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| **Appendix Table A1.** *Criteria used to define covariates* |
| Covariate | Parental alcohol-related problems (queried separately for biological mother and biological father) |
| Section of interview | Alcohol |
|  | Endorsement of item 1 or 2 by either respondent or her sister (if included in the sample) |
| Items | 1. Have you ever felt that your biological mother/father was an excessive drinker? |
|  | 2. Has drinking ever caused your biological mother/father to have problems with health, family, job or police, or other problems? |
| Covariate | Childhood physical abuse or neglect (CPAN) |
| Section of interview | Parental Discipline and Early Childhood Experiences |
|  | Endorsement of ‘often’ to items 1, 2, or 3 (queried separately for mother figure and father figure), ‘Yes’ to item 4, or either ‘Non-physical harsh’ or ‘Physical harsh’ to item 5 |
| Items | When you were 6 to 13.. |
|  | 1. When you did something wrong, how often were you hit with a belt or stick or something like that by yourmother figure/father figure? |
| (MOFAM only) | 2. When you did something wrong, how often were you punched by your mother figure/father figure?  |
|  | 3. How often did your mother figure/father figure punish you so hard that you hurt the next day? |
|  | ‘Yes’ to item 4: |
|  | 4. Were you ever physically injured or hurt on purpose by an adult (e.g., having broken bones or burns)? |
|  | 5. What was the usual way in which your parents punished or disciplined you? |
|  |  Non-physical harsh (e.g., lock in closet, deprive of food) |
|  |  Physical harsh (e.g., use weapon, kick) |
| Section of interview | Traumatic Events |
| Items | 1. Physically abused as a child |
|  | 2. Seriously neglected as a child |
| Covariate | Childhood sexual abuse (CSA) |
| Section of interview | Traumatic Events |
|  | Endorsement of event 1 or 2, with reported age at first experience 15 years or younger  |
| Items | 1. Raped |
|  | 2. Sexually molested |
| Section of interview | Health Problems and Health Habits |
|  | Endorsement of item, with reported age at first experience 15 years or younger |
| Item | Has anyone ever forced you to have sexual intercourse? |
| Section of interview | Parental Discipline and Early Childhood Experiences |
| Items | 1. Before you turned 16, was there any forced sexual contact between you and any family member like a parent or step-parent, grandfather, etc? By sexual contact I mean their touching your sexual parts, your touching their sexual parts or intercourse. |
|  | 2. Before you turned 16, was there any forced sexual contact between you and anyone who was 5 or more years older than you (other than a family member)?  |
| Covariate | Conduct disorder |
|  | DSM-IV diagnostic criteria |
| Covariate | Major depressive disorder |
|  | DSM-IV diagnostic criteria |
| Covariate | Regular smoking |
|  | Smoking greater than 20 cigarettes (lifetime) and smoking at least once a week for 2 months. |
|  | A lower threshold than the standard 100 cigarettes used with adult samples was chosen given the substantial number of participants who were under the age of 18 when smoking behaviors were first assessed. This intensity of smoking is associated with loss of control over smoking and nicotine dependence in young smokers [DiFranza et al., 2007]. |

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| **Appendix Table A2**. *Prevalence of alcohol and cannabis use disorder symptoms and rate of transition from initiation to onset of first symptom by ethnicity and order of initiation* |
| **Substance** |  | **Ethnicity** | **Order of initiation** |
| AA | EA | Cannabis 1st | Same age | Alcohol 1st | Cannabisonly | Alcohol only | Any |
| Cannabis | Ever use |  | 49.7%(n=369) | 44.4%(n=1491) |  |  |  |  |  |  |
| Transition to 1st symptom(among users) | Same year | 9.2% | 5.8% | 8.0% | 8.0% | 5.5% | 6.2% | ---------- | 6.5% |
| 1-2 years | 7.9% | 9.0% | 9.9% | 10.7% | 7.9% | 0.0% | ---------- | 8.8% |
| 3+ years | 10.3% | 6.0% | 14.9% | 7.7% | 4.2% | 9.4% | ---------- | 6.9% |
| Never | 72.6% | 79.2% | 67.2% | 73.6%. | 82.4% | 84.4% | ---------- | 77.8% |
| Alcohol | Ever drink |  | 78.7%(n=585) | 88.1%(n=2955) |  |  |  |  |  |  |
| Transition to 1st symptom(among drinkers) | Same year | 8.7% | 9.2% | 14.2% | 15.5% | 10.6% | ---------- | 5.7% | 9.1% |
| 1-2 years | 11.3% | 19.8% | 18.9% | 22.4% | 29.5% | ---------- | 10.3% | 18.4% |
| 3+ years | 9.7% | 10.6% | 8.7% | 12.2% | 18.6% | ---------- | 5.2% | 10.5% |
| Never | 70.3% | 60.4% | 58.2% | 49.9% | 41.3% | ---------- | 78.9% | 62.0% |