**Online Supplement (OS): Table 1-OS** Fit indices for factor mixture models (FMMs) (*N* = 8,580)

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Model | Log-likelihood | Par. | AIC | BIC | ssaBIC | LRT (*p)* | Entropy |
| 2 | -39160.802 | 27 | 78375.603 | 78566.147 | 78480.346 | -45144.722 (0.0000) | .895 |
| 3 | -37930.012 | 32 | 75924.023 | 76149.853 | 76048.163 | -39160.802 (0.0000) | .798 |
| 4 | -37269.243 | 37 | 74612.486 | 74873.602 | 74756.022 | -37930.012 (0.0000) | .813 |
| 5 | -37138.709 | 42 | 74361.148 | 74657.820 | 74524.351 | -37269.243 (0.0000) | .827 |
| 6 | -37030.889 | 47 | 74155.777 | 74487.465 | 74338.108 | -37154.287 (0.0000) | .790 |
| 7 | -36926.200 | 52 | 73956.400 | 74323.374 | 74158.127 | -37030.889  (0.0001) | .734 |
| 8 | -36846.718 | 57 | 73807.436 | 74209.696 | 74028.560 | -36926.200 (0.5031) | .746 |

Par., Number of free parameters; AIC, Akaike information criterion; BIC, Bayesian information criterion; ssaBIC, Sample size adjusted BIC; LRT, Vuong-Lo-Mendell-Rubin likelihood ratio test

**OS: Table 2-OS** Predictors of NSE class membership (Class 7 reference class (baseline NSE)) (*N* = 8,580)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | OR (95% CI) | | | | | |
| Predictors | **Class 1** | **Class 2** | **Class 3** | **Class 4** | **Class 5** | **Class 6** |
| **Sociodemographic** |  |  |  |  |  |  |
| Female | 2.60 (1.62-4.16)\*\*\* | 2.44 (1.91-3.11)\*\*\* | 2.39 (1.96-2.92)\*\*\* | 1.96 (1.48-2.60)\*\*\* | 1.77 (1.51-2.08)\*\*\* | 1.34 (1.11-1.63)\*\* |
| Agea <24 | 15.88 (5.09-49.57)\*\*\* | 3.50 (2.10-5.83)\*\*\* | 1.00 (0.65-1.55) | 2.57 (1.52-4.36)\*\*\* | 1.50 (1.09-2.05)\* | 0.95 (0.65-1.39) |
| 25-34 | 10.54 (3.53-31.43)\*\*\* | 3.74 (2.39-5.87)\*\*\* | 1.45 (1.03-2.04)\* | 1.42 (0.86-2.34) | 1.38 (1.06-1.80)\* | 1.07 (0.78-1.47) |
| 35-44 | 5.27 (1.72-16.15)\*\* | 3.97 (2.54-6.21)\*\*\* | 1.78 (1.28-2.48)\*\*\* | 1.99 (1.23-3.22)\*\* | 1.52 (1.17-1.97)\*\* | 1.11 (0.81-1.52) |
| 45-54 | 2.35 (0.72-7.67) | 3.00 (1.90-4.73)\*\*\* | 1.93 (1.39-2.69)\*\*\* | 1.67 (1.02-2.74)\* | 1.36 (1.04-1.78)\* | 1.05 (0.76-1.45) |
| 55-64 | 0.80 (0.19-3.32) | 2.49 (1.59-3.88)\*\*\* | 1.51 (1.10-2.08)\* | 1.57 (0.98-2.51) | 0.91 (0.70-1.18) | 1.10 (0.82-1.47) |
| Non-white ethnicity | 0.31 (0.11-0.84)\* | 0.57 (0.35-0.92)\* | 1.07 (0.76-1.52) | 1.59 (1.04-2.43)\* | 1.09 (0.82-1.45) | 1.24 (0.88-1.74) |
| Incomeb <£5,199 | 1.87 (0.52-6.73) | 3.05 (1.63-5.71)\*\*\* | 0.98 (0.66-1.45) | 2.47 (1.21-5.02)\* | 2.30 (1.62-3.27)\*\*\* | 2.16 (1.37-3.40)\*\*\* |
| £5,200-£15,599 | 2.04 (0.60-6.96) | 2.50 (1.37-4.57)\*\* | 1.14 (0.80-1.63) | 2.14 (1.09-4.22)\* | 1.82 (1.31-2.53)\*\*\* | 1.89 (1.24-2.88)\*\* |
| £15,600-£33,799 | 0.65 (0.17-2.52) | 1.63 (0.88-3.02) | 1.02 (0.71-1.47) | 1.42 (0.71-2.86) | 1.52 (1.09-2.12)\* | 1.53 (1.00-2.35) |
| Unemployed | 1.89 (1.19-3.00)\*\* | 1.28 (1.00-1.64) | 1.28 (1.03-1.60)\* | 1.26 (0.93-1.69) | 0.85 (0.71-1.03) | 1.03 (0.82-1.29) |
| Rural area | 1.04 (0.67-1.59) | 1.11 (0.90-1.36) | 1.02 (0.86-1.22) | 1.05 (0.82-1.35) | 0.99 (0.86-1.14) | 0.96 (0.81-1.15) |
| Not in a couple | 1.61 (1.06-2.45)\* | 1.79 (1.45-2.22)\*\*\* | 1.63 (1.36-1.94)\*\*\* | 1.38 (1.06-1.78)\* | 0.97 (0.83-1.13) | 1.71 (1.43-2.04)\*\*\* |
| **Substance use** |  |  |  |  |  |  |
| Drink problem | 1.78 (1.18-2.69)\*\* | 1.08 (0.85-1.37) | 1.29 (1.06-1.57)\* | 1.55 (1.18-2.03)\*\* | 1.04 (0.88-1.23) | 1.16 (0.95-1.42) |
| Drug dependence | 3.11 (1.71-5.65)\*\*\* | 1.60 (0.97-2.63) | 2.34 (1.54-3.57)\*\*\* | 1.47 (0.80-2.68) | 0.82 (0.48-1.40) | 2.13 (1.36-3.33)\*\*\* |
| **Adversities** |  |  |  |  |  |  |
| Illness, injury or assault | 2.73 (1.81-4.11)\*\* | 1.52 (1.23-1.89)\*\*\* | 1.49 (1.24-1.78)\*\*\* | 1.04 (0.79-1.37) | 1.07 (0.91-1.26) | 1.23 (1.02-1.48)\* |
| Divorce or separation | 1.58 (1.04-2.42)\* | 1.36 (1.10-1.70)\*\* | 1.75 (1.47-2.10)\*\*\* | 1.19 (0.91-1.55) | 0.99 (0.84-1.16) | 1.37 (1.14-1.65)\*\*\* |
| Sacked or made redundant | 1.31 (0.84-2.03) | 1.20 (0.95-1.51) | 1.27 (1.05-1.53)\* | 0.90 (0.68-1.20) | 1.09 (0.92-1.28) | 0.88 (0.72-1.08) |
| Out of work >1 month | 2.12 (1.38-3.25)\*\*\* | 1.25 (0.98-1.59) | 1.41 (1.15-1.73)\*\*\* | 1.26 (0.94-1.69) | 1.15 (0.96-1.38) | 1.03 (0.83-1.28) |
| Major financial crisis | 1.37 (0.84-2.25) | 1.86 (1.42-2.44)\*\*\* | 1.56 (1.23-1.96)\*\*\* | 1.27 (0.89-1.82) | 0.96 (0.76-1.23) | 1.28 (0.98-1.67) |
| Problems with the law | 1.09 (0.64-1.85) | 1.16 (0.83-1.61) | 1.15 (0.87-1.51) | 1.00 (0.65-1.54) | 0.99 (0.75-1.31) | 0.93 (0.68-1.28) |
| Bullying | 2.54 (1.68-3.84)\*\*\* | 2.23 (1.76-2.82)\*\*\* | 2.37 (1.94-2.90)\*\*\* | 2.33 (1.75-3.09)\*\*\* | 1.54 (1.28-1.86)\*\*\* | 1.71 (1.37-2.13)\*\*\* |
| Violence at work | 0.61 (0.27-1.40) | 0.85 (0.53-1.37) | 1.08 (0.74-1.57) | 0.93 (0.52-1.66) | 0.71 (0.47-1.08) | 1.16 (0.77-1.74) |
| Violence at home | 1.57 (0.97-2.54) | 1.80 (1.33-2.43)\*\*\* | 1.39 (1.05-1.83)\* | 1.95 (1.33-2.84)\*\*\* | 0.99 (0.72-1.36) | 1.21 (0.87-1.68) |
| Sexual abuse | 5.39 (3.06-9.50)\*\*\* | 4.28 (2.86-6.41)\*\*\* | 2.93 (1.98-4.34)\*\*\* | 1.64 (0.91-2.94) | 1.58 (1.00-2.50)\* | 1.61 (0.97-2.67) |
| Runaway from home | 3.27 (2.00-5.32)\*\* | 1.94 (1.35-2.79)\*\*\* | 1.82 (1.30-2.54)\*\*\* | 1.27 (0.78-2.07) | 1.10 (0.75-1.61) | 1.24 (0.82-1.88) |
| Homeless | 2.16 (1.23-3.79)\*\* | 1.52 (1.02-2.29)\* | 1.80 (1.26-2.58)\*\*\* | 1.56 (0.93-2.63) | 0.97 (0.61-1.53) | 0.91 (0.56-1.48) |
| **Psychiatric Diagnoses** |  |  |  |  |  |  |
| Any disorderc | 26.27  (16.44-41.99)\*\*\* | 13.72 (9.99-18.84)\*\*\* | 4.54 (3.25-6.34)\*\*\* | 13.55 (9.48-19.37)\*\*\* | 2.65 (1.84-3.80)\*\*\* | 6.48 (4.66-9.03)\*\*\* |

*Note.* \* p < .05, \*\* p < .01, \*\*\* p < .001. Reference categories: a >65, b>£33,800. c Any disorder variable includes panic disorder, GAD, OCD, specific phobia, social phobia or psychosis.