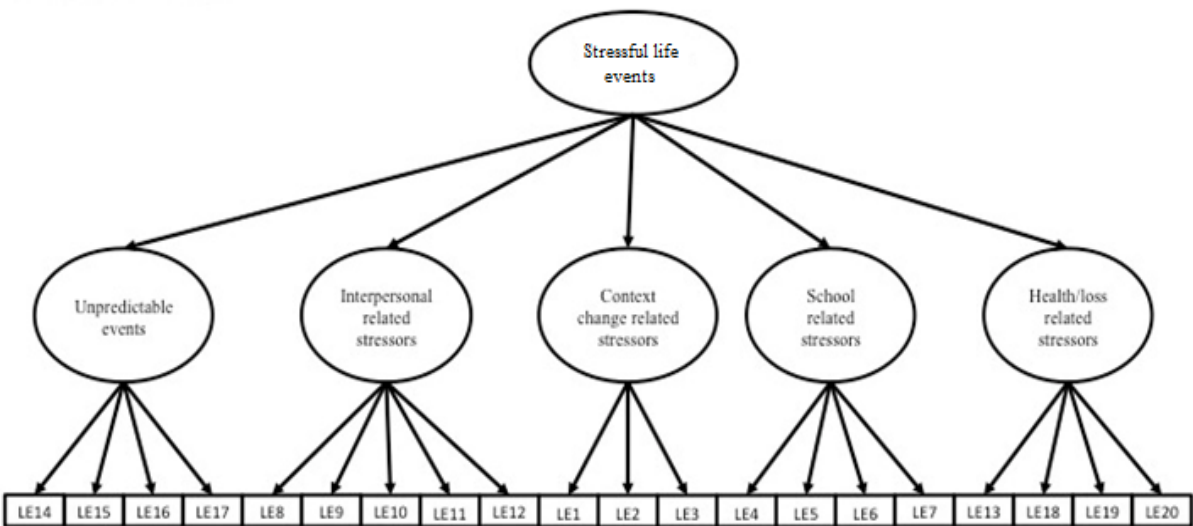


Table 3. CFA fit results

WLSMV	Porto Alegre			São Paulo		
	5-factor	Second order	Univariate	5-factor	Second order	Univariate
CFI	0.950	0.950	0.753	0.956	0.956	0.851
TLI	0.941	0.942	0.724	0.948	0.950	0.834
RMSEA	0.023	0.023	0.050	0.021	0.020	0.037
SRMR	0.220	0.220	0.236	0.242	0.242	0.247

Table 4. CFA Latent Variables Loadings

Porto Alegre				São Paulo		
	5-factor	Second order	Univariate	5-factor	Second order	Univariate
Unexpected Events				Unexpected Events		
SLE14	0.649	0.646	0.339	0.478	0.477	0.367
SLE15	0.825	0.829	0.368	0.477	0.479	0.346
SLE16	0.412	0.415	0.258	0.514	0.516	0.405
SLE17	0.803	0.804	0.470	0.476	0.476	0.374
Interpersonal related stressors				Interpersonal related stressors		
SLE8	0.493	0.491	0.380	0.580	0.581	0.510
SLE9	0.404	0.404	0.352	0.504	0.504	0.440
SLE10	0.742	0.740	0.581	0.782	0.782	0.667
SLE11	0.752	0.726	0.595	0.651	0.651	0.559
SLE12	0.524	0.528	0.459	0.607	0.607	0.532
Context change related stressors				Context change related stressors		
SLE1	0.932	0.934	0.741	0.798	0.799	0.660
SLE2	0.795	0.796	0.605	0.869	0.870	0.703
SLE3	0.740	0.737	0.562	0.699	0.697	0.577
School related stressors				School related stressors		
SLE4	0.799	0.808	0.450	0.651	0.648	0.439
SLE5	0.566	0.559	0.416	0.698	0.690	0.443
SLE6	0.596	0.591	0.375	0.640	0.48	0.434
SLE7	0.565	0.562	0.364	0.608	0.603	0.425
Health/loss related stressors				Health/loss related stressors		
SLE13	0.704	0.704	0.541	0.707	0.708	0.554
SLE18	0.526	0.525	0.441	0.420	0.420	0.344
SLE19	0.718	0.719	0.561	0.617	0.617	0.493
SLE20	0.573	0.572	0.481	0.489	0.488	0.410
Stressful life events (2nd order)				Stressful life events (2nd order)		
Unpredictable	-	0.542	-	-	0.847	-
Interpersonal	-	0.868	-	-	0.858	-
Context Change	-	0.411	-	-	0.572	-
School	-	0.582	-	-	0.653	-
Health/loss	-	0.714	-	-	0.810	-

Online Resource 2 Baseline characteristics associated with attrition at second follow-up (BHRC, N=2,511)

Child and family baseline characteristics		Total N (%)	Attrition N (%)	No attrition N (%)	p-value before IPSW ¹	p-value after IPSW ²
Total		2,511 (100.0)	715 (28.5)	1,796 (71.5)		
Poverty		295 (11.8)	90 (12.6)	205 (11.4)	0.410	
Age	M (SD)	10.20 (1.90)	10.20 (1.89)	10.18 (1.91)	0.417	
Gender	Male	1,375 (54.8)	403 (56.4)	972 (54.1)	0.308	
	Female	1,136 (45.2)	312 (43.6)	824 (45.9)		
Site	Porto Alegre	1,255 (50.0)	306 (42.8)	949 (52.8)	<0.001	0.066
	São Paulo	1,256 (50.0)	409 (57.2)	847 (47.2)		
Skin colour	White	1,519 (60.5)	422 (59.0)	1,097 (61.1)	0.341	
	Non-white	992 (39.5)	293 (41.0)	699 (38.9)		
Maternal education					0.092	0.384
	No/basic education	1,148 (46.1)	343 (48.5)	805 (45.1)		
	Secondary education	1,106 (44.4)	309 (43.7)	797 (44.6)		
	University	239 (9.6)	55 (7.8)	184 (10.3)		
Adolescent mother at childbirth		223 (9.0)	66 (9.4)	157 (8.9)	0.661	
Smoking during pregnancy		571 (22.8)	164 (23.0)	407 (22.7)	0.879	
Alcohol consumption during pregnancy		545 (21.8)	139 (19.5)	406 (22.7)	0.083	0.121
Preterm childbirth		365 (14.8)	87 (12.4)	278 (15.8)	0.035	0.044
Maternal psychiatric diagnosis		741 (29.5)	186 (26.0)	555 (30.9)	0.015	0.065
Child's psychiatric diagnosis		652 (26.0)	161 (22.5)	491 (27.3)	0.013	0.062
Diagnostic group					0.131	
No diagnosis		1,859 (76.5)	554 (79.4)	1,305 (75.3)		
Externalizing diagnosis		268 (11.0)	73 (10.5)	195 (11.3)		
Internalizing diagnosis		228 (9.4)	53 (7.6)	175 (10.1)		
Comorbidity externalising and internalizing diagnoses		76 (3.1)	18 (2.6)	58 (3.4)		

¹ Chi-squared test (or T-test for age) results. Significant p-values at the 5% level are in bold. IPSW= inverse propensity score weighting. ² Probit regression models results, the IPSW that showed a best remotion of differences between baseline and follow-up samples included the variables state and maternal education. Using this IPSW only remained significant preterm childbirth.

Online Resource 3 First and second follow-ups: poverty, diagnosis, and stressful life events by poverty at baseline

		Total N (%)	Poverty T₀ N (%)	No Poverty T₀ N (%)	Estimates (95%CI)	Crude p value¹
First follow-up N=1,590						
(M=13.5 years, SD=1.9)						
Poverty	Yes	160 (10.1)	51 (29.3)	109 (7.7)	OR=4.92 (3.35-7.22)	<0.001
	No	1,430 (89.9)	123 (70.7)	1,307 (92.3)		
Stressful life events	M(SD)	4.87 (3.65)	5.41 (3.84)	4.81 (3.63)	β=0.12 (0.01-0.24)	0.038
Any psychiatric diagnosis		380 (23.9)	40 (23.0)	340 (24.0)	OR=0.94 (0.64-1.37)	0.746
<i>Diagnostic group</i>						
No diagnosis		1,210 (76.4)	134 (77.5)	1,076 (76.3)	Reference	
Internalizing diagnosis		239 (15.1)	25 (14.5)	214 (15.2)	RR=0.95 (0.61-1.49)	0.827
Externalising diagnosis		77 (4.9)	9 (5.2)	68 (4.8)	RR=0.98 (0.46-2.08)	0.950
Comorbidity externalizing and internalizing diagnoses		57 (3.6)	5 (2.9)	52 (3.7)	RR=0.79 (0.31-2.02)	0.628
Second follow-up N=1,796						
(M=18.2 years, SD=2.0)						
Poverty	Yes	285 (15.9)	68 (33.2)	217 (13.6)	OR=3.10 (2.24-4.30)	<0.001
	No	1,511 (84.1)	137 (66.8)	1,374 (88.4)		
Stressful life events	M(SD)	6.72 (4.51)	7.44 (5.02)	6.63 (4.44)	β=0.11 (0.01-0.22)	0.034
Any psychiatric diagnosis		428 (26.9)	65 (31.7)	493 (27.5)	OR=1.46 (0.96-2.22)	0.079
<i>Diagnostic group</i>						
No diagnosis		1,302 (72.9)	140 (69.0)	1,162 (73.4)	Reference	
Externalising diagnosis		59 (3.3)	12 (5.9)	47 (3.0)	RR=1.97 (0.99-3.89)	0.052
Internalizing diagnosis		381 (21.3)	46 (22.7)	335 (21.2)	RR=1.14 (0.80-1.62)	0.474
Comorbidity externalizing and internalizing diagnoses		44 (2.5)	5 (2.5)	39 (2.5)	RR=1.08 (0.42-2.78)	0.879

¹ Results of the logistic, multinomial (diagnostic group) or lineal (stressful life events) regression models.

OR=Odds Ratios, RR= relative risk, β =Beta coefficient. Significant p-values at the 5% level are in bold.

Online Resource 4 Bivariate association between baseline characteristics and any psychiatric diagnosis at second follow-up (BHRC, N=1,796)

Baseline Child and family		Any psychiatric disorder		
characteristics		OR	95%CI	p-value ¹
Age		1.04	0.98-1.09	0.191
Gender	Male	1		
	Female	2.01	1.63-2.48	<0.001
Site	Porto Alegre	1		
	São Paulo	0.86	0.70-1.06	0.152
Skin colour	White	1		
	Non-white	0.93	0.75-1.15	0.490
Maternal education				
	No/basic education	1		
	Secondary education	1.04	0.83-1.29	0.757
	University	1.29	0.91-1.83	0.150
Adolescent mother at childbirth		1.07	0.74-1.53	0.728
Smoking during pregnancy		1.35	1.06-1.72	0.014
Alcohol consumption during pregnancy		1.10	0.86-1.41	0.447
Preterm childbirth		1.00	0.75-1.33	0.996
Maternal psychiatric diagnosis		2.08	1.67-2.59	<0.001

¹ Logistic regression results including inverse propensity score weighting to reduce attrition bias. Significant p-values at the 5% level are in bold.

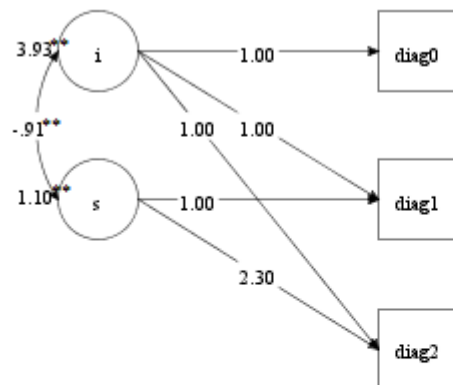
Online Resource 5 Bivariate association between baseline characteristics and broad psychiatric diagnosis at second follow-up (BHRC, N=1,796)¹

Baseline Child and family		Externalizing			Internalizing			Comorbidity		
characteristics		RR	95%CI	p-value	RR	95%CI	p-value	RR	95%CI	p-value
Age		0.95	0.84-1.08	0.437	1.04	0.98-1.10	0.194	1.11	0.96-1.29	0.151
Gender	Male	1			1			1		
	Female	0.72	0.41-1.25	0.242	2.58	2.04-3.28	<0.001	1.19	0.65-2.17	0.581
Site	Porto Alegre	1			1			1		
	São Paulo	0.50	0.28-0.88	0.017	0.95	0.76-1.20	0.669	0.62	0.33-1.15	0.131
Skin colour	White	1			1			1		
	Non-white	0.98	0.57-1.69	0.939	0.89	0.70-1.12	0.320	1.18	0.64-2.17	0.595
Maternal education										
	No/basic education	1			1			1		
	Secondary education	1.17	0.66-2.06	0.591	1.05	0.82-1.34	0.707	0.73	0.38-1.40	0.340
	University	1.41	0.59-3.36	0.437	1.21	0.82-1.78	0.343	1.27	0.50-3.19	0.615
Adolescent mother at childbirth		2.74	1.41-5.34	0.003	0.91	0.60-1.38	0.650	0.78	0.24-2.55	0.677
Smoking during pregnancy		2.12	1.22-3.70	0.008	1.27	0.97-1.66	0.082	1.29	0.64-2.60	0.472
Alcohol consumption during pregnancy		1.04	0.55-1.96	0.903	1.09	0.83-1.43	0.540	1.32	0.67-2.60	0.423

Preterm childbirth	1.13	0.56-2.28	0.732	0.93	0.67-1.28	0.649	1.79	0.89-3.60	0.104
Maternal psychiatric diagnosis	2.01	1.17-3.46	0.011	1.99	1.57-2.53	<0.001	3.70	2.01-6.81	<0.001

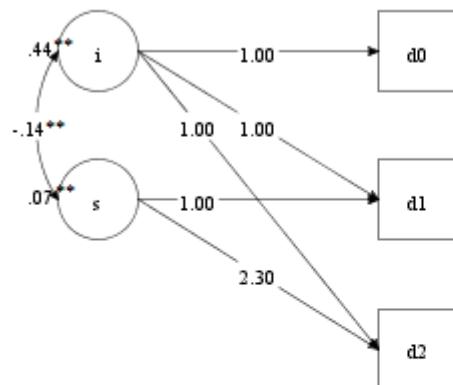
¹ Multinomial logistic regression results including inverse propensity score weighting to reduce attrition bias. The category of reference is no psychiatric diagnosis. Significant p-values at the 5% level are in bold.

Online Resource 6 Unconditional Latent Growth Curve Model: Trajectory of any psychiatric diagnosis



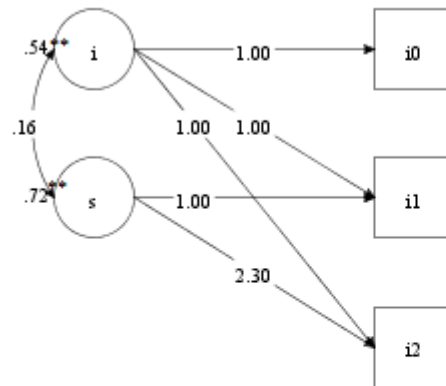
**= Significant at the 5% level. Intercept and slope correlation and variance are showed. Intercept mean: -1.581, $p < 0.001$, Slope mean= -0.156, $p = 0.162$. Estimator: maximum-likelihood with robust standard errors. Model statistics: Number of free parameters=5. Loglikelihood -2704.86. AIC=5419.72, BIC=5446.79. Chi-Square Test of Model Fit 2.01(2), $p = 0.363$.

Online Resource 7 Unconditional Latent Growth Curve Model: Trajectory of externalizing disorders



**= Significant at the 5% level. Intercept and slope correlation and variance are showed. Intercept mean: -0.668, $p < 0.001$, Slope mean= 0.161, $p < 0.001$. Estimator: WLSMV. Model Fit information: Number of free parameters=9. $\chi^2(3)=2.25$, $p=0.522$, RMSEA=0.00, CFI=1.00, TLI=1.00.

Online Resource 8 Unconditional Latent Growth Curve Model: Trajectory of internalizing disorders



**= Significant at the 5% level. Intercept and slope correlation and variance are showed. Intercept mean: -0.668, $p < 0.001$, Slope mean=-0.705, $p < 0.001$. Estimator: WLSMV. Model Fit information: Number of free parameters=9. $\chi^2(3)=5.209$, $p=0.157$, RMSEA=0.02, CFI=0.98, TLI=0.98.

Online Resource 9 Latent growth models: the effect of low household income at baseline on the trajectory of general, externalizing, and internalizing disorders

	Intercept		Slope	
	γ_i	p-value	γ_s	p-value
Any diagnosis				
Low household income	0.025	0.831	-0.244	0.172
Externalizing diagnosis				
Low household income	0.011	0.929	-0.156	0.283
Internalizing diagnosis				
Low household income	0.012	0.939	-0.279	0.143

Note: Standardized estimates. Models with the same covariates and specifications included in Models 1, 2 and 3.

Online Resource 10 Latent growth models: the effect of poverty at baseline on the trajectory of general, externalizing, and internalizing disorders by gender

	Female Gender				Male Gender			
	Intercept		Slope		Intercept		Slope	
	γ_i	p-value	γ_s	p-value	γ_i	p-value	γ_s	p-value
Any diagnosis								
Poverty	-0.330	0.155	0.494	0.224	-0.079	0.744	-0.065	0.787
Externalizing diagnosis								
Poverty	-0.451	0.016	0.344	0.034	-0.209	0.214	0.070	0.733
Internalizing diagnosis								
Poverty	-0.939	0.641	0.249	0.441	-0.227	0.140	-0.030	0.886

Note: Standardized estimates. Models with the same covariates (except of gender) and specifications included in Models 1, 2 and 3.

Online Resource 11 Effect of poverty on externalizing disorders mediated of stressful life events by types of events

Stressful life events	Coefficient	95% CI
<i>Unexpected events</i>		
Total Effect	0.237	-0.086
Indirect Effect	0.001	-0.006
Direct Effect	0.236	-0.083
<i>Interpersonal events</i>		
Total Effect	0.139	-0.229
Indirect Effect	0.041	0.009
Direct Effect	0.098	-0.272
<i>Context changes</i>		
Total Effect	0.118	-0.225
Indirect Effect	-0.008	-0.035
Direct Effect	0.125	-0.209
<i>School events</i>		
Total Effect	0.301	-0.030
Indirect Effect	0.036	-0.012
Direct Effect	0.264	-0.050
<i>Health/Losses stressors</i>		
Total Effect	0.243	-0.087
Indirect Effect	0.021	-0.002
Direct Effect	0.221	-0.106

All models were adjusted by age, gender, smoking during pregnancy, maternal psychiatric diagnosis, and externalizing diagnosis at baseline. Standardized effects are presented. Predictor: Poverty at baseline. Outcome: externalizing disorder at T2. Continuous Mediator: summatory of each type of stressful life events between T1 and T2.

Online Resource 12 Effect of poverty on externalizing disorders mediated by stressful life events and moderated by gender

Stressful life events	Female		Male	
	Coefficient	95% CI	Coefficient	95% CI
<i>All events</i>				
Total Effect	0.381	-0.132-0.805	0.043	0.584-0.464
Indirect Effect	0.137	0.025-0.304	0.015	-0.037-0.087
Direct Effect	0.244	-0.239-0.651	0.029	-0.585-0.440
<i>Unexpected events</i>				
Total Effect	0.329	-0.198-0.726	0.198	-0.269-0.570
Indirect Effect	0.008	-0.012-0.069	-0.001	-0.024-0.012
Direct Effect	0.321	-0.205-0.716	0.199	-0.267-0.572
<i>Interpersonal events</i>				
Total Effect	0.334	-0.220-0.730	0.007	-0.517-0.407
Indirect Effect	0.051	0.003-0.144	0.025	-0.015-0.089
Direct Effect	0.283	-0.268-0.666	-0.018	-0.551-0.388
<i>Context changes</i>				
Total Effect	0.313	-0.231-0.704	0.024	-0.513-0.432
Indirect Effect	-0.013	-0.074-0.043	-0.001	-0.028-0.024
Direct Effect	0.327	-0.205-0.707	0.025	-0.506-0.423
<i>School events</i>				
Total Effect	0.337	-0.213-0.722	0.287	-0.161-0.639
Indirect Effect	0.086	0.004-0.197	0.013	-0.039-0.076
Direct Effect	0.251	-0.269-0.619	0.274	-0.156-0.619
<i>Health/Losses stressors</i>				
Total Effect	0.322	-0.224-0.714	0.210	-0.261-0.587
Indirect Effect	0.074	0.010-0.176	-0.004	-0.042-0.009
Direct Effect	0.249	-0.286-0.626	0.214	-0.256-0.591

All models were adjusted by age, smoking during pregnancy, maternal psychiatric diagnosis, and externalizing diagnosis at baseline. Standardized effects are presented. Predictor: Poverty at baseline. Outcome: externalizing disorder at T2. Continuous Mediator: summatory of each type of stressful life events between T1 and T2. Moderator: Gender.