|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Parameter  **eTable 1: Self-reported standardized and unstandardized coefficients for the final ALT-SR model** | | | | Standardized coefficient | Standard error | *p* | Unstandardized coefficient | Standard error | *p* |
| *Within-person correlations* | | | |  |  |  |  |  |  |
| Age 11 DEP | & | Age 11 ANX | | 0.549 | 0.039 | **<0.001** | 12.213 | 1.527 | **<0.001** |
| Age 12 DEP | & | Age 12 ANX | | 0.574 | 0.04 | **<0.001** | 8.864 | 0.885 | **<0.001** |
| Age 13 DEP | & | Age 13 ANX | | 0.448 | 0.061 | **<0.001** | 6.914 | 1.039 | **<0.001** |
| Age 13 SOM | & | Age 13 ANX | | 0.425 | 0.049 | **<0.001** | 3.499 | 0.559 | **<0.001** |
| Age 13 SOM | & | Age 13 DEP | | 0.374 | 0.062 | **<0.001** | 3.163 | 0.615 | **<0.001** |
| Age 14 DEP | & | Age 14 ANX | | 0.432 | 0.049 | **<0.001** | 6.671 | 0.821 | **<0.001** |
| Age 14 SOM | & | Age 14 ANX | | 0.442 | 0.058 | **<0.001** | 3.764 | 0.538 | **<0.001** |
| Age 14 SOM | & | Age 14 DEP | | 0.417 | 0.074 | **<0.001** | 3.641 | 0.717 | **<0.001** |
| Age 15 DEP | & | Age 15 ANX | | 0.577 | 0.038 | **<0.001** | 8.915 | 0.884 | **<0.001** |
| Age 15 SOM | & | Age 15 ANX | | 0.533 | 0.045 | **<0.001** | 4.532 | 0.482 | **<0.001** |
| Age 15 SOM | & | Age 15 DEP | | 0.388 | 0.063 | **<0.001** | 3.387 | 0.654 | **<0.001** |
| Age 16 DEP | & | Age 16 ANX | | 0.533 | 0.037 | **<0.001** | 8.236 | 0.698 | **<0.001** |
| Age 16 SOM | & | Age 16 ANX | | 0.421 | 0.066 | **<0.001** | 3.58 | 0.61 | **<0.001** |
| Age 16 SOM | & | Age 16 DEP | | 0.269 | 0.062 | **<0.001** | 2.351 | 0.598 | **<0.001** |
| Age 17 DEP | & | Age 17 ANX | | 0.43 | 0.051 | **<0.001** | 6.639 | 0.921 | **<0.001** |
| Age 17 SOM | & | Age 17 ANX | | 0.359 | 0.053 | **<0.001** | 3.052 | 0.496 | **<0.001** |
| Age 17 SOM | & | Age 17 DEP | | 0.322 | 0.054 | **<0.001** | 2.818 | 0.499 | **<0.001** |
| *Within-person stability* | | | |  |  |  |  |  |  |
| Age 11 ANX | → | Age 12 ANX | | 0.192 | 0.074 | **0.01** | 0.168 | 0.064 | **0.008** |
| Age 12 ANX | → | Age 13 ANX | | 0.306 | 0.07 | **<0.001** | 0.315 | 0.078 | **<0.001** |
| Age 13 ANX | → | Age 14 ANX | | 0.359 | 0.058 | **<0.001** | 0.374 | 0.065 | **<0.001** |
| Age 14 ANX | → | Age 15 ANX | | 0.431 | 0.043 | **<0.001** | 0.449 | 0.049 | **<0.001** |
| Age 15 ANX | → | Age 16 ANX | | 0.352 | 0.081 | **<0.001** | 0.339 | 0.086 | **<0.001** |
| Age 16 ANX | → | Age 17 ANX | | 0.476 | 0.039 | **<0.001** | 0.51 | 0.043 | **<0.001** |
| Age 11 DEP | → | Age 12 DEP | | 0.093 | 0.068 | 0.17 | 0.076 | 0.056 | 0.176 |
| Age 12 DEP | → | Age 13 DEP | | 0.414 | 0.042 | **<0.001** | 0.463 | 0.055 | **<0.001** |
| Age 13 DEP | → | Age 14 DEP | | 0.33 | 0.066 | **<0.001** | 0.318 | 0.068 | **<0.001** |
| Age 14 DEP | → | Age 15 DEP | | 0.329 | 0.071 | **<0.001** | 0.33 | 0.078 | **<0.001** |
| Age 15 DEP | → | Age 16 DEP | | 0.361 | 0.054 | **<0.001** | 0.369 | 0.063 | **<0.001** |
| Age 16 DEP | → | Age 17 DEP | | 0.38 | 0.059 | **<0.001** | 0.382 | 0.07 | **<0.001** |
| Age 13 SOM | → | Age 14 SOM | | 0.118 | 0.053 | **0.027** | 0.125 | 0.058 | 0.031 |
| Age 14 SOM | → | Age 15 SOM | | 0.163 | 0.075 | 0.03 | 0.165 | 0.08 | 0.038 |
| Age 15 SOM | → | Age 16 SOM | | 0.164 | 0.09 | 0.069 | 0.166 | 0.094 | 0.076 |
| Age 16 SOM | → | Age 17 SOM | | 0.351 | 0.059 | **<0.001** | 0.378 | 0.071 | **<0.001** |
| *Within-person cross-lags* | | | |  |  |  |  |  |  |
| Age 11 DEP | → | Age 12 ANX | | 0.018 | 0.034 | 0.608 | 0.014 | 0.027 | 0.606 |
| Age 12 DEP | → | Age 13 ANX | | 0.014 | 0.027 | 0.608 | 0.014 | 0.027 | 0.606 |
| Age 13 DEP | → | Age 14 ANX | | 0.015 | 0.029 | 0.608 | 0.014 | 0.027 | 0.606 |
| Age 14 DEP | → | Age 15 ANX | | 0.014 | 0.027 | 0.608 | 0.014 | 0.027 | 0.606 |
| Age 15 DEP | → | Age 16 ANX | | 0.014 | 0.028 | 0.61 | 0.014 | 0.027 | 0.606 |
| Age 16 DEP | → | Age 17 ANX | | 0.014 | 0.027 | 0.607 | 0.014 | 0.027 | 0.606 |
| Age 11 ANX | → | Age 12 DEP | | 0.127 | 0.04 | **0.001** | 0.114 | 0.036 | **0.001** |
| Age 12 ANX | → | Age 13 DEP | | 0.1 | 0.031 | **0.002** | 0.114 | 0.036 | **0.001** |
| Age 13 ANX | → | Age 14 DEP | | 0.107 | 0.034 | **0.002** | 0.114 | 0.036 | **0.001** |
| Age 14 ANX | → | Age 15 DEP | | 0.111 | 0.035 | **0.002** | 0.114 | 0.036 | **0.001** |
| Age 15 ANX | → | Age 16 DEP | | 0.113 | 0.035 | **0.001** | 0.114 | 0.036 | **0.001** |
| Age 16 ANX | → | Age 17 DEP | | 0.108 | 0.035 | **0.002** | 0.114 | 0.036 | **0.001** |
| Age 12 DEP | → | Age 13 SOM | | 0.136 | 0.034 | **<0.001** | 0.074 | 0.019 | **<0.001** |
| Age 13 DEP | → | Age 14 SOM | | 0.144 | 0.037 | **<0.001** | 0.074 | 0.019 | **<0.001** |
| Age 14 DEP | → | Age 15 SOM | | 0.136 | 0.036 | **<0.001** | 0.074 | 0.019 | **<0.001** |
| Age 15 DEP | → | Age 16 SOM | | 0.135 | 0.034 | **<0.001** | 0.074 | 0.019 | **<0.001** |
| Age 16 DEP | → | Age 17 SOM | | 0.128 | 0.033 | **<0.001** | 0.074 | 0.019 | **<0.001** |
| Age 12 ANX | → | Age 13 SOM | | 0.179 | 0.043 | **<0.001** | 0.1 | 0.025 | **<0.001** |
| Age 13 ANX | → | Age 14 SOM | | 0.174 | 0.043 | **<0.001** | 0.1 | 0.025 | **<0.001** |
| Age 14 ANX | → | Age 15 SOM | | 0.178 | 0.043 | **<0.001** | 0.1 | 0.025 | **<0.001** |
| Age 15 ANX | → | Age 16 SOM | | 0.184 | 0.045 | **<0.001** | 0.1 | 0.025 | **<0.001** |
| Age 16 ANX | → | Age 17 SOM | | 0.164 | 0.04 | **<0.001** | 0.1 | 0.025 | **<0.001** |
| Age 13 SOM | → | Age 14 ANX | | 0.08 | 0.048 | 0.094 | 0.155 | 0.091 | 0.09 |
| Age 14 SOM | → | Age 15 ANX | | 0.082 | 0.049 | 0.093 | 0.155 | 0.091 | 0.09 |
| Age 15 SOM | → | Age 16 ANX | | 0.086 | 0.053 | 0.105 | 0.155 | 0.091 | 0.09 |
| Age 16 SOM | → | Age 17 ANX | | 0.081 | 0.049 | 0.101 | 0.155 | 0.091 | 0.09 |
| Age 13 SOM | → | Age 14 DEP | | 0.028 | 0.052 | 0.588 | 0.056 | 0.103 | 0.587 |
| Age 14 SOM | → | Age 15 DEP | | 0.03 | 0.055 | 0.588 | 0.056 | 0.103 | 0.587 |
| Age 15 SOM | → | Age 16 DEP | | 0.03 | 0.055 | 0.591 | 0.056 | 0.103 | 0.587 |
| Age 16 SOM | → | Age 17 DEP | | 0.03 | 0.056 | 0.591 | 0.056 | 0.103 | 0.587 |
| *Between-person covariances* | | | |  |  |  |  |  |  |
| DEP*intercept* | & | ANX*intercept* | | 0.509 | 0.09 | **<0.001** | 3.172 | 0.852 | **<0.001** |
| SOM*intercept* | & | ANX*intercept* | | 0.425 | 0.062 | **<0.001** | 2.447 | 0.547 | **<0.001** |
| DEP*intercept* | & | SOM*intercept* | | 0.538 | 0.077 | **<0.001** | 2.106 | 0.51 | **<0.001** |
| ANX*slope* | & | ANX*intercept* | | 0.251 | 0.131 | 0.055 | 0.33 | 0.167 | 0.048 |
| *Between-person regressions* | | | |  |  |  |  |  |  |
| Education | → | ANX*intercept* | | -0.074 | 0.064 | 0.245 | -0.269 | 0.233 | 0.249 |
| Ethnicity | → | ANX*intercept* | | -0.029 | 0.044 | 0.506 | -0.282 | 0.421 | 0.503 |
| Sex | → | ANX*intercept* | | 0.411 | 0.052 | **<0.001** | 3.029 | 0.391 | **<0.001** |
| Income | → | ANX*intercept* | | -0.119 | 0.05 | **0.016** | -0.158 | 0.069 | **0.022** |
| Physical abuse | → | ANX*intercept* | | 0.194 | 0.064 | **0.003** | 1.465 | 0.472 | **0.002** |
| Sexual abuse | → | ANX*intercept* | | 0.081 | 0.059 | 0.166 | 1.086 | 0.792 | 0.17 |
| Victimization | → | ANX*intercept* | | 0.193 | 0.049 | **<0.001** | 1.929 | 0.493 | **<0.001** |
| Education | → | DEP*intercept* | | -0.107 | 0.066 | 0.105 | -0.314 | 0.199 | 0.114 |
| Ethnicity | → | DEP*intercept* | | 0.003 | 0.055 | 0.957 | 0.023 | 0.43 | 0.958 |
| Sex | → | DEP*intercept* | | 0.301 | 0.056 | **<0.001** | 1.781 | 0.355 | **<0.001** |
| Income | → | DEP*intercept* | | -0.234 | 0.056 | **<0.001** | -0.249 | 0.062 | **<0.001** |
| Physical abuse | → | DEP*intercept* | | 0.354 | 0.077 | **<0.001** | 2.151 | 0.464 | **<0.001** |
| Sexual abuse | → | DEP*intercept* | | 0.065 | 0.071 | 0.359 | 0.695 | 0.739 | 0.347 |
| Victimization | → | DEP*intercept* | | 0.359 | 0.053 | **<0.001** | 2.882 | 0.522 | **<0.001** |
| Education | → | SOM*intercept* | | -0.148 | 0.056 | **0.008** | -0.319 | 0.125 | **0.011** |
| Ethnicity | → | SOM*intercept* | | 0.005 | 0.039 | 0.895 | 0.03 | 0.226 | 0.896 |
| Sex | → | SOM*intercept* | | 0.264 | 0.051 | **<0.001** | 1.156 | 0.228 | **<0.001** |
| Income | → | SOM*intercept* | | -0.035 | 0.048 | 0.476 | -0.027 | 0.038 | 0.48 |
| Physical abuse | → | SOM*intercept* | | 0.18 | 0.062 | **0.004** | 0.81 | 0.278 | **0.004** |
| Sexual abuse | → | SOM*intercept* | | 0.169 | 0.061 | **0.005** | 1.34 | 0.478 | **0.005** |
| Victimization | → | SOM*intercept* | | 0.18 | 0.054 | **0.001** | 1.068 | 0.318 | **0.001** |
| Education | → | ANX*slope* | | -0.013 | 0.085 | 0.878 | -0.007 | 0.049 | 0.878 |
| Ethnicity | → | ANX*slope* | | -0.086 | 0.082 | 0.294 | -0.131 | 0.13 | 0.315 |
| Sex | → | ANX*slope* | | 0.505 | 0.072 | **<0.001** | 0.586 | 0.092 | **<0.001** |
| Income | → | ANX*slope* | | -0.078 | 0.098 | 0.43 | -0.016 | 0.021 | 0.436 |
| Physical abuse | → | ANX*slope* | | 0.196 | 0.116 | 0.091 | 0.233 | 0.139 | 0.093 |
| Sexual abuse | → | ANX*slope* | | 0.193 | 0.087 | **0.027** | 0.406 | 0.178 | **0.023** |
| Victimization | → | ANX*slope* | | -0.335 | 0.103 | **0.001** | -0.527 | 0.165 | **0.001** |
| Education | → | DEP*slope* | | 0.019 | 0.137 | 0.892 | 0.007 | 0.048 | 0.892 |
| Ethnicity | → | DEP*slope* | | -0.106 | 0.151 | 0.484 | -0.1 | 0.146 | 0.493 |
| Sex | → | DEP*slope* | | 0.479 | 0.133 | **<0.001** | 0.344 | 0.096 | **<0.001** |
| Income | → | DEP*slope* | | 0.01 | 0.176 | 0.955 | 0.001 | 0.023 | 0.955 |
| Physical abuse | → | DEP*slope* | | 0.399 | 0.199 | 0.045 | 0.293 | 0.153 | 0.056 |
| Sexual abuse | → | DEP*slope* | | 0.428 | 0.187 | **0.022** | 0.556 | 0.283 | 0.049 |
| Victimization | → | DEP*slope* | | -0.71 | 0.135 | **<0.001** | -0.691 | 0.152 | **<0.001** |
| Education | → | SOM*slope* | | -0.111 | 0.177 | 0.53 | -0.028 | 0.046 | 0.541 |
| Ethnicity | → | SOM*slope* | | -0.17 | 0.133 | 0.2 | -0.116 | 0.089 | 0.196 |
| Sex | → | SOM*slope* | | 0.9 | 0.084 | **<0.001** | 0.465 | 0.077 | **<0.001** |
| Income | → | SOM*slope* | | -0.2 | 0.136 | 0.141 | -0.019 | 0.012 | 0.128 |
| Physical abuse | → | SOM*slope* | | 0.118 | 0.17 | 0.487 | 0.063 | 0.091 | 0.492 |
| Sexual abuse | → | SOM*slope* | | 0.083 | 0.193 | 0.666 | 0.078 | 0.182 | 0.668 |
| Victimization | → | SOM*slope* | | 0.113 | 0.144 | 0.432 | 0.079 | 0.098 | 0.42 |
| *Covariate correlations* | | | |  |  |  |  |  |  |
| Physical abuse | & | Education | | -0.048 | 0.068 | 0.479 | -0.024 | 0.033 | 0.477 |
| Sexual abuse | & | Education | | -0.054 | 0.049 | 0.278 | -0.015 | 0.014 | 0.283 |
| Education | & | Ethnicity | | -0.091 | 0.045 | 0.045 | -0.035 | 0.018 | 0.056 |
| Income | & | Ethnicity | | -0.261 | 0.049 | **<0.001** | -0.275 | 0.06 | **<0.001** |
| Physical abuse | & | Ethnicity | | 0.024 | 0.047 | 0.609 | 0.004 | 0.009 | 0.609 |
| Sexual abuse | & | Ethnicity | | -0.061 | 0.044 | 0.168 | -0.006 | 0.005 | 0.188 |
| Victimization | & | Ethnicity | | -0.026 | 0.039 | 0.511 | -0.004 | 0.005 | 0.511 |
| Education | & | Sex | | -0.024 | 0.037 | 0.52 | -0.012 | 0.019 | 0.522 |
| Ethnicity | & | Sex | | -0.049 | 0.046 | 0.283 | -0.009 | 0.009 | 0.285 |
| Income | & | Sex | | 0.009 | 0.041 | 0.818 | 0.013 | 0.057 | 0.818 |
| Physical abuse | & | Sex | | -0.033 | 0.052 | 0.527 | -0.008 | 0.012 | 0.526 |
| Sexual abuse | & | Sex | | 0.18 | 0.039 | **<0.001** | 0.025 | 0.007 | **<0.001** |
| Victimization | & | Sex | | 0.104 | 0.038 | **0.006** | 0.019 | 0.007 | **0.007** |
| Education | & | Income | | 0.457 | 0.039 | **<0.001** | 1.28 | 0.142 | **<0.001** |
| Physical abuse | & | Income | | -0.036 | 0.057 | 0.528 | -0.048 | 0.076 | 0.525 |
| Sexual abuse | & | Income | | -0.061 | 0.053 | 0.25 | -0.046 | 0.041 | 0.255 |
| Sexual abuse | & | Physical abuse | 0.101 | | 0.054 | 0.062 | 0.013 | 0.008 | 0.087 |
| Education | & | Victimization | | -0.027 | 0.042 | 0.522 | -0.01 | 0.016 | 0.518 |
| Income | & | Victimization | | -0.072 | 0.037 | 0.051 | -0.074 | 0.037 | 0.047 |
| Physical abuse | & | Victimization | | 0.059 | 0.044 | 0.183 | 0.011 | 0.008 | 0.17 |
| Sexual abuse | & | Victimization | | 0.137 | 0.066 | 0.038 | 0.014 | 0.007 | 0.053 |

Note: ANX = anxiety; DEP = depression; SOM = somatization. P-values that are statistically significant but not bolded did not reach statistical significance following the Benjamini-Hochberg adjustment for multiplicity.

**eTable 2: Parent-reported standardized and unstandardized coefficients for the final ALT-SR model**

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Parameter | | | | Standardized coefficient | Standard error | *p* | Unstandardized coefficient | Standard error | *p* |
| *Within-person correlations* | | | |  |  |  |  |  |  |
| Age 11 DEP | & | Age 11 ANX | | 0.335 | 0.057 | **<0.001** | 0.027 | 0.004 | **<0.001** |
| Age 12 DEP | & | Age 12 ANX | | 0.257 | 0.073 | **<0.001** | 0.133 | 0.033 | **<0.001** |
| Age 13 DEP | & | Age 13 ANX | | 0.182 | 0.051 | **<0.001** | 0.158 | 0.044 | **<0.001** |
| Age 13 SOM | & | Age 13 ANX | | 0.087 | 0.056 | 0.12 | 0.002 | 0.001 | 0.133 |
| Age 13 SOM | & | Age 13 DEP | | 0.24 | 0.082 | **0.003** | 1.984 | 0.708 | 0.005 |
| Age 14 DEP | & | Age 14 ANX | | 0.323 | 0.066 | **<0.001** | 0.017 | 0.005 | **<0.001** |
| Age 14 SOM | & | Age 14 ANX | | 0.154 | 0.067 | **0.021** | 1.48 | 0.651 | 0.023 |
| Age 14 SOM | & | Age 14 DEP | | 0.235 | 0.08 | **0.003** | 0.118 | 0.043 | 0.005 |
| Age 15 DEP | & | Age 15 ANX | | 0.398 | 0.058 | **<0.001** | 0.205 | 0.044 | **<0.001** |
| Age 15 SOM | & | Age 15 ANX | | 0.242 | 0.078 | **0.002** | 0.101 | 0.034 | 0.003 |
| Age 15 SOM | & | Age 15 DEP | | 0.254 | 0.082 | **0.002** | 0.138 | 0.047 | 0.003 |
| Age 16 DEP | & | Age 16 ANX | | 0.257 | 0.075 | **0.001** | 0.017 | 0.005 | 0.001 |
| Age 16 SOM | & | Age 16 ANX | | 0.232 | 0.056 | **<0.001** | 0.22 | 0.045 | **<0.001** |
| Age 16 SOM | & | Age 16 DEP | | 0.326 | 0.078 | **<0.001** | 0.381 | 0.034 | **<0.001** |
| Age 17 DEP | & | Age 17 ANX | | 0.251 | 0.068 | **<0.001** | 0.029 | 0.005 | **<0.001** |
| Age 17 SOM | & | Age 17 ANX | | 0.36 | 0.081 | **<0.001** | 0.275 | 0.046 | **<0.001** |
| Age 17 SOM | & | Age 17 DEP | | 0.454 | 0.091 | **<0.001** | 0.025 | 0.007 | **<0.001** |
| *Within-person stability* | | | |  |  |  |  |  |  |
| Age 11 ANX | → | Age 12 ANX | | 0.128 | 0.038 | **0.001** | 0.115 | 0.036 | **0.001** |
| Age 12 ANX | → | Age 13 ANX | | 0.113 | 0.035 | **0.001** | 0.262 | 0.08 | **0.001** |
| Age 13 ANX | → | Age 14 ANX | | 0.117 | 0.037 | **0.002** | 0.028 | 0.008 | **0.001** |
| Age 14 ANX | → | Age 15 ANX | | 0.113 | 0.035 | **0.001** | 0.115 | 0.036 | **0.001** |
| Age 15 ANX | → | Age 16 ANX | | 0.114 | 0.036 | **0.002** | 0.964 | 0.312 | **0.002** |
| Age 16 ANX | → | Age 17 ANX | | 0.114 | 0.035 | **0.001** | 0.017 | 0.005 | **0.001** |
| Age 11 DEP | → | Age 12 DEP | | 0.138 | 0.039 | **<0.001** | 0.19 | 0.044 | **<0.001** |
| Age 12 DEP | → | Age 13 DEP | | 0.192 | 0.044 | **<0.001** | 0.19 | 0.044 | **<0.001** |
| Age 13 DEP | → | Age 14 DEP | | 0.19 | 0.044 | **<0.001** | 0.19 | 0.044 | **<0.001** |
| Age 14 DEP | → | Age 15 DEP | | 0.19 | 0.043 | **<0.001** | 0.19 | 0.044 | **<0.001** |
| Age 15 DEP | → | Age 16 DEP | | 0.193 | 0.046 | **<0.001** | 0.19 | 0.044 | **<0.001** |
| Age 16 DEP | → | Age 17 DEP | | 0.18 | 0.041 | **<0.001** | 0.027 | 0.006 | **<0.001** |
| Age 13 SOM | → | Age 14 SOM | | 0.112 | 0.065 | 0.085 | 0.108 | 0.065 | 0.095 |
| Age 14 SOM | → | Age 15 SOM | | 0.108 | 0.065 | 0.094 | 0.108 | 0.065 | 0.095 |
| Age 15 SOM | → | Age 16 SOM | | 0.104 | 0.062 | 0.094 | -0.013 | 0.008 | 0.096 |
| Age 16 SOM | → | Age 17 SOM | | 0.107 | 0.063 | 0.093 | 0.108 | 0.065 | 0.095 |
| *Within-person cross-lags* | | | |  |  |  |  |  |  |
| Age 11 DEP | → | Age 12 ANX | | 0.033 | 0.075 | 0.656 | -0.004 | 0.01 | 0.654 |
| Age 12 DEP | → | Age 13 ANX | | 0.188 | 0.052 | **<0.001** | 0.19 | 0.044 | **<0.001** |
| Age 13 DEP | → | Age 14 ANX | | 0.103 | 0.066 | 0.119 | 0.05 | 0.032 | 0.12 |
| Age 14 DEP | → | Age 15 ANX | | 0.187 | 0.071 | **0.009** | 0.222 | 0.089 | **0.012** |
| Age 15 DEP | → | Age 16 ANX | | 0.225 | 0.065 | **0.001** | 0.038 | 0.011 | **0.001** |
| Age 16 DEP | → | Age 17 ANX | | 0.101 | 0.087 | 0.247 | -0.016 | 0.014 | 0.248 |
| Age 11 ANX | → | Age 12 DEP | | 0.134 | 0.054 | **0.012** | 2.545 | 1.099 | **0.021** |
| Age 12 ANX | → | Age 13 DEP | | -0.101 | 0.058 | 0.08 | -0.002 | 0.001 | 0.086 |
| Age 13 ANX | → | Age 14 DEP | | 0.055 | 0.062 | 0.381 | 0.046 | 0.052 | 0.373 |
| Age 14 ANX | → | Age 15 DEP | | 0.152 | 0.057 | **0.008** | 0.019 | 0.007 | **0.008** |
| Age 15 ANX | → | Age 16 DEP | | 0.045 | 0.109 | 0.681 | 0.038 | 0.094 | 0.683 |
| Age 16 ANX | → | Age 17 DEP | | -0.056 | 0.097 | 0.56 | -0.05 | 0.088 | 0.566 |
| Age 12 DEP | → | Age 13 SOM | | 0.231 | 0.08 | **0.004** | 0.134 | 0.05 | **0.007** |
| Age 13 DEP | → | Age 14 SOM | | -0.025 | 0.094 | 0.788 | -0.21 | 0.785 | 0.789 |
| Age 14 DEP | → | Age 15 SOM | | 0.055 | 0.059 | 0.355 | 0.009 | 0.01 | 0.355 |
| Age 15 DEP | → | Age 16 SOM | | 0.12 | 0.097 | 0.217 | 0.056 | 0.046 | 0.224 |
| Age 16 DEP | → | Age 17 SOM | | 0.289 | 0.114 | **0.011** | 0.104 | 0.042 | **0.012** |
| Age 12 ANX | → | Age 13 SOM | | 0.023 | 0.068 | 0.733 | 0.172 | 0.502 | 0.732 |
| Age 13 ANX | → | Age 14 SOM | | -0.042 | 0.053 | 0.427 | -0.298 | 0.382 | 0.434 |
| Age 14 ANX | → | Age 15 SOM | | -0.08 | 0.078 | 0.304 | -0.148 | 0.143 | 0.301 |
| Age 15 ANX | → | Age 16 SOM | | 0.201 | 0.085 | **0.018** | 0.002 | 0.001 | **0.022** |
| Age 16 ANX | → | Age 17 SOM | | 0.055 | 0.104 | 0.601 | 0.405 | 0.772 | 0.6 |
| Age 13 SOM | → | Age 14 ANX | | -0.041 | 0.072 | 0.566 | -0.006 | 0.01 | 0.569 |
| Age 14 SOM | → | Age 15 ANX | | -0.021 | 0.075 | 0.784 | -0.003 | 0.011 | 0.784 |
| Age 15 SOM | → | Age 16 ANX | | -0.086 | 0.069 | 0.216 | 1.02 | 0.825 | 0.216 |
| Age 16 SOM | → | Age 17 ANX | | 0.2 | 0.097 | 0.04 | -0.075 | 0.037 | 0.045 |
| Age 13 SOM | → | Age 14 DEP | | -0.039 | 0.063 | 0.534 | -0.005 | 0.007 | 0.537 |
| Age 14 SOM | → | Age 15 DEP | | 0.077 | 0.077 | 0.322 | 0.009 | 0.01 | 0.327 |
| Age 15 SOM | → | Age 16 DEP | | 0.076 | 0.082 | 0.354 | 0.459 | 0.494 | 0.353 |
| Age 16 SOM | → | Age 17 DEP | | 0.314 | 0.079 | **<0.001** | 0.024 | 0.005 | **<0.001** |
| *Between-person covariances* | | | |  |  |  |  |  |  |
| DEP*intercept* | & | ANX*intercept* | | 0.378 | 0.048 | **<0.001** | 1.276 | 0.142 | **<0.001** |
| SOM*intercept* | & | ANX*intercept* | | 0.466 | 0.035 | **<0.001** | -0.272 | 0.06 | **<0.001** |
| DEP*slope* | & | ANX*intercept* | | 0.174 | 0.081 | 0.031 | -0.071 | 0.034 | 0.035 |
| DEP*slope* | & | DEP*intercept* | | 0.363 | 0.134 | **0.007** | -0.763 | 0.283 | **0.007** |
| DEP*intercept* | & | SOM*intercept* | | 0.528 | 0.048 | **<0.001** | 0.115 | 0.036 | **0.001** |
| DEP*slope* | & | SOM*intercept* | | 0.315 | 0.078 | **<0.001** | 0.115 | 0.036 | **0.001** |
| *Between-person regressions* | | | |  |  |  |  |  |  |
| Education | → | ANX*intercept* | | 0.021 | 0.052 | 0.683 | 0.007 | 0.018 | 0.683 |
| Ethnicity | → | ANX*intercept* | | -0.133 | 0.052 | **0.011** | -0.125 | 0.051 | **0.014** |
| Sex | → | ANX*intercept* | | 0.142 | 0.048 | **0.003** | 0.123 | 0.042 | **0.003** |
| Income | → | ANX*intercept* | | -0.144 | 0.06 | **0.015** | -0.019 | 0.008 | 0.021 |
| Physical abuse | → | ANX*intercept* | | -0.019 | 0.049 | 0.7 | -0.014 | 0.036 | 0.7 |
| Sexual abuse | → | ANX*intercept* | | 0.029 | 0.043 | 0.494 | -0.008 | 0.012 | 0.495 |
| Victimization | → | ANX*intercept* | | 0.077 | 0.045 | 0.09 | 0.108 | 0.065 | 0.095 |
| Education | → | DEP*intercept* | | -0.1 | 0.063 | 0.111 | 0.012 | 0.008 | 0.108 |
| Ethnicity | → | DEP*intercept* | | -0.109 | 0.05 | 0.03 | 0.088 | 0.039 | 0.023 |
| Sex | → | DEP*intercept* | | 0.045 | 0.034 | 0.19 | 0.022 | 0.017 | 0.184 |
| Income | → | DEP*intercept* | | -0.291 | 0.057 | **<0.001** | 0.019 | 0.005 | **<0.001** |
| Physical abuse | → | DEP*intercept* | | 0.108 | 0.056 | 0.055 | 0.055 | 0.03 | 0.062 |
| Sexual abuse | → | DEP*intercept* | | 0.063 | 0.051 | 0.216 | -0.012 | 0.01 | 0.217 |
| Victimization | → | DEP*intercept* | | 0.217 | 0.046 | **<0.001** | 0.746 | 0.207 | **<0.001** |
| Education | → | SOM*intercept* | | -0.06 | 0.058 | 0.305 | -0.572 | 0.563 | 0.31 |
| Ethnicity | → | SOM*intercept* | | -0.116 | 0.044 | **0.008** | 0.003 | 0.001 | **0.01** |
| Sex | → | SOM*intercept* | | 0.149 | 0.038 | **<0.001** | 0.022 | 0.005 | **<0.001** |
| Income | → | SOM*intercept* | | -0.18 | 0.054 | **0.001** | 0.012 | 0.004 | **0.001** |
| Physical abuse | → | SOM*intercept* | | 0.015 | 0.053 | 0.777 | 0.078 | 0.274 | 0.777 |
| Sexual abuse | → | SOM*intercept* | | 0.001 | 0.049 | 0.981 | 0.01 | 0.441 | 0.981 |
| Victimization | → | SOM*intercept* | | 0.142 | 0.046 | **0.002** | -0.162 | 0.052 | **0.002** |
| Education | → | ANX*slope* | | -0.01 | 0.095 | 0.917 | 0 | 0.004 | 0.917 |
| Ethnicity | → | ANX*slope* | | -0.043 | 0.095 | 0.653 | 0.053 | 0.118 | 0.653 |
| Sex | → | ANX*slope* | | 0.345 | 0.075 | **<0.001** | 0.289 | 0.071 | **<0.001** |
| Income | → | ANX*slope* | | 0.148 | 0.094 | 0.114 | 0.12 | 0.076 | 0.115 |
| Physical abuse | → | ANX*slope* | | 0.127 | 0.097 | 0.192 | -0.202 | 0.155 | 0.192 |
| Sexual abuse | → | ANX*slope* | | 0.147 | 0.106 | 0.167 | 0.123 | 0.088 | 0.162 |
| Victimization | → | ANX*slope* | | 0.114 | 0.081 | 0.156 | 0.158 | 0.112 | 0.156 |
| Education | → | DEP*slope* | | 0.033 | 0.091 | 0.716 | 0.001 | 0.004 | 0.717 |
| Ethnicity | → | DEP*slope* | | -0.113 | 0.068 | 0.096 | -0.025 | 0.015 | 0.108 |
| Sex | → | DEP*slope* | | 0.283 | 0.062 | **<0.001** | 0.146 | 0.031 | **<0.001** |
| Income | → | DEP*slope* | | -0.145 | 0.083 | 0.079 | -0.087 | 0.05 | 0.081 |
| Physical abuse | → | DEP*slope* | | 0.179 | 0.095 | 0.059 | 0.016 | 0.009 | 0.067 |
| Sexual abuse | → | DEP*slope* | | 0.172 | 0.092 | 0.063 | 0.026 | 0.015 | 0.077 |
| Victimization | → | DEP*slope* | | 0.052 | 0.079 | 0.515 | -0.01 | 0.015 | 0.516 |
| Education | → | SOM*slope* | | 0.114 | 0.099 | 0.251 | 0.059 | 0.053 | 0.268 |
| Ethnicity | → | SOM*slope* | | 0.035 | 0.089 | 0.691 | 0.049 | 0.122 | 0.691 |
| Sex | → | SOM*slope* | | 0.275 | 0.071 | **<0.001** | -0.026 | 0.006 | **<0.001** |
| Income | → | SOM*slope* | | 0.034 | 0.084 | 0.686 | 0.006 | 0.016 | 0.685 |
| Physical abuse | → | SOM*slope* | | 0.114 | 0.084 | 0.175 | 0.021 | 0.016 | 0.179 |
| Sexual abuse | → | SOM*slope* | | -0.106 | 0.085 | 0.212 | 0.01 | 0.008 | 0.201 |
| Victimization | → | SOM*slope* | | 0.111 | 0.077 | 0.148 | 0.012 | 0.009 | 0.154 |
| *Covariate correlations* | | | |  |  |  |  |  |  |
| Physical abuse | & | Education | | -0.055 | 0.068 | 0.415 | -0.027 | 0.033 | 0.414 |
| Sexual abuse | & | Education | | -0.057 | 0.049 | 0.241 | 0.121 | 0.104 | 0.245 |
| Education | & | Ethnicity | | -0.09 | 0.045 | 0.047 | 0.014 | 0.007 | 0.052 |
| Income | & | Ethnicity | | -0.259 | 0.048 | **<0.001** | 0.115 | 0.036 | **0.001** |
| Physical abuse | & | Ethnicity | | 0.024 | 0.049 | 0.634 | 0.004 | 0.009 | 0.633 |
| Sexual abuse | & | Ethnicity | | -0.067 | 0.044 | 0.129 | -0.007 | 0.005 | 0.152 |
| Victimization | & | Ethnicity | | -0.024 | 0.039 | 0.532 | -0.003 | 0.005 | 0.532 |
| Education | & | Sex | | -0.023 | 0.037 | 0.533 | -0.012 | 0.019 | 0.535 |
| Ethnicity | & | Sex | | -0.049 | 0.046 | 0.288 | -0.009 | 0.009 | 0.291 |
| Income | & | Sex | | 0.011 | 0.041 | 0.791 | 0.015 | 0.057 | 0.792 |
| Physical abuse | & | Sex | | -0.035 | 0.051 | 0.496 | 0.038 | 0.056 | 0.498 |
| Sexual abuse | & | Sex | | 0.185 | 0.042 | **<0.001** | 0.221 | 0.065 | **0.001** |
| Victimization | & | Sex | | 0.102 | 0.038 | **0.007** | 0.114 | 0.043 | **0.008** |
| Education | & | Income | | 0.456 | 0.04 | **<0.001** | 0.115 | 0.036 | **0.001** |
| Physical abuse | & | Income | | -0.05 | 0.06 | 0.407 | -0.067 | 0.081 | 0.405 |
| Sexual abuse | & | Income | | -0.064 | 0.054 | 0.233 | -0.049 | 0.042 | 0.237 |
| Sexual abuse | & | Physical abuse | 0.093 | | 0.054 | 0.083 | 0.074 | 0.044 | 0.09 |
| Education | & | Victimization | | -0.027 | 0.042 | 0.52 | 0.006 | 0.009 | 0.524 |
| Income | & | Victimization | | -0.074 | 0.037 | 0.049 | -0.034 | 0.018 | 0.058 |
| Physical abuse | & | Victimization | | 0.038 | 0.044 | 0.385 | 0.007 | 0.008 | 0.374 |
| Sexual abuse | & | Victimization | | 0.135 | 0.065 | 0.036 | 0.028 | 0.014 | 0.044 |

Note: ANX = anxiety; DEP = depression; SOM = somatization. P-values that are statistically significant but not bolded did not reach statistical significance following the Benjamini-Hochberg adjustment for multiplicity.

**Exemplar Mplus input file for a fully unconstrained model (adapted from Berry & Willoughby, 2017)**

VARIABLE: names are

ID school sex ethn

VIC BUL INC EDU MALS MALP

ANX1-ANX7 DEP1-DEP7 SOM3-SOM7

ANX1p-ANX7p DEP1p-DEP7p SOM3p-SOM7p;

missing are all(999);

usevariables = SOM3 SOM4 SOM5 SOM6 SOM7

DEP1 DEP2 DEP3 DEP4 DEP5 DEP6 DEP7

ANX1 ANX2 ANX3 ANX4 ANX5 ANX6 ANX7

sex ethn INC EDU VIC MALP MALS;

CLUSTER = school;

ANALYSIS:

Type=complex;

Estimator= mlr;

model = nocovariances;

MODEL:

!Random intercepts

eta\_ANX by ANX1@1 ANX2@1 ANX3@1 ANX4@1 ANX5@1 ANX6@1 ANX7@1;

eta\_DEP by DEP1@1 DEP2@1 DEP3@1 DEP4@1 DEP5@1 DEP6@1 DEP7@1;

eta\_SOM by SOM3@1 SOM4@1 SOM5@1 SOM6@1 SOM7@1;

!Fixed slopes

s\_ANX by ANX1@-3 ANX2@-2 ANX3@-1 ANX4@0 ANX5@1 ANX6@2 ANX7@3;

s\_DEP by DEP1@-3 DEP2@-2 DEP3@-1 DEP4@0 DEP5@1 DEP6@2 DEP7@3;

s\_SOM by SOM3@-1 SOM4@0 SOM5@1 SOM6@2 SOM7@3;

!allow slopes to vary

s\_ANX;

s\_DEP;

s\_SOM;

!Constrain observed intercepts to identify latent means/intercepts;

[ANX1@0];

[ANX2@0];

[ANX3@0];

[ANX4@0];

[ANX5@0];

[ANX6@0];

[ANX7@0];

[DEP1@0];

[DEP2@0];

[DEP3@0];

[DEP4@0];

[DEP5@0];

[DEP6@0];

[DEP7@0];

[SOM3@0];

[SOM4@0];

[SOM5@0];

[SOM6@0];

[SOM7@0];

!Estimate latent means/intercepts of the intercepts and slopes

[eta\_ANX\*];

[eta\_DEP\*];

[eta\_SOM\*];

[s\_ANX\*];

[s\_DEP\*];

[s\_SOM\*];

!Constrain observed residual variances to identify structured residuals;

ANX1@0;

ANX2@0;

ANX3@0;

ANX4@0;

ANX5@0;

ANX6@0;

ANX7@0;

DEP1@0;

DEP2@0;

DEP3@0;

DEP4@0;

DEP5@0;

DEP6@0;

DEP7@0;

SOM3@0;

SOM4@0;

SOM5@0;

SOM6@0;

SOM7@0;

!Estimate structured residuals

L\_ANX1 by ANX1@1;

L\_ANX2 by ANX2@1;

L\_ANX3 by ANX3@1;

L\_ANX4 by ANX4@1;

L\_ANX5 by ANX5@1;

L\_ANX6 by ANX6@1;

L\_ANX7 by ANX7@1;

L\_DEP1 by DEP1@1;

L\_DEP2 by DEP2@1;

L\_DEP3 by DEP3@1;

L\_DEP4 by DEP4@1;

L\_DEP5 by DEP5@1;

L\_DEP6 by DEP6@1;

L\_DEP7 by DEP7@1;

L\_SOM3 by SOM3@1;

L\_SOM4 by SOM4@1;

L\_SOM5 by SOM5@1;

L\_SOM6 by SOM6@1;

L\_SOM7 by SOM7@1;

!Constrain the 'residuals of the residuals' to be constant within construct over time. Freely estimate T1 structured residual.

L\_ANX1;

L\_ANX2 (1012);

L\_ANX3 (1012);

L\_ANX4 (1012);

L\_ANX5 (1012);

L\_ANX6 (1012);

L\_ANX7 (1012);

L\_DEP1 ;

L\_DEP2 (1013);

L\_DEP3 (1013);

L\_DEP4 (1013);

L\_DEP5 (1013);

L\_DEP6 (1013);

L\_DEP7 (1013);

L\_SOM3;

L\_SOM4 (1014);

L\_SOM5 (1014);

L\_SOM6 (1014);

L\_SOM7 (1014);

!Across-time stability paths

L\_ANX2 on L\_ANX1;

L\_ANX3 on L\_ANX2;

L\_ANX4 on L\_ANX3;

L\_ANX5 on L\_ANX4;

L\_ANX6 on L\_ANX5;

L\_ANX7 on L\_ANX6;

L\_DEP2 on L\_DEP1;

L\_DEP3 on L\_DEP2;

L\_DEP4 on L\_DEP3;

L\_DEP5 on L\_DEP4;

L\_DEP6 on L\_DEP5;

L\_DEP7 on L\_DEP6;

L\_SOM4 on L\_SOM3;

L\_SOM5 on L\_SOM4;

L\_SOM6 on L\_SOM5;

L\_SOM7 on L\_SOM6;

!cross lags paths

L\_SOM3 ON L\_ANX2;

L\_SOM3 ON L\_DEP2;

L\_SOM4 ON L\_ANX3;

L\_SOM4 ON L\_DEP3;

L\_SOM5 ON L\_ANX4;

L\_SOM5 ON L\_DEP4;

L\_SOM6 ON L\_ANX5;

L\_SOM6 ON L\_DEP5;

L\_SOM7 ON L\_ANX6;

L\_SOM7 ON L\_DEP6;

L\_DEP2 ON L\_ANX1;

L\_DEP3 ON L\_ANX2;

L\_DEP4 ON L\_ANX3;

L\_DEP4 ON L\_SOM3;

L\_DEP5 ON L\_ANX4;

L\_DEP5 ON L\_SOM4;

L\_DEP6 ON L\_ANX5;

L\_DEP6 ON L\_SOM5;

L\_DEP7 ON L\_ANX6;

L\_DEP7 ON L\_SOM6;

L\_ANX2 ON L\_DEP1;

L\_ANX3 ON L\_DEP2;

L\_ANX4 ON L\_DEP3;

L\_ANX4 ON L\_SOM3;

L\_ANX5 ON L\_DEP4;

L\_ANX5 ON L\_SOM4;

L\_ANX6 ON L\_DEP5;

L\_ANX6 ON L\_SOM5;

L\_ANX7 ON L\_DEP6;

L\_ANX7 ON L\_SOM6;

!within-time correlations

!T1

L\_ANX1 WITH L\_DEP1;

!T2

L\_ANX2 WITH L\_DEP2;

!T3

L\_ANX3 WITH L\_DEP3;

L\_ANX3 WITH L\_SOM3;

L\_DEP3 WITH L\_SOM3;

!T4

L\_ANX4 WITH L\_DEP4;

L\_ANX4 WITH L\_SOM4;

L\_DEP4 WITH L\_SOM4;

!T5

L\_ANX5 WITH L\_DEP5;

L\_ANX5 WITH L\_SOM5;

L\_DEP5 WITH L\_SOM5;

!T6

L\_ANX6 WITH L\_DEP6;

L\_ANX6 WITH L\_SOM6;

L\_DEP6 WITH L\_SOM6;

!T7

L\_ANX7 WITH L\_DEP7;

L\_ANX7 WITH L\_SOM7;

L\_DEP7 WITH L\_SOM7;

!Covariance between intercepts

eta\_ANX with eta\_SOM eta\_DEP;

eta\_SOM with eta\_DEP;

!Covariance between slopes

S\_ANX with S\_SOM S\_DEP;

S\_DEP with S\_SOM;

!covariance between slopes and intercepts

ETA\_ANX with  S\_ANX S\_DEP S\_SOM;

ETA\_SOM with S\_ANX S\_DEP S\_SOM;

ETA\_DEP with S\_ANX S\_DEP S\_SOM;

!covariances among covariates

sex with ethn VIC INC EDU MALP MALS ;

ethn with VIC INC EDU MALP MALS ;

VIC with INC EDU MALP MALS ;

INC with EDU MALP MALS ;

EDU with MALP MALS ;

MALP with MALS ;

!intercepts and slopes regressed onto covariates

s\_ANX on sex ethn VIC INC EDU MALP MALS ;

s\_DEP on sex ethn VIC INC EDU MALP MALS ;

s\_SOM on sex ethn VIC INC EDU MALP MALS ;

ETA\_ANX on sex ethn VIC INC EDU MALP MALS ;

ETA\_DEP on sex ethn VIC INC EDU MALP MALS ;

ETA\_SOM on sex ethn VIC INC EDU MALP MALS ;

**eFigures 1a and 1b: Simple slopes of the effect of chronic bullying victimization on anxiety and depression**

**eFigure 1b: Depression**

**eFigure 1a: Anxiety**