

Supplemental Material

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1. Adversity

Threat and deprivation variables were selected according to documented theoretical models in order to encompass both dimensions of childhood adversity. Selected variables, their label and ranges are described below (Supplemental Table S1), as well as descriptive data for each selected variable (Supplemental Table S2).

Confirmatory factor analysis, using the full maximum likelihood to deal with missing data, were conducted and the threat and deprivation model was available for 2511 participants, and at follow up 2010 participants (Supplemental Figure S1). Both latent factors were significantly correlated ($r= 0.404$, $p <0.001$).

Supplemental Table S1 – Threat and Deprivation variable description

Variable	Label	Response options
Threat		
Bullying exposure (parent and child report)	Has the child ever been bullied in his life?	No
	Have you ever been bullied in your life?	Yes
DAWBA: Physical abuse	Has the child ever suffered physical violence (maltreatment) that he/she remembers?	No
		Yes
Physical abuse (parent and child report)	Has your child been seriously picked up by an adult (including yourself), to the point of leaving marks in his body?	Never
		Yes, once or twice
	Have you ever been seriously picked up by an adult, to the point of leaving marks in your body?	Yes, from time to time
		Yes, often happen
Emotional abuse (parent and child report)	Has your child ever been cursed by some adult, with words like 'ass', 'idiot', 'stupid', or being yelled that he/she was no good?	Never
		Yes, once or twice
	Have you ever been cursed by some adult, with words like 'ass', 'idiot', 'stupid', or being yelled that you were no good?	Yes, from time to time
		Yes, often happen
DAWBA: Sexual abuse	Has the child ever been exposed to sexual abuse?	No
		Yes
Sexual abuse	Has anybody ever done sexual things with your child, or have threatened your child if he/she didn't do sexual things?	Never
		Yes, once or twice
		Yes, from time to time
		Yes, often happen
DAWBA: Attack or threat	Has the child ever been attacked or threatened?	No
		Yes
DAWBA: Domestic violence witnessing	Has the child ever witnessed serious domestic violence?	No
		Yes
DAWBA: Attack witnessing	Has the child ever seen a family member, or friend being seriously attacked, or threatened?	No
		Yes

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Supplemental Table S1 – Threat and Deprivation variable description

Variable	Label	Response options
Deprivation		
Mother's educational level	Mother's educational level	Higher education (university and postgraduation) Up to High School education Up to Middle School education Without study
ABEP 2009: Stratified Score	Socio economic class	D/E (poorest) C A/B (wealthiest)
Father status	What is the current contact status of the child's father?	In contact No-contact Deceased Unknown
Neglect	Has it ever happened to your child of not having anything to eat and/or having to wear dirty or torn clothes?	Never Yes, once or twice
	Has it ever happened to you of not having anything to eat and/or having to wear dirty or torn clothes?	Yes, from time to time Yes, often happens
Family income	What is the family total income?	Divided into quintiles

Note: DAWBA (Development and Well-being Assessment; ABEP (Brazilian Economic Classification).

Supplemental Table S2 – Threat and Deprivation variable frequency

	Parent Report				Child report			
	N	%	Valid N	Missing	N	%	Valid N	Missing
Bullying exposure: yes	950	38.7	2455	56	709	32.1	2207	304
Physical abuse (DAWBA): yes	86	3.4	2511	-				
Physical abuse								
Never	2139	85.3	2507	4	1886	85	2218	293
Yes, once or twice	293	11.7			196	0.9		
Yes, from time to time	66	2.6			105	0.5		
Yes, it often happens	9	0.4			31	0.1		
Emotional abuse								
Never	1397	55.7	2510	1	1702	76.7	2219	292
Yes, once or twice	443	17.6			254	11.9		
Yes, from time to time	524	20.9			182	0.8		
Yes, it often happens	146	5.8			71	0.3		
Sexual abuse total: yes	63	0.3	2500	11				
Attack or threat (DAWBA): yes	97	3.9	2511	-				
Domestic violence witnessing (DAWBA): yes	177	7	2511	-				
Attack witnessing (DAWBA): yes	101	4	2511	-				
Mother's educational level								
Higher education	85	0.3	2483	28				
Up to High School education	934	37.6						
Up to Middle School education	857	34.5						
Up to Elementary or no education	607	24.4						

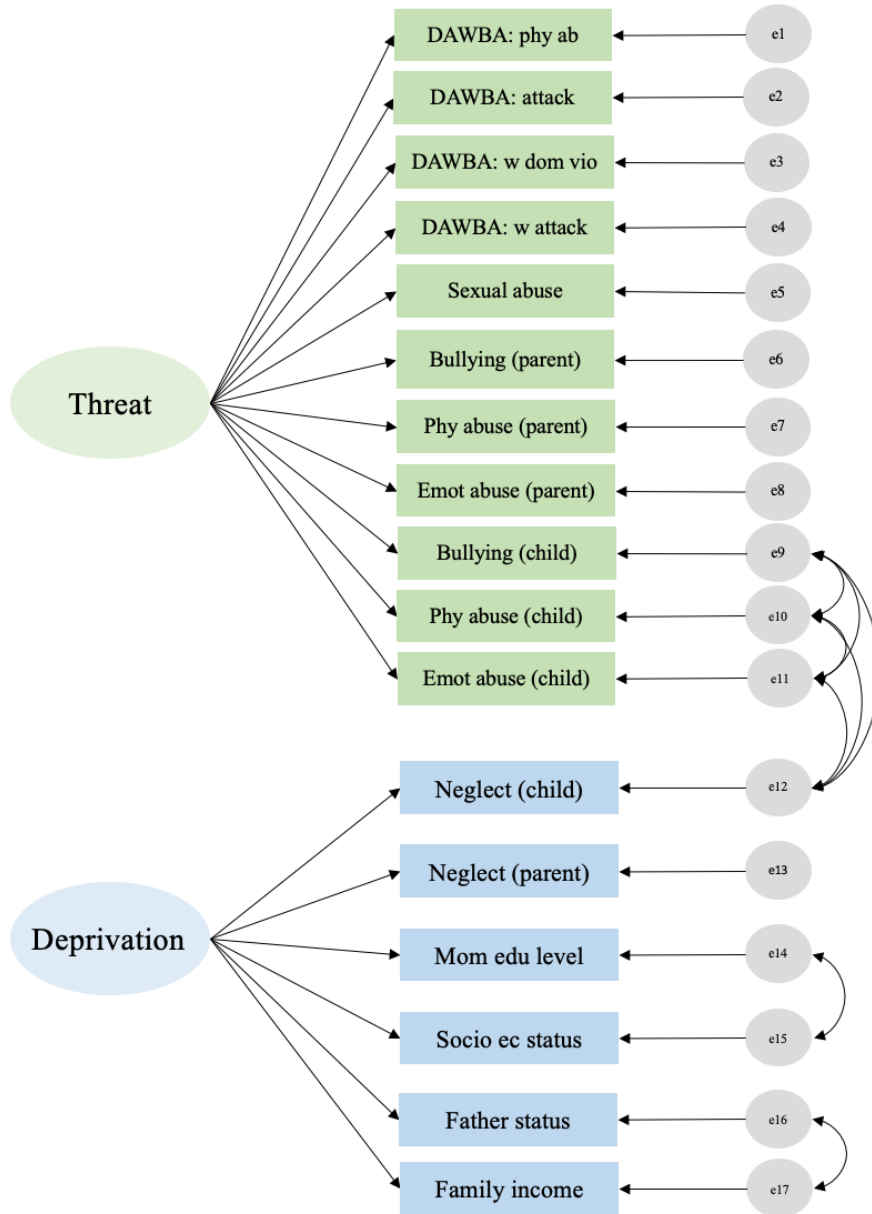
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Supplemental Table S2 – Threat and Deprivation variable frequency

	Parent Report				Child report			
	N	%	Valid N	Missing	N	%	Valid N	Missing
ABEP 2009: Stratified Score								
A/B	998	39.7	2511	-				
C	1435	57.1						
D/E	78	3.1						
Father status								
In-contact	1836	73.1	2511	-				
No-contact	427	17						
Deceased	130	5.2						
Unknown	118	4.7						
Neglect								
Never	2261	90	2511	-	2082	93.9	2217	294
Yes, once or twice	176	7			90	0.4		
Yes, from time to time	61	2.4			38	0.2		
Yes, it often happens	13	0.5			7	0.03		

Note: DAWBA (Development and Well-being Assessment; ABEP (Brazilian Economic Classification).

Supplemental Figure S1 – Baseline and follow-up Threat and Deprivation model depiction



2. Psychopathology: General Psychopathology Model

Confirmatory factor analysis, using the diagonally weighted least squares (DWLS) estimator, were conducted using CBCL baseline and follow-up data using a bifactor model in which all items are loaded in a general factor (the “p” factor) and residuals variance is captured by internalizing and externalizing domains as outlined by the CBCL scoring system. The psychopathology model at baseline was available for 2511 participants and showed adequate fit indexes (CFI= 0.984, TLI= 0.983, RMSEA= 0.020, SRMR = 0.044). The psychopathology model at follow up was available for 2010 participants and also showed adequate fit indexes (CFI= 0.973, TLI= 0.972, RMSEA= 0.025, SRMR = 0.051). Additionally, both models presented good reliability with an explained common variance of the general psychopathology factor of 71% at baseline and 72% at follow-up, as well as an omega value of $\omega = 0.93$ for both time points (values indicating good reliability are those above 0.70; Lucke, 2005). Factor loadings for baseline and follow-up data are found on Supplemental Table S3-S4.

Supplemental Table S3 - Factor loadings of the General Psychopathology Model

	Baseline				Follow-up			
	Estimate	S.E.	<i>p</i> -value	β	Estimate	S.E.	<i>p</i> -value	β
General Psychopathology								
CBCL14 (Cries a lot)	0.293	0.006	<0.001	0.468	0.242	0.006	<0.001	0.453
CBCL29 (Fears certain animals situations, or places other than school)	0.174	0.006	<0.001	0.259	0.133	0.006	<0.001	0.223
CBCL30 (Fears going to school)	0.067	0.003	<0.001	0.212	0.051	0.003	<0.001	0.187
CBCL31 (Fears he/she might think or do something bad)	0.101	0.004	<0.001	0.201	0.054	0.005	<0.001	0.110
CBCL32 (Feels he/she has to be perfect)	0.118	0.005	<0.001	0.192	0.062	0.006	<0.001	0.097
CBCL33 (Feels or complains that no one loves him/her)	0.482	0.007	<0.001	0.696	0.425	0.007	<0.001	0.641
CBCL35 (Feels worthless or inferior)	0.298	0.006	<0.001	0.579	0.264	0.006	<0.001	0.515
CBCL45 (Nervous, high strung, or tense)	0.491	0.007	<0.001	0.688	0.471	0.007	<0.001	0.660
CBCL50 (Too fearful or anxious)	0.341	0.007	<0.001	0.493	0.294	0.007	<0.001	0.434
CBCL52 (Feels too guilty)	0.148	0.004	<0.001	0.387	0.105	0.004	<0.001	0.296
CBCL71 (Self-conscious or easily embarrassed)	0.249	0.006	<0.001	0.398	0.192	0.007	<0.001	0.291
CBCL91 (Talks about killing self)	0.118	0.004	<0.001	0.356	0.099	0.004	<0.001	0.367
CBCL112 (Worries)	0.189	0.005	<0.001	0.325	0.193	0.006	<0.001	0.324
CBCL5 (There is very little he/she enjoys)	0.343	0.006	<0.001	0.559	0.344	0.007	<0.001	0.526
CBCL42 (Would rather be alone than with others)	0.184	0.005	<0.001	0.347	0.233	0.006	<0.001	0.371
CBCL65 (Refuses to talk)	0.220	0.005	<0.001	0.440	0.231	0.006	<0.001	0.425
CBCL69 (Secretive, keeps things to self)	0.251	0.006	<0.001	0.381	0.252	0.007	<0.001	0.339
CBCL75 (Too shy or timid)	0.154	0.006	<0.001	0.245	0.067	0.006	<0.001	0.100
CBCL102 (Underactive, slow moving, or lacks energy)	0.117	0.004	<0.001	0.306	0.147	0.005	<0.001	0.321
CBCL103 (Unhappy, sad, or depressed)	0.207	0.005	<0.001	0.435	0.224	0.006	<0.001	0.483
CBCL111 (Withdrawn, doesn't get involved with others)	0.134	0.004	<0.001	0.335	0.139	0.005	<0.001	0.321
CBCL47 (Nightmares)	0.249	0.006	<0.001	0.439	0.152	0.005	<0.001	0.333
CBCL49 (Constipated, doesn't move bowels)	0.123	0.005	<0.001	0.234	0.081	0.005	<0.001	0.161

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Supplemental Table S3 - Factor loadings of the General Psychopathology Model

	Baseline				Follow-up			
	Estimate	S.E.	<i>p</i> -value	β	Estimate	S.E.	<i>p</i> -value	β
CBCL51 (Feels dizzy or lightheaded)	0.136	0.004	<0.001	0.337	0.143	0.005	<0.001	0.337
CBCL54 (overtired without any good reason)	0.341	0.006	<0.001	0.563	0.328	0.007	<0.001	0.494
CBCL56a (Physical problems without medical cause: aches or pains)	0.160	0.005	<0.001	0.344	0.143	0.005	<0.001	0.304
CBCL56b (Physical problems without medical cause: headaches)	0.280	0.006	<0.001	0.399	0.245	0.006	<0.001	0.356
CBCL56c (Physical problems without medical cause: nausea, feels sick)	0.157	0.005	<0.001	0.320	0.150	0.005	<0.001	0.311
CBCL56d (Physical problems without medical cause: problems with eyes)	0.125	0.004	<0.001	0.273	0.058	0.003	<0.001	0.174
CBCL56e (Physical problems without medical cause: rashes or other skin problems)	0.088	0.004	<0.001	0.191	0.047	0.004	<0.001	0.112
CBCL56f (Physical problems without medical cause: stomachaches)	0.212	0.005	<0.001	0.371	0.172	0.006	<0.001	0.314
CBCL56g (Physical problems without medical cause: vomiting)	0.091	0.004	<0.001	0.252	0.058	0.003	<0.001	0.196
CBCL2 (Drinks alcohol without parents' approval)	0.017	0.002	<0.001	0.098	0.063	0.004	<0.001	0.199
CBCL26 (Doesn't seem to feel guilty after misbehaving)	0.273	0.006	<0.001	0.467	0.249	0.006	<0.001	0.448
CBCL28 (Breaks rules at home, school, or elsewhere)	0.312	0.006	<0.001	0.517	0.367	0.007	<0.001	0.588
CBCL39 (Hangs around with others who get in trouble)	0.061	0.003	<0.001	0.206	0.087	0.004	<0.001	0.239
CBCL43 (Lying or cheating)	0.213	0.006	<0.001	0.366	0.245	0.007	<0.001	0.451
CBCL63 (Prefers being with older kids)	0.249	0.006	<0.001	0.378	0.262	0.007	<0.001	0.374
CBCL67 (Runs away from home)	0.040	0.002	<0.001	0.171	0.052	0.003	<0.001	0.212
CBCL72 (Sets fires)	0.064	0.003	<0.001	0.246	0.022	0.002	<0.001	0.130
CBCL73 (Sexual problems)	0.028	0.002	<0.001	0.155	0.003	0.001	<0.001	0.032
CBCL81 (Steals at home)	0.036	0.003	<0.001	0.137	0.021	0.002	<0.001	0.117
CBCL82 (Steals outside the home)	0.033	0.002	<0.001	0.141	0.006	0.002	<0.001	0.042
CBCL90 (Swearing or obscene language)	0.265	0.006	<0.001	0.469	0.325	0.007	<0.001	0.511

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Supplemental Table S3 - Factor loadings of the General Psychopathology Model

	Baseline				Follow-up			
	Estimate	S.E.	<i>p-value</i>	β	Estimate	S.E.	<i>p-value</i>	β
CBCL96 (Thinks about sex too much)	0.056	0.003	<0.001	0.213	0.043	0.002	<0.001	0.181
CBCL99 (Smokes, chews, or sniffs tobacco)	0.008	0.001	<0.001	0.065	0.015	0.002	<0.001	0.079
CBCL101 (Truancy, skips school)	0.074	0.003	<0.001	0.258	0.114	0.005	<0.001	0.283
CBCL105 (Uses drugs for nonmedical purposes)	0.009	0.001	<0.001	0.073	0.011	0.002	<0.001	0.074
CBCL106 (Vandalism)	0.027	0.002	<0.001	0.160	0.007	0.001	<0.001	0.062
CBCL3 (Argues a lot)	0.456	0.007	<0.001	0.585	0.404	0.007	<0.001	0.534
CBCL16 (Cruelty, bullying, or meanness to others)	0.069	0.003	<0.001	0.236	0.049	0.003	<0.001	0.233
CBCL19 (Demands a lot of attention)	0.481	0.007	<0.001	0.661	0.384	0.007	<0.001	0.579
CBCL20 (Destroys his/her own things)	0.220	0.006	<0.001	0.402	0.149	0.005	<0.001	0.355
CBCL21 (Destroys things belonging to his/her family or others)	0.181	0.005	<0.001	0.387	0.117	0.005	<0.001	0.317
CBCL22 (Disobedient at home)	0.346	0.006	<0.001	0.522	0.395	0.007	<0.001	0.622
CBCL23 (Disobedient at school)	0.214	0.006	<0.001	0.372	0.230	0.007	<0.001	0.408
CBCL37 (Gets in many fights)	0.182	0.005	<0.001	0.383	0.140	0.005	<0.001	0.350
CBCL57 (Physically attacks people)	0.083	0.004	<0.001	0.258	0.078	0.004	<0.001	0.288
CBCL68 (Screams a lot)	0.338	0.006	<0.001	0.533	0.347	0.007	<0.001	0.565
CBCL86 (Stubborn, sullen, or irritable)	0.520	0.007	<0.001	0.707	0.523	0.007	<0.001	0.729
CBCL87 (Sudden changes in mood or feelings)	0.513	0.007	<0.001	0.770	0.497	0.008	<0.001	0.717
CBCL88 (Sulks a lot)	0.574	0.007	<0.001	0.773	0.552	0.008	<0.001	0.749
CBCL89 (Suspicious)	0.431	0.007	<0.001	0.677	0.397	0.007	<0.001	0.605
CBCL94 (Teases a lot)	0.274	0.006	<0.001	0.447	0.230	0.007	<0.001	0.369
CBCL95 (Temper tantrums or hot temper)	0.479	0.007	<0.001	0.681	0.528	0.008	<0.001	0.743
CBCL97 (Threatens people)	0.063	0.003	<0.001	0.250	0.049	0.003	<0.001	0.229
CBCL104 (Unusually loud)	0.301	0.006	<0.001	0.449				

Supplemental Table S4 - Factor loadings of the residual Internalizing and Externalizing factors of the General Psychopathology

Model	Baseline				Follow-up			
	Estimate	S.E.	<i>p</i> -value	β	Estimate	S.E.	<i>p</i> -value	β
Internalizing Psychopathology								
CBCL14 (Cries a lot)	0.113	0.013	<0.001	0.179	0.119	0.012	<0.001	0.224
CBCL29 (Fears certain animals situations, or places other than school)	0.160	0.012	<0.001	0.239	0.171	0.014	<0.001	0.288
CBCL30 (Fears going to school)	0.096	0.007	<0.001	0.302	0.059	0.006	<0.001	0.220
CBCL31 (Fears he/she might think or do something bad)	0.113	0.009	<0.001	0.224	0.122	0.012	<0.001	0.247
CBCL32 (Feels he/she has to be perfect)	0.162	0.011	<0.001	0.263	0.183	0.015	<0.001	0.287
CBCL33 (Feels or complains that no one loves him/her)	0.077	0.015	<0.001	0.111	0.167	0.013	<0.001	0.251
CBCL35 (Feels worthless or inferior)	0.122	0.012	<0.001	0.236	0.169	0.011	<0.001	0.329
CBCL45 (Nervous, highstrung, or tense)	0.127	0.015	<0.001	0.178	0.172	0.014	<0.001	0.242
CBCL50 (Too fearful or anxious)	0.255	0.014	<0.001	0.369	0.284	0.014	<0.001	0.419
CBCL52 (Feels too guilty)	0.098	0.009	<0.001	0.256	0.118	0.008	<0.001	0.332
CBCL71 (Self-conscious or easily embarrassed)	0.298	0.014	<0.001	0.476	0.385	0.014	<0.001	0.585
CBCL91 (Talks about killing self)	0.002	0.008	0.784	0.006	0.026	0.006	<0.001	0.098
CBCL112 (Worries)	0.218	0.011	<0.001	0.374	0.279	0.013	<0.001	0.468
CBCL5 (There is very little he/she enjoys)	0.106	0.013	<0.001	0.172	0.196	0.014	<0.001	0.300
CBCL42 (Would rather be alone than with others)	0.200	0.012	<0.001	0.377	0.303	0.014	<0.001	0.483
CBCL65 (Refuses to talk)	0.132	0.011	<0.001	0.264	0.201	0.012	<0.001	0.370
CBCL69 (Secretive, keeps things to self)	0.271	0.014	<0.001	0.411	0.354	0.016	<0.001	0.476
CBCL75 (Too shy or timid)	0.316	0.013	<0.001	0.503	0.394	0.015	<0.001	0.584
CBCL102 (Underactive, slow moving, or lacks energy)	0.121	0.009	<0.001	0.315	0.202	0.010	<0.001	0.439
CBCL103 (Unhappy, sad, or depressed)	0.175	0.011	<0.001	0.367	0.219	0.010	<0.001	0.472
CBCL111 (Withdrawn, doesn't get involved with others)	0.153	0.010	<0.001	0.384	0.234	0.009	<0.001	0.542
CBCL47 (Nightmares)	0.104	0.012	<0.001	0.184	0.113	0.011	<0.001	0.246
CBCL49 (Constipated, doesn't move bowels)	0.101	0.010	<0.001	0.193	0.140	0.012	<0.001	0.279

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Supplemental Table S4 - Factor loadings of the residual Internalizing and Externalizing factors of the General Psychopathology

Model

	Baseline				Follow-up			
	Estimate	S.E.	<i>p-value</i>	β	Estimate	S.E.	<i>p-value</i>	β
CBCL51 (Feels dizzy or lightheaded)	0.125	0.009	<0.001	0.307	0.139	0.010	<0.001	0.326
CBCL54 (overtired without any good reason)	0.174	0.013	<0.001	0.287	0.268	0.014	<0.001	0.405
CBCL56a (Physical problems without medical cause: aches or pains)	0.146	0.010	<0.001	0.314	0.144	0.011	<0.001	0.305
CBCL56b (Physical problems without medical cause: headaches)	0.215	0.013	<0.001	0.307	0.234	0.016	<0.001	0.340
CBCL56c (Physical problems without medical cause: nausea, feels sick)	0.163	0.011	<0.001	0.331	0.32	0.011	<0.001	0.274
CBCL56d (Physical problems without medical cause: problems with eyes)	0.052	0.011	<0.001	0.114	0.33	0.008	<0.001	0.100
CBCL56e (Physical problems without medical cause: rashes or other skin problems)	0.052	0.009	<0.001	0.112	0.062	0.010	<0.001	0.148
CBCL56f (Physical problems without medical cause: stomachaches)	0.052	0.009	<0.001	0.268	0.187	0.013	<0.001	0.341
CBCL56g (Physical problems without medical cause: vomiting)	0.153	0.012	<0.001	0.273	0.065	0.007	<0.001	0.218
Externalizing Psychopathology								
CBCL2 (Drinks alcohol without parents' approval)	0.022	0.004	<0.001	0.126	0.145	0.008	<0.001	0.460
CBCL26 (Doesn't seem to feel guilty after misbehaving)	0.185	0.012	<0.001	0.316	0.085	0.013	<0.001	0.154
CBCL28 (Breaks rules at home, school, or elsewhere)	0.332	0.013	<0.001	0.550	0.139	0.014	<0.001	0.222
CBCL39 (Hangs around with others who get in trouble)	0.125	0.007	<0.001	0.423	0.171	0.009	<0.001	0.470
CBCL43 (Lying or cheating)	0.285	0.012	<0.001	0.489	0.192	0.012	<0.001	0.354
CBCL63 (Prefers being with older kids)	0.069	0.011	<0.001	0.105	0.036	0.018	0.040	0.052
CBCL67 (Runs away from home)	0.071	0.006	<0.001	0.306	0.109	0.006	<0.001	0.447
CBCL72 (Sets fires)	0.056	0.006	<0.001	0.214	0.009	0.004	0.046	0.051
CBCL73 (Sexual problems)	0.023	0.004	<0.001	0.128	0.010	0.003	<0.001	0.092
CBCL81 (Steals at home)	0.091	0.007	<0.001	0.344	0.070	0.004	<0.001	0.393
CBCL82 (Steals outside the home)	0.056	0.006	<0.001	0.240	0.047	0.004	<0.001	0.310
CBCL90 (Swearing or obscene language)	0.221	0.012	<0.001	0.392	0.071	0.015	<0.001	0.112

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Supplemental Table S4 - Factor loadings of the residual Internalizing and Externalizing factors of the General Psychopathology

Model

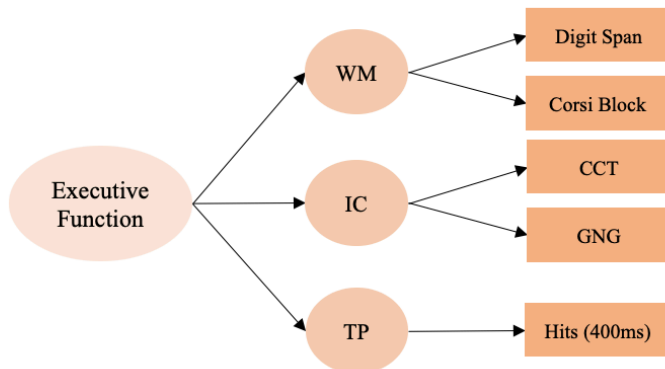
	Baseline				Follow-up			
	Estimate	S.E.	<i>p-value</i>	β	Estimate	S.E.	<i>p-value</i>	β
CBCL96 (Thinks about sex too much)	0.034	0.006	<0.001	0.131	0.029	0.006	<0.001	0.121
CBCL99 (Smokes, chews, or sniffs tobacco)	0.003	0.002	0.237	0.022	0.081	0.005	<0.001	0.427
CBCL101 (Truancy, skips school)	0.055	0.007	<0.001	0.192	0.129	0.010	<0.001	0.320
CBCL105 (Uses drugs for nonmedical purposes)	0.015	0.003	<0.001	0.118	0.074	0.004	<0.001	0.489
CBCL106 (Vandalism)	0.049	0.005	<0.001	0.292	0.036	0.003	<0.001	0.332
CBCL3 (Argues a lot)	0.162	0.013	<0.001	0.208	-0.002	0.018	0.912	-0.003
CBCL16 (Cruelty, bullying, or meanness to others)	0.111	0.008	<0.001	0.378	0.060	0.005	<0.001	0.282
CBCL19 (Demands a lot of attention)	0.016	0.014	0.246	0.022	-0.038	0.016	0.016	-0.058
CBCL20 (Destroys his/her own things)	0.217	0.012	<0.001	0.396	0.094	0.010	<0.001	0.225
CBCL21 (Destroys things belonging to his/her family or others)	0.210	0.011	<0.001	0.450	0.107	0.009	<0.001	0.290
CBCL22 (Disobedient at home)	0.324	0.013	<0.001	0.490	0.098	0.014	<0.001	0.154
CBCL23 (Disobedient at school)	0.326	0.012	<0.001	0.568	0.168	0.013	<0.001	0.299
CBCL37 (Gets in many fights)	0.232	0.011	<0.001	0.487	0.113	0.009	<0.001	0.282
CBCL57 (Physically attacks people)	0.148	0.008	<0.001	0.461	0.072	0.007	<0.001	0.268
CBCL68 (Screams a lot)	0.208	0.013	<0.001	0.327	0.011	0.014	0.440	0.018
CBCL86 (Stubborn, sullen, or irritable)	0.151	0.013	<0.001	0.205	-0.073	0.016	<0.001	-0.102
CBCL87 (Sudden changes in mood or feelings)	0.033	0.014	0.018	0.049	-0.070	0.016	<0.001	-0.101
CBCL88 (Sulks a lot)	0.065	0.014	<0.001	0.087	-0.126	0.017	<0.001	-0.170
CBCL89 (Suspicious)	-0.012	0.013	0.351	-0.019	-0.094	0.016	<0.001	-0.143
CBCL94 (Teases a lot)	0.221	0.012	<0.001	0.360	0.056	0.015	<0.001	0.090
CBCL95 (Temper tantrums or hot temper)	0.147	0.014	<0.001	0.208	-0.051	0.016	0.001	-0.072
CBCL97 (Threatens people)	0.081	0.006	<0.001	0.322	0.062	0.005	<0.001	0.286
CBCL104 (Unusually loud)	0.225	0.012	<0.001	0.336	0.012	0.015	0.412	0.020

3. Executive Function

Five executive function tasks were used as measures of working memory, inhibitory control and temporal processing. Missing data differs from one task to another over both time points due to assessment being performed over four sessions at baseline.

Executive function was derived from a second order model informed by three latent variables representing the dimensions of working memory, inhibitory control, and temporal processing at baseline and follow up. Working memory and inhibitory control dimensions were informed by two cognitive tasks each, while the temporal processing dimension was informed by one task (Supplemental Figure S2). The benefit of using this model, instead of a single factor model where all tasks load on a first-order executive function latent variable, is due to the fact that such model resulted in an unacceptable fit (CFI = 0.812, TLI = 0.624, RMSEA = 0.067).

Supplemental Figure S2 –Executive Function Model



Confirmatory factor analysis, using the full maximum likelihood to deal with missing data, were conducted using baseline and follow-up data. The executive function model at baseline was available for 2398 participants and showed adequate fit indexes (CFI= 0.999, TLI= 0.998, RMSEA= 0.011, SRMR = 0.007), and the follow up model was available for 1880 participants, and also showed good fit indexes (CFI= 1.000, TLI= 1.005, RMSEA= 0.000, SRMR = 0.005.). Factor loadings are shown on Supplemental Table S5.

Supplemental Table S5 – Standardized factor loadings of the baseline Executive Function Model

	Baseline			Follow-up		
	λ	S.E.	p-value	λ	S.E.	p-value
Working Memory (WM)						
Digit span (back)	0.695	0.029	<0.001	0.705	0.036	<0.001
Corsi blocks (back)	0.718	0.032	<0.001	0.787	0.042	<0.001
Inhibitory Control (IC)						
CCT (% Inhibitions, inverse)	0.920	0.052	<0.001	0.594	0.048	<0.001
GNG (% Commission)	-0.458	0.022	<0.001	-0.514	0.034	<0.001
Temporal Processing (TP)						
Time anticipation (400ms)	1.000	0.020	<0.001	1.000	0.026	<0.001
Executive Function						
WM	0.765	0.130	<0.001	0.723	0.120	<0.001
IC	0.567	0.068	<0.001	0.704	0.130	<0.001
TP	0.560	0.048	<0.001	0.636	0.075	<0.001

Note: CCT (Conflict Control Task); GNG (Go/no-go Task).

We conducted a series of Confirmatory Factor Analysis testing unidimensional models of each one of the tasks included in the study, as well as calculated the Cronbach's Alpha and Omega for each of the tasks. CFI and TLI values higher than 0.9, RMSEA lower than 0.06 and SRMR lower than 0.08 indicate adequate model fit (Hu & Bentler, 1999). For both, alpha and omega coefficients, values indicating good reliability are those above 0.70 (Lucke, 2005) Reliability information is shown on Supplemental Table S6.

Supplemental Table S6 – Executive Functions tasks reliability

	CFI	TLI	RMSEA	SRMR	α	ω
Working Memory (WM)						
Digit span (back)	0.989	0.982	0.040	0.115	0.934	0.725
Corsi blocks (back)	0.980	0.967	0.078	0.154	0.903	0.807
Inhibitory Control (IC)						
CCT (% Inhibitions, inverse)	0.992	0.991	0.011	0.019	0.812	0.813
GNG (% Comission)	0.994	0.992	0.018	0.034	0.897	0.803
Temporal Processing (TP)						
Time anticipation (400ms)	0.978	0.973	0.024	0.036	0.823	0.719

Note: CCT (Conflict Control Task); GNG (Go/no-go Task).

4 Interactions models

All main effect models were tested adjusting for age and sex. Therefore, in order to check for the assumptions of linear models, interaction effects between the adversity variables of threat and deprivation, and age and sex were tested through saturated models of three-way and two-way interactions. Results indicate that no three-way interactions were found among threat, age and sex, as well as deprivation, age, and sex (Supplemental Table S7 and S8). However, two-way interaction models suggested that the effect of threat on psychopathology at follow-up ($\beta = -0.030$, $p = 0.021$, 95% CI [-0.055, -0.004]) (Supplemental Table S9) and the effect of deprivation on attention orienting towards angry faces at baseline ($\beta = 0.041$, $p = 0.007$, 95% CI [0.011, 0.072]) (Supplemental Table S10) varies with age.

Supplemental Table S7 – Three-way interactions among threat, age and sex

	Baseline			Follow-up		
	β	<i>p value</i>	CI 95%	β	<i>p value</i>	CI 95%
Psychopathology						
threat	1.8745e-01	0.483	-0.336, 0.711	0.761	0.162	-0.307, 1.828
age	-1.481e-02	0.567	-0.066, 0.036	-0.083	0.004	-0.139, -0.027
sex	-1.467e-01	0.397	-0.486, 0.193	-0.390	0.123	-0.885, 0.106
threat*age	4.650e-03	0.898	-0.067, 0.076	-0.045	0.261	-0.122, 0.033
threat*sex	-5.795e-03	0.981	-0.495, 0.483	-0.103	0.775	-0.810, 0.604
threat*age*sex	5.422e-05	0.998	-0.046, 0.047	0.103	0.693	-0.041, 0.062
Executive Functions						
threat	-0.405	0.212	-1.043, 0.232	0.377	0.437	-1.043, 0.232
age	0.164	<0.001	0.120, 0.207	0.074	0.004	0.120, 0.207
sex	-0.188	0.205	-0.479, 0.103	0.543	0.016	-0.479, 0.103
threat*age	0.034	0.271	-0.027, 0.095	-0.029	0.421	-0.027, 0.095
threat*sex	0.224	0.295	-0.196, 0.644	-0.237	0.465	-0.196, 0.644
threat*age*sex	-0.023	0.259	-0.063, 0.017	0.015	0.517	-0.063, 0.017
Attention Bias						
threat	-0.720	0.204	-1.832, 0.391	0.358	0.578	-0.906, 1.622
age	0.010	0.801	-0.067, 0.086	-0.021	0.532	-0.089, 0.046
sex	0.326	0.209	-0.183, 0.835	-0.090	0.764	-0.679, 0.499
threat*age	0.057	0.297	-0.050, 0.163	-0.025	0.591	-0.118, 0.067
threat*sex	0.631	0.092	-0.103, 1.365	-0.289	0.500	-1.131, 0.552
threat*age*sex	-0.048	0.175	-0.118, 0.021	0.018	0.553	-0.043, 0.079

Supplemental Table S8 – Three-way interactions among deprivation, age and sex

	Baseline			Follow-up		
	β	<i>p</i> value	CI 95%	β	<i>p</i> value	CI 95%
Psychopathology						
deprivation	0.145	0.689	-0.568, 0.859	0.309	0.529	-0.651, 1.269
age	-0.016	0.575	-0.071, 0.039	-0.091	0.002	-0.147, -0.035
sex	-0.299	0.111	-0.667, 0.069	-0.502	0.048	-0.999, -0.005
deprivation*age	0.007	0.834	-0.061, 0.076	-0.009	0.810	-0.079, 0.062
deprivation*sex	0.024	0.176	-0.365, 0.554	-0.052	0.869	0.672, 0.568
deprivation*age*sex	-0.011	0.634	-0.055, 0.033	0.001	0.983	-0.045, 0.046
Executive Functions						
deprivation	0.172	0.544	-0.384, 0.728	0.027	0.950	-0.823, 0.876
age	0.170	<0.001	0.127, 0.213	0.075	0.003	0.025, 0.126
sex	-0.132	0.367	-0.419, 0.155	0.576	0.010	0.137, 1.016
deprivation*age	-0.027	0.314	-0.081, 0.026	-0.005	0.866	-0.068, 0.057
deprivation*sex	-0.215	0.240	-0.574, 0.144	-0.174	0.537	-0.726, 0.378
deprivation*age*sex	0.020	0.251	-0.014, 0.055	0.012	0.553	-0.028, 0.053
Attention Bias						
deprivation	-0.810	0.105	-1.790, 0.170	-4.274e-02	0.941	-1.180, 1.095
age	0.011	0.780	-0.065, 0.086	-2.043e-02	0.552	-0.088, 0.047
sex	0.315	0.222	-0.191, 0.821	-6.503e-02	0.828	-0.653, 0.523
deprivation*age	0.070	0.143	-0.024, 0.165	4.510e-03	0.916	-0.079, 0.088
deprivation*sex	0.240	0.457	-0.393, 0.873	-9.730e-03	0.979	-0.749, 0.729
deprivation*age*sex	-0.020	0.525	-0.080, 0.041	-1.825e-05	0.999	-0.054, 0.054

Supplemental Table S9 – Two-way interactions among threat, age, and sex

	Baseline			Follow-up		
	β	<i>p value</i>	CI 95%	β	<i>p value</i>	CI 95%
Psychopathology						
threat	0.486	<0.001	-0.335, 0.710	0.559	0.003	1.193, 0.926
age	-0.015	0.566	-0.065, 0.036	-0.084	0.004	-0.140, -0.028
sex	-0.147	0.396	-0.486, 0.192	-0.396	0.116	-0.891, 0.098
threat*age	0.005	0.688	-0.018, 0.028	-0.030	0.021	-0.055, -0.004
threat*sex	-0.005	0.906	-0.092, 0.082	0.038	0.446	-0.059, 0.135
Executive Functions						
threat	-0.063	0.588	-0.290, 0.164	0.081	0.624	-0.244, 0.407
age	0.166	<0.001	0.122, 0.209	0.072	0.005	0.022, 0.123
sex	-0.179	0.228	-0.469, 0.112	0.534	0.018	0.094, 0.975
threat*age	0.001	0.918	-0.019, 0.021	-0.007	0.558	-0.030, 0.016
threat*sex	-0.014	0.722	-0.088, 0.061	-0.029	0.517	-0.115, 0.058
Attention Bias						
Threat	-0.002	0.993	-0.397, 0.393	-0.001	0.997	-0.432, 0.430
age	0.014	0.709	-0.062, 0.091	-0.023	0.498	-0.090, 0.044
sex	0.348	0.179	-0.160, 0.856	-0.102	0.734	-0.689, 0.4483
threat*age	-0.013	0.463	-0.048, 0.022	0.002	0.943	-0.029, 0.031
threat*sex	0.131	0.051	-0.001, 0.263	-0.037	0.532	-0.154, 0.080

Supplemental Table S10 – Two-way interactions among deprivation, age, and sex

	Baseline			Follow-up		
	β	<i>p value</i>	CI 95%	β	<i>p value</i>	CI 95%
Psychopathology						
deprivation	0.307	0.019	0.050, 0.564	0.299	0.080	-0.034, 0.631
age	-0.016	0.577	-0.071, 0.039	-0.091	0.002	-0.147, -0.035
sex	-0.298	0.113	-0.666, 0.071	-0.502	0.048	-0.999, -0.005
deprivation*age	-0.008	0.452	-0.031, 0.014	-0.008	0.493	-0.031, 0.015
deprivation*sex	-0.015	0.730	-0.099, 0.069	-0.05	0.312	-0.133, 0.043
Executive Functions						
deprivation	-0.132	0.198	-0.332, 0.069	-0.214	0.154	-0.508, 0.80
age	0.170	<0.001	0.127, 0.213	0.076	0.003	0.026, 0.127
sex	-0.135	0.358	-0.422, 0.153	0.580	0.010	0.140, 1.019
deprivation*age	0.002	0.802	-0.015, 0.019	0.013	0.224	-0.008, 0.033
deprivation*sex	-0.009	0.796	-0.075, 0.057	-0.008	0.832	-0.086, 0.070
Attention Bias						
deprivation	-0.514	0.004	-0.867, -0.161	-0.042	0.833	-0.436, 0.351
age	0.011	0.772	-0.065, 0.087	-0.020	0.551	-0.088, 0.047
sex	0.319	0.217	-0.187, 0.824	-0.065	0.828	-0.653, 0.523
deprivation*age	0.041	0.007	0.011, 0.072	0.004	0.746	-0.023, 0.032
deprivation*sex	0.039	0.517	-0.078, 0.156	-0.010	0.852	-0.115, 0.095

5 Marginal Analysis

In order to further explore both two-way interactions found, marginal analysis was conducted. Marginal effects were derived from two adjusted models. In one of them, psychopathology levels at follow-up is predicted by the interaction between levels of threat exposure at baseline and age at follow-up, while in the second one attention orienting towards angry faces at baseline is predicted by the interaction between levels of deprivation exposure and age at baseline.

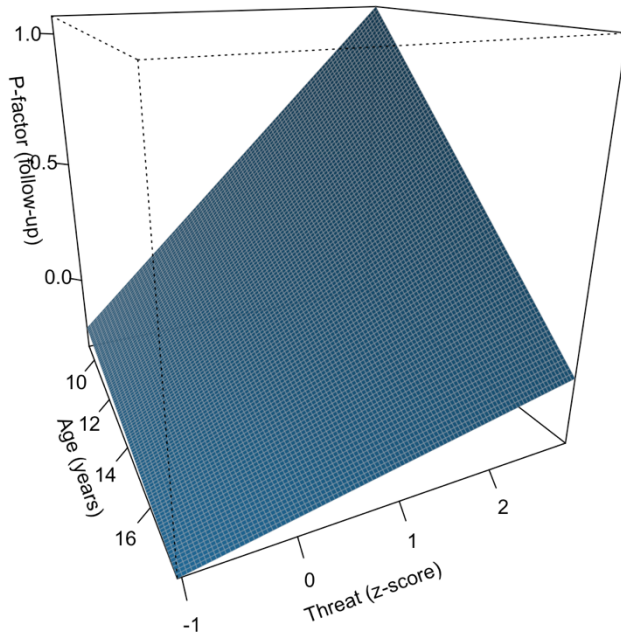
Results from the first model suggest that the effect size of threat on psychopathology three years later varies with age. It is stronger at age 9 ($\beta = 0.345$, $p < 0.001$, 95% CI [0.217, 0.474]), and weaker at age 17 ($\beta = 0.107$, $p = 0.040$, 95% CI [0.007, 0.207]). At age 18, the effect is no longer significant ($\beta = 0.077$, $p = 0.218$, 95% CI [-0.046, 0.200]) (Supplemental Table S11 and Supplemental Figure S3).

Supplemental Table S11 – Marginal effects of threat for fixed values of age on psychopathology levels at follow-up

Fixed age (years)	Threat	95% CI		p-value
		LB	UB	
Age	Psychopathology (beta)			
9	0.345	0.217	0.474	<0.001
10	0.316	0.209	0.422	<0.001
11	0.286	0.201	0.371	<0.001
12	0.256	0.189	0.323	<0.001
13	0.226	0.171	0.281	<0.001
14	0.196	0.143	0.250	<0.001
15	0.167	0.104	0.230	<0.001
16	0.137	0.057	0.217	0.001
17	0.107	0.007	0.207	0.040
18	0.077	-0.046	0.200	0.218

Note: Marginal effects derived from adjusted model predicting psychopathology levels at follow-up with interactions of levels of threat exposure with age at follow-up. UB, 95% confidence interval upper bound; LB, 95% confidence interval lower bound.

Supplemental Figure S3 –Interaction of Age and Threat on Psychopathology at follow-up



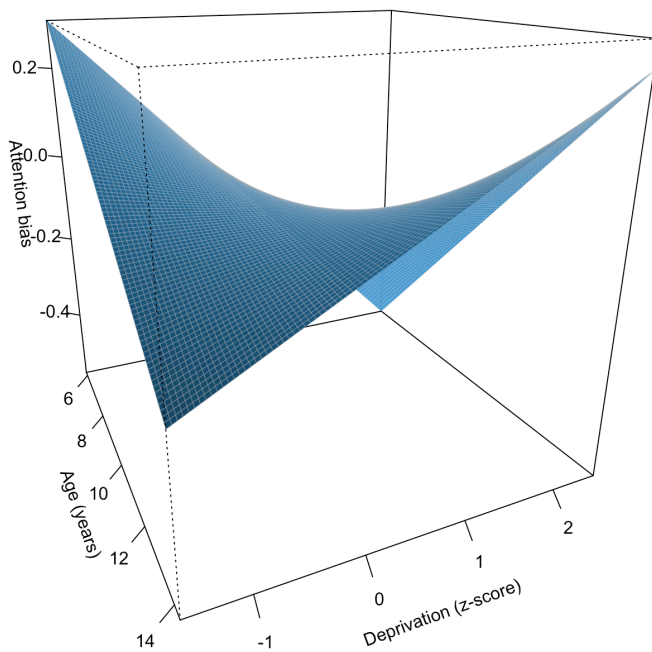
Results from the second model suggest that the effect size of deprivation on attention orienting towards angry faces at baseline varies with age. From age 6 to 9, the effect of deprivation is on attention orienting *away* from angry faces ($\beta = -0.190$, $p = 0.004$, 95% CI [-0.317, -0.063]; $\beta = -0.152$, $p = 0.004$, 95% CI [-0.255, -0.049]; $\beta = -0.114$, $p = 0.006$, 95% CI [-0.195, -0.033]; $\beta = -0.076$, $p = 0.018$, 95% CI [-0.139, -0.013]). From age 10 to 14 the effect is no longer significant, and at age 15, deprivation has a significant effect on attention orienting towards angry faces ($\beta = 0.152$, $p = 0.034$, 95% CI [0.012, 0.293]) (Supplemental Table S12 and Supplemental Figure S4).

Supplemental Table S12 – Marginal effects of deprivation for fixed values of age on attention bias towards threat at baseline

Fixed age (years)	Deprivation	95% CI		p-value
		LB	UB	
6	-0.190	-0.317	-0.063	0.004
7	-0.152	-0.255	-0.049	0.004
8	-0.114	-0.195	-0.033	0.006
9	-0.076	-0.139	-0.013	0.018
10	-0.038	-0.091	0.015	0.162
11	0.0001	-0.057	0.057	0.997
12	0.038	-0.033	0.110	0.295
13	0.076	-0.016	0.168	0.105
14	0.114	-0.001	0.230	0.053
15	0.152	0.012	0.293	0.034

Note: Marginal effects derived from adjusted model predicting attention bias towards threat at baseline with interactions of levels of deprivation exposure with age at baseline. UB, 95% confidence interval upper bound; LB, 95% confidence interval lower bound.

Supplemental Figure S4 –Interaction of Age and Deprivation on Attention Orienting Towards Angry Faces at baseline



6. Exploratory analysis: Threat and deprivation specific associations with internalizing and externalizing psychopathology

To assess specific associations of threat and deprivation with dimensions of psychopathology, *post-hoc* independent linear models adjusted by age and sex with threat and deprivation at baseline as simultaneous predictors of (1) internalizing and (2) externalizing psychopathology at baseline, and (3) internalizing and (4) externalizing psychopathology at follow-up were tested. Results are shown on Supplemental Table S13.

Supplemental Table S13 – Effects of threat and deprivation on psychopathology, executive functions and attention bias

	Baseline			Follow-up		
	β	<i>p</i> value	CI 95%	β	<i>p</i> value	CI 95%
Internalizing						
Threat	0.143	<0.001	0.101, 0.186	-0.008	0.769	-0.059, 0.043
Deprivation	0.017	0.390	-0.021, 0.055	-0.012	0.617	-0.58, 0.034
Age	0.028	<0.001	0.013, 0.043	-0.008	0.368	-0.026, 0.009
Sex	0.067	0.018	0.012, 0.122	0.095	0.006	0.028, 0.163
Externalizing						
Threat	0.170	<0.001	0.129, 0.211	0.044	0.064	-0.002, 0.087
Deprivation	0.003	0.883	-0.034, 0.040	0.017	0.395	-0.023, 0.058
Age	-0.013	0.085	-0.027, 0.002	0.020	0.010	0.005, 0.036
Sex	-0.218	<0.001	-0.273, -0.164	-0.146	<0.001	-0.205, -0.086

Note: main effects of threat and deprivation on the outcomes were adjusted for age at the outcome's assessment and sex for the baseline and follow-up models. At the follow-up models, the effects were also adjusted by the outcome variable values at baseline.

Then, we further assessed two and three-way interactions of threat and deprivation independently with age and sex for each one of the measures at baseline and follow-up (Supplemental Table S14-S17). The only significant interaction found was one of higher levels of threat at baseline predicting higher levels of internalizing psychopathology for older children cross-sectionally ($\beta=0.033$, $p=0.002$; 95% CI [0.012, 0.053]; Supplemental Table S16 and Supplemental Figure S5).

Supplemental Table S14 – Three-way interactions among threat, age and sex

	Baseline			Follow-up		
	β	<i>p value</i>	CI 95%	β	<i>p value</i>	CI 95%
Internalizing Psychopathology						
threat	-0.374	0.270	-1.040, 0.291	-0.170	0.747	-1.207, 0.866
age	0.061	0.008	0.015, 0.106	-0.033	0.230	-0.088, 0.021
sex	0.310	0.046	0.006, 0.613	-0.144	0.557	-0.626, 0.337
threat*age	0.049	0.131	-0.015, 0.113	0.011	0.767	-0.064, 0.087
threat*sex	0.130	0.560	-0.308, 0.568	-.242	0.489	-0.445, 0.929
threat*age*sex	-0.011	0.596	-0.053, 0.006	-0.018	0.487	-0.067, 0.032
Externalizing Psychopathology						
threat	0.669	0.045	0.015, 1.324	-0.495	0.283	-1.399, 0.409
age	-0.022	0.329	-0.067, 0.022	0.014	0.568	-0.034, 0.061
sex	-0.293	0.054	-0.592, 0.005	-0.190	0.375	-0.610, 0.230
threat*age	-0.046	0.152	-0.109, 0.017	0.041	0.220	-0.025, 0.107
threat*sex	-0.290	0.187	-0.721, 0.141	0.272	0.373	-0.327, 0.871
threat*age*sex	0.026	0.208	-0.015, 0.067	-0.021	0.348	-0.064, 0.023

Supplemental Table S15 – Three-way interactions among deprivation, age and sex

	Baseline			Follow-up		
	β	<i>p value</i>	CI 95%	β	<i>p value</i>	CI 95%
Internalizing Psychopathology						
deprivation	-0.399	0.187	-0.992, 0.194	0.179	0.705	-0.749, 1.107
age	0.065	0.005	0.020, 0.111	-0.035	0.205	-0.089, 0.019
sex	0.284	0.068	-0.021, 0.590	-0.149	0.543	-0.628, 0.331
deprivation*age	0.042	0.151	-0.015, 0.099	-0.010	0.767	-0.078, 0.058
deprivation*sex	0.306	0.116	-0.076, 0.688	-0.078	0.798	-0.678, 0.521
deprivation*age*sex	-0.027	0.145	-0.064, 0.009	0.003	0.893	-0.041, 0.047
Externalizing Psychopathology						
deprivation	0.169	0.571	-0.416, 0.754	-0.034	0.935	-0.843, 0.775
age	-0.026	0.264	-0.070, 0.019	0.020	0.415	-0.028, 0.067
sex	-0.352	0.022	-0.653, -0.051	-0.166	0.438	-0.584, 0.253
deprivation*age	-0.003	0.920	-0.059, 0.053	0.005	0.856	-0.054, 0.065
deprivation*sex	-0.092	0.631	-0.469, 0.284	-0.039	0.883	-0.562, 0.483
deprivation*age*sex	0.004	0.827	-0.032, 0.040	0.003	0.898	-0.036, 0.041

Supplemental Table S16 – Two-way interactions among threat, age, and sex

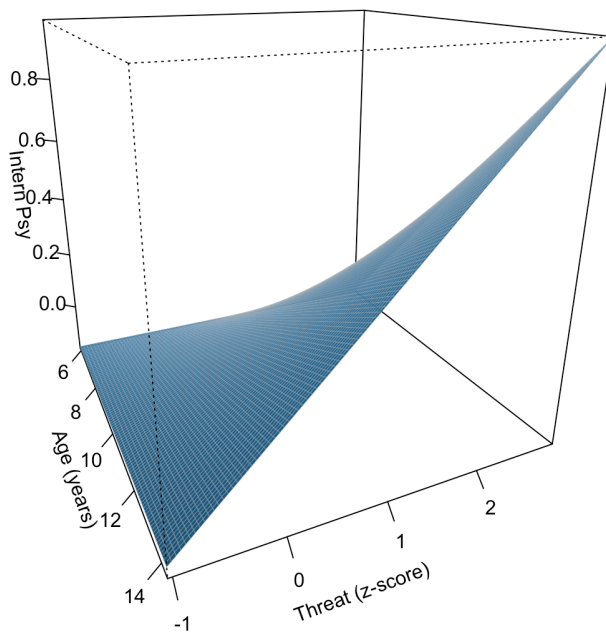
	Baseline			Follow-up		
	β	<i>p</i> value	CI 95%	β	<i>p</i> value	CI 95%
Internalizing Psychopathology						
threat	-0.206	0.089	-0.443, 0.031	0.175	0.336	-0.181, 0.530
age	0.062	0.008	0.017, 0.107	-0.032	0.252	-0.086, 0.023
sex	0.314	0.042	0.011, 0.617	-0.133	0.587	-0.614, 0.347
threat*age	0.038	0.002	0.012, 0.053	-0.014	0.269	-0.039, 0.011
threat*sex	0.013	0.734	-0.064, 0.091	0.001	0.981	-0.018, 0.052
Externalizing Psychopathology						
threat	0.276	0.021	0.043, 0.510	-0.089	0.575	-0.399, 0.222
age	-0.025	0.280	-0.069, 0.020	0.016	0.513	-0.032, 0.063
sex	-0.303	0.046	-0.602, -0.005	0.177	0.407	-0.596, 0.241
threat*age	-0.008	0.458	-0.028, 0.013	0.011	0.298	-0.010, 0.033
threat*sex	0.009	0.561	-0.094, 0.059	-0.012	0.772	-0.094, 0.070

Supplemental Table S17 – Two-way interactions among deprivation, age, and sex

	Baseline			Follow-up		
	β	<i>p</i> value	CI 95%	β	<i>p</i> value	CI 95%
Internalizing Psychopathology						
deprivation	0.012	0.909	-0.201, 0.226	0.120	0.465	-0.201, 0.440
age	0.066	0.005	0.020, 0.111	-0.035	0.206	-0.089, 0.019
sex	0.289	0.064	-0.017, 0.594	-0.149	0.543	-0.628, 0.331
deprivation*age	0.002	0.860	-0.017, 0.020	-0.006	0.599	-0.028, 0.016
deprivation*sex	0.027	0.455	-0.052, 0.007	-0.037	0.387	-0.122, 0.047
Externalizing Psychopathology						
deprivation	0.109	0.313	-0.102, 0.319	-0.083	0.559	-0.363, 0.196
age	-0.026	0.263	-0.071, 0.019	0.020	0.413	-0.028, 0.067
sex	-0.353	0.022	-0.654, -0.052	-0.165	0.438	-0.584, 0.253
deprivation*age	0.003	0.742	-0.015, 0.021	0.009	0.348	-0.010, 0.028
deprivation*sex	-0.051	0.147	-0.017, 0.041	-0.005	0.887	-0.029, 0.032

Supplemental Figure S5 –Interaction of Age and Threat on Internalizing Psychopathology at baseline

Internalizing psychopathology predicted by age and threat at baseline



7 Exploratory analysis: Mediation Models

To further assess the associations among the interest variables, we conducted exploratory analyses examining whether executive functions and attention orienting toward angry faces could serve as mechanisms linking threat and deprivation exposure to general psychopathology, as well as internalizing and externalizing psychopathology. In order to test such hypothesis, two full longitudinal mediation models were tested having threat and deprivation at baseline as concurrent predictors and general, internalizing and externalizing psychopathology at follow-up as concurrent outcomes. The difference between the two models consisted on the time point assessment of the mediators. The (1) first model has executive functions and attention orienting towards angry faces assessed at baseline as concurrent mediators, while the (2) second model had the same variables assessed at the follow up as concurrent mediators.

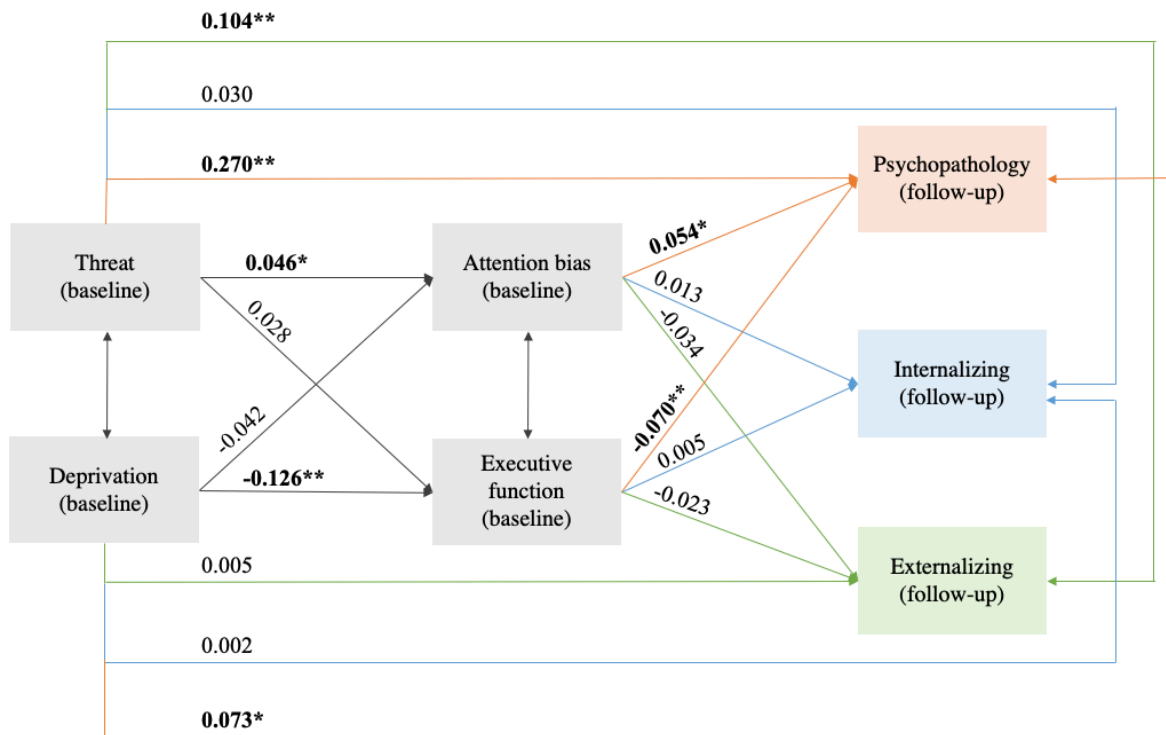
Both models yielded the same pattern of results. Direct effects were found for higher levels of threat (model 1: $\beta=0.270$, $p<0.001$; model 2: $\beta=0.269$, $p<0.001$), and higher levels of deprivation (model 1: $\beta=0.073$, $p=0.002$; model 2: $\beta=0.072$, $p=0.002$) at baseline predicting higher levels of psychopathology three years later, as well as higher levels of threat predicting higher levels of externalizing psychopathology three years later (model 1: $\beta=0.104$, $p<0.001$; model 2: $\beta=0.099$, $p<0.001$). A small mediation effect was found for higher levels of deprivation at baseline predicting higher levels of psychopathology three years later through worse performance on executive function tasks (model 1: $\beta=0.009$, $p=0.005$; model 2: $\beta=0.008$, $p=0.006$). Results for model one are presented in the Supplemental Table 18 and Supplemental Figure S6, while results for model two are presented in the Supplemental Table 19 and Supplemental Figure S7.

Supplemental Table S18 – Mediation model of the association of adversity with psychopathology with mediators (attention bias and executive functions) measured at baseline

	Psychopathology		Internalizing		Externalizing	
	β	<i>p value</i>	β	<i>p value</i>	β	<i>p value</i>
Direct effects						
Threat	0.270	<0.001	0.030	0.219	0.104	<0.001
Deprivation	0.073	0.002	0.002	0.922	0.005	0.842
Indirect effects						
Threat						
Attention bias	0.003	0.125	0.001	0.598	-0.002	0.250
Executive function	-0.002	0.245	0.000	0.821	-0.001	0.429
Deprivation						
Attention bias	-0.002	0.154	-0.001	0.601	0.001	0.264
Executive function	0.009	0.005	-0.001	0.818	0.003	0.312
Total effects						
Threat	0.328	<0.001	0.122	0.010	0.120	0.004
Deprivation	-0.111	0.1018	-0.148	0.004	-0.221	<0.001

Note: model having threat and deprivation at baseline as concurrent predictors of psychopathology, internalizing psychopathology and externalizing psychopathology at follow-up with attention orienting towards angry faces and executive functions at baseline as mediators.

Supplemental Figure S6 – Mediation model of the association of adversity with psychopathology with mediators (attention bias and executive functions) measured at baseline



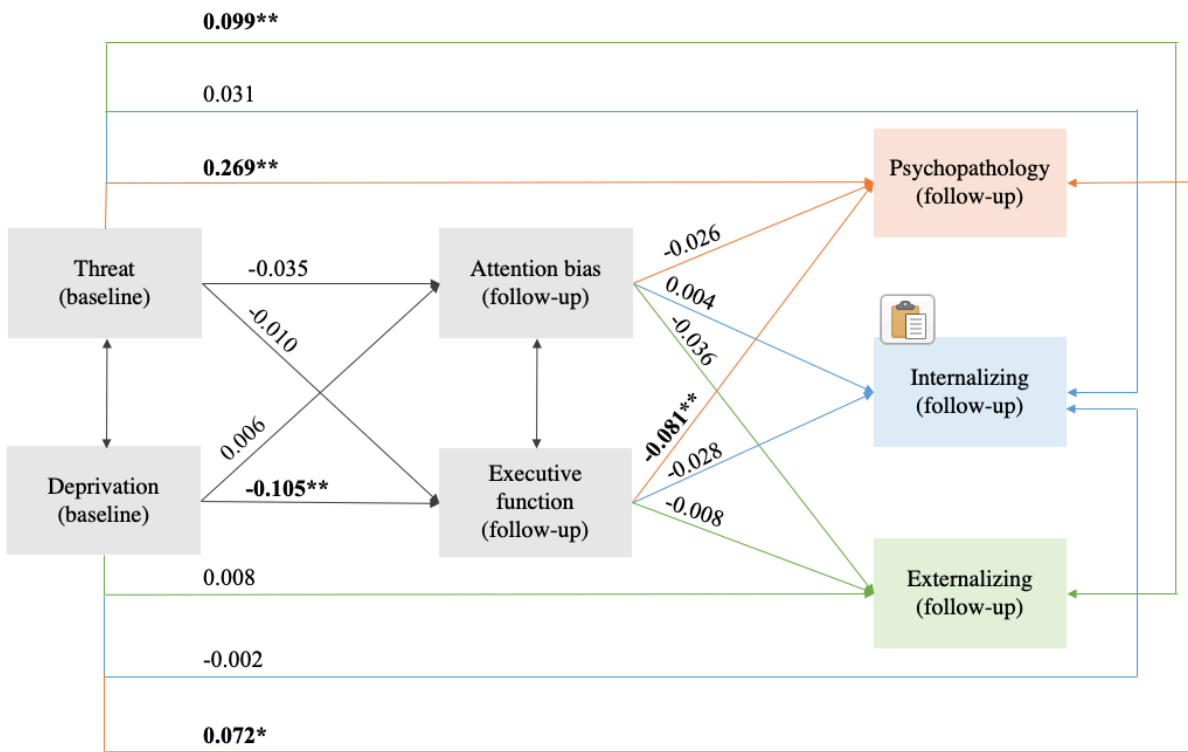
*p<0.05. **p<0.001.

Supplemental Table S19 – Mediation model of the association of adversity with psychopathology with mediators (attention bias and executive functions) measured at baseline

	Psychopathology		Internalizing		Externalizing	
	β	<i>p value</i>	β	<i>p value</i>	β	<i>p value</i>
Direct effects						
Threat	0.269	<0.001	0.031	0.205	0.099	<0.001
Deprivation	0.072	0.002	-0.002	0.945	0.008	0.728
Indirect effects						
Threat						
Attention bias	0.001	0.399	-0.000	0.867	0.001	0.335
Executive function	0.001	0.702	0.000	0.715	0.000	0.795
Deprivation						
Attention bias	-0.000	0.823	0.000	0.892	-0.000	0.822
Executive function	0.008	0.006	0.003	0.252	0.001	0.729
Total effects						
Threat	0.118	0.010	-0.038	0.491	0.011	0.866
Deprivation	-0.133	0.022	-0.124	0.035	-0.134	0.021

Note: model having threat and deprivation at baseline as concurrent predictors of psychopathology, internalizing psychopathology and externalizing psychopathology at follow-up with attention orienting towards angry faces and executive functions at follow-up as mediators.

Supplemental Figure S7 – Mediation model of the association of adversity with psychopathology with Mediators (attention bias and executive functions) measured at follow-up



*p<0.05. **p<0.001.

8 References

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Conventional criteria versus new alternatives. *Structural Equation Modeling: A Multidisciplinary Journal*, 6(1), 1–55.

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