**Supplement 2**

*Proportional odds logistic regression with promotive factors, anxiety, or depression at T1, and the interaction between promotive factors and T1 diagnosis as predictors of anxiety or depression at T2*

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| **Model** | **T1 predictors** | **T2 diagnostic criteria fulfilled or in partial remission, OR (95% CI)** |
|  |  | **T2 Anxiety** | **T2 Depression** |
| Structured style + anxiety + interaction | Structured style (SS) | 0.81 (0.65 to 1.00) | **-k** |
| Anxiety with SS centered 25th %tilea | **2.34 (1.27 to 4.31)** | - |
| Anxiety with SS centered 75th %tileb | **2.48 (1.14 to 5.41)** | - |
| Interaction | 1.04 (0.55 to 1.98) | - |
| Personal competence + anxiety + interaction | Personal competence (PC) | **0.66 (0.52 to 0.83)** | **-** |
| Anxiety with PC centered 25th %tilec | **2.10 (1.19 to 3.70)** | - |
| Anxiety with PC centered 75th %tiled | **2.36 (1.00 to 5.55)** | - |
| Interaction | 1.09 (0.60 to 1.96) | - |
| Social competence + anxiety + interaction | Social competence (SC) | **0.68 (0.54 to 0.85)** | **-** |
| Anxiety with SC centered 25th %tilee | **2.07 (1.17 to 3.65)** | - |
| Anxiety with SC centered 75th %tilef | **2.38 (1.05 to 5.38)** | - |
| Interaction | 1.12 (0.61 to 2.06) | - |
| Family functioning + anxiety + interaction | Family functioning (FF) | **0.61 (0.44 to 0.85)** | **-** |
| Anxiety with FF centered 25th %tileg | **2.01 (1.08 to 3.74)** | - |
| Anxiety with FF centered 75th %tileh | **3.03 (1.54 to 5.93)** | - |
| Interaction | 1.64 (0.71 to 3.78) | - |
| Social resources + anxiety + interaction | Social resources (SR) | **0.78 (0.62 to 0.99)** | **-** |
| Anxiety with SR centered 25th %tilei | **2.40 (1.38 to 4.19)** | - |
| Anxiety with SR centered 75th %tilej | 1.88 (0.85 to 4.19) | - |
| Interaction | 0.78 (0.40 to 1.53) | - |
| Structured style + depression + interaction | Structured style (SS) | 0.81 (0.64 to 1.03) | **0.62 (0.45 to 0.87)** |
| Depression with SS centered 25th %tilea | **1.80 (1.13 to 2.86)** | **1.78 (1.02 to 3.12)** |
| Depression with SS centered 75th %tileb | **2.21 (1.05 to 4.62)** | 2.45 (0.92 to 6.52) |
| Interaction | 1.17 (0.70 to 1.95) | 1.27 (0.66 to 2.44) |
| Personal competence + depression + interaction | Personal competence (PC) | **0.71 (0.55 to 0.92)** | **0.46 (0.32 to 0.67)** |
| Depression with PC centered 25th %tilec | 1.59 (0.98 to 2.56) | 1.28 (0.69 to 2.35) |
| Depression with PC centered 75th %tiled | 1.24 (0.50 to 3.05) | 1.29 (0.36 to 4.64) |
| Interaction | 0.84 (0.49 to 1.44) | 1.01 (0.50 to 2.04) |
| Social competence + depression + interaction | Social competence (SC) | **0.75 (0.59 to 0.97)** | **0.56 (0.40 to 0.78)** |
| Depression with SC centered 25th %tilee | **1.74 (1.08 to 2.81)** | 1.61 (0.91 to 2.86) |
| Depression with SC centered 75th %tilef | 1.18 (0.56 to 2.47) | 2.03 (0.79 to 5.19) |
| Interaction | 0.73 (0.43 to 1.23) | 1.20 (0.65 to 2.22) |
| Family functioning + depression + interaction | Family functioning (FF) | **0.66 (0.45 to 0.95)** | **0.52 (0.31 to 0.86)** |
| Depression with FF centered 25th %tileg | **1.72 (1.07 to 2.76)** | 1.71 (0.97 to 3.04) |
| Depression with FF centered 75th %tileh | **2.32 (1.18 to 4.56)** | 2.12 (0.88 to 5.09) |
| Interaction | 1.43 (0.72 to 2.85) | 1.29 (0.55 to 3.01) |
| Social resources + depression + interaction | Social resources (SR) | **0.75 (0.58 to 0.98)** | **0.71 (0.51 to 0.99)** |
| Depression with SR centered 25th %tilei | **1.81 (1.14 to 2.86)** | **1.83 (1.03 to 3.25)** |
| Depression with SR centered 75th %tilej | **2.13 (1.09 to 4.18)** | 1.86 (0.78 to 4.43) |
| Interaction | 1.18 (0.73 to 1.92) | 1.02 (0.57 to 1.82) |

*Note.* The proportional odds logistic regression includes three category-dependent variable (T2) and dichotomous T1 diagnoses and continuous T1 protective factors (higher scores represent higher levels of the promotive factors) as predictors in each model. Statistically significant odds ratios in bold (*p* < .05).

a SS 25th%tile = 2.67

b SS 75th%tile = 4.00

c PC 25th%tile = 2.60

d PC 75th %tile = 4.00

e SC 25th %tile = 3.25

f SC 75th %tile = 4.50

g FF 25th %tile = 2.50

h FF 75th %tile = 3.33

i SR 25th %tile = 3.80

j SR 75th %tile = 4.80

k Heterotypic continuity of T1 anxiety predicting T2 depression was not supported in XX. Hence, results are not reported for these associations.