

Data supplement

Main paths	B (standardised coefficient β/r)		
	Model A ¹	Model B ²	Model C ³
Slope (smoking) on intercept (mental health ^a)	0.25 (0.35)**	0.17 (0.25)**	0.08 (0.21)**
Slope (mental health ^a) on intercept (smoking)	0.02 (0.08)	0.02 (0.11)	0.04 (0.13)
Intercept (smoking) with intercept (mental health ^a)	0.11 (0.15)*	0.06 (0.08)	0.07 (0.05)
Slope (smoking) with slope (mental health ^a)	-0.01 (-0.08)	-0.01 (-0.08)	-0.00 (-0.01)
Intercept (smoking) with slope (smoking)	0.29 (0.55)**	0.24 (0.47)**	0.27 (0.48)**
Intercept (mental health ^a) with slope (mental health ^a)	=	-0.06 (-0.42)	=
Model fit			
n	1046	2359	2359
RMSEA; 90% CI	0.002; 0.000-0.024	0.003; 0.000-0.016	0.020; 0.012-0.027
CFI	1.000	1.000	0.997
TLI	1.000	1.000	0.995
χ^2 -test (df), P	29.1 (29), 0.460	28.6 (28), 0.435	61.8 (32), 0.001

a. LGCM, latent growth curve models; Depending on model either CES-D score or CES-D caseness (CES-D score ≥4).

1. Complete case analysis of minimally adjusted model.

2. Minimally adjusted model with all paths included.

3. Minimally adjusted model using CES-D score as a continuous variable;

*P<0.05, **P<0.01