|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| *Table S1.* |  |  |  |  |
| Specifics of the Measures. | | | |  |
| Variable | Sample Items | Number of Items | Rating Scale | Rating Time Frame |
|
| **Depression and Anxiety Symptoms (IDAS - II)** | |  |  |  |
| 1. General Depression | I had little interest in my usual hobbies and activities. | 20 | 1 = not at all, 5 = extremely | Rated over the past two weeks |
| 2. Ill Temper | I was furious | 5 | 1 = not at all, 5 = extremely | Rated over the past two weeks |
| 3. Social Anxiety | I was worried about embarrassing myself socially | 6 | 1 = not at all, 5 = extremely | Rated over the past two weeks |
| 4. Panic | I felt a pain in my chest. | 8 | 1 = not at all, 5 = extremely | Rated over the past two weeks |
| 5. Trauma Int | I had memories of something scary that happened | 4 | 1 = not at all, 5 = extremely | Rated over the past two weeks |
| 6. Trauma Avo | avoided situations that brought up bad memories | 4 | 1 = not at all, 5 = extremely | Rated over the past two weeks |
| **Personality Traits** | |  |  |  |
| 7. BFI- Neuroticism | Can be moody. | 8 | 1 = disagree strongly, 5 = agree strongly | No time frame specified |
| 8. BFI - Conscientiousness | Is a reliable worker. | 9 | 1 = disagree strongly, 5 = agree strongly | No time frame specified |
| 9. BFI - Extraversion | Is outgoing, sociable. | 8 | 1 = disagree strongly, 5 = agree strongly | No time frame specified |
| **Depressogenic cognitive/personality styles** | |  |  |  |
| 10. RRS - Rumination | You think “Why can’t I get going?” | 22 | 1= almost never, 4 = almost always | No time frame specified |
| 11. DEQ - Self-criticism | I often find that I don’t live up to my own standards or ideals. | 9 | 1 = disagree strongly, 5 = agree strongly | No time frame specified |
| 12. IDI - Dependency | I would be completely lost if I didn’t have someone special. | 10 | 1 = not characteristic of me, 5 = very characteristic of me | No time frame specified |
| **Social Risk Factors** | |  |  |  |
| 13. MSPSS - Social Support | I get the emotional help and support I need from my family. | 12 | 1 = strongly disagree, 5 = strongly agree | No time frame specified |
| 14. SAS - School Engagement | I am glad that I go to this school. | 14 | 1 = very strongly disagree, 7 = very strongly agree | No time frame specified |
| 15. PEQ - Bullying | A teen excluded me from his/her group of friends. | 12 | 1 = never, 5 = a few times a week | Rated over the past nine months |
| 16. NRI- Parental Criticism | How often does this person criticize you? | 6 | 1 = little or none, 5 = the most | No time frame specified |

*Note.* IDAS-II = Expanded Inventory of Depression and Anxiety Symptoms.

|  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| *Table S2.* |  |  |  |  |  |  |  |  |  |  |  |  |
| Internal Consistency and Stability Coefficients of the Measures by Waves. | | | | | | | | | | |  |  |
|  | Internal Consistency (a) | | | | | Test-retest Correlations | |  |  |  |  |  |
|  | w1 | w2 | w3 | w4 | w5 | *r12* | *r13* | *r14* | *r15* | *r23* | *r34* | *r45* |
| **Depression and Anxiety Symptoms** | | | | | | | | | | | | |
| 1. General Depression | 0.91 | 0.92 | 0.92 | 0.92 | 0.92 | 0.50 | 0.46 | 0.52 | 0.47 | 0.65 | 0.63 | 0.70 |
| 2. Ill Temper | 0.86 | 0.89 | 0.89 | 0.87 | 0.83 | 0.51 | 0.47 | 0.38 | 0.44 | 0.63 | 0.60 | 0.55 |
| 3. Social Anxiety | 0.86 | 0.85 | 0.86 | 0.86 | 0.86 | 0.55 | 0.54 | 0.50 | 0.39 | 0.65 | 0.63 | 0.58 |
| 4. Panic | 0.85 | 0.86 | 0.85 | 0.86 | 0.85 | 0.39 | 0.30 | 0.37 | 0.43 | 0.56 | 0.54 | 0.64 |
| 5. Trauma Int | 0.79 | 0.84 | 0.81 | 0.79 | 0.81 | 0.37 | 0.30 | 0.31 | 0.31 | 0.57 | 0.35 | 0.47 |
| 6. Trauma Avo | 0.85 | 0.85 | 0.87 | 0.88 | 0.87 | 0.40 | 0.37 | 0.31 | 0.28 | 0.52 | 0.53 | 0.45 |
| **Personality Traits** |  |  |  |  |  |  |  |  |  |  |  |  |
| 7. Neuroticism | 0.83 | 0.83 | 0.85 | 0.86 | 0.86 | 0.65 | 0.59 | 0.60 | 0.51 | 0.74 | 0.75 | 0.77 |
| 8. Conscientiousness | 0.78 | 0.83 | 0.83 | 0.83 | 0.84 | 0.73 | 0.72 | 0.66 | 0.63 | 0.80 | 0.82 | 0.79 |
| 9. Extraversion | 0.80 | 0.83 | 0.85 | 0.85 | 0.87 | 0.74 | 0.71 | 0.67 | 0.65 | 0.80 | 0.83 | 0.84 |
| **Depressogenic cognitive/personality styles** | | | | | | | | | | | | |
| 10. Rumination | 0.95 | 0.96 | 0.96 | 0.96 | 0.96 | 0.60 | 0.57 | 0.49 | 0.45 | 0.64 | 0.65 | 0.64 |
| 11. Self-criticism | 0.86 | 0.88 | 0.88 | 0.90 | 0.88 | 0.69 | 0.58 | 0.54 | 0.47 | 0.70 | 0.72 | 0.75 |
| 12. Dependency | 0.86 | 0.88 | 0.87 | 0.89 | 0.90 | 0.62 | 0.49 | 0.46 | 0.44 | 0.57 | 0.64 | 0.64 |
| **Social Risk Factors** |  |  |  |  |  |  |  |  |  |  |  |  |
| 13. Social Support | 0.94 | 0.95 | 0.93 | 0.95 | 0.95 | 0.48 | 0.45 | 0.39 | 0.34 | 0.40 | 0.52 | 0.49 |
| 14. School Engagement | 0.95 | 0.95 | 0.95 | 0.94 | 0.95 | 0.57 | 0.56 | 0.45 | 0.45 | 0.50 | 0.60 | 0.60 |
| 15. Bullying | 0.86 | 0.85 | 0.85 | 0.84 | 0.80 | 0.56 | 0.45 | 0.41 | 0.29 | 0.51 | 0.57 | 0.47 |
| 16. Parental Criticism | 0.91 | 0.90 | 0.90 | 0.91 | 0.90 | 0.62 | 0.55 | 0.49 | 0.50 | 0.72 | 0.65 | 0.71 |

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| *Table S3.* |  |  | |  |  |  |  | |  |  |  |  |  | |  |  | |  |  | |  |  | | |  |  | |  |
| Descriptive Statistics of the Measures by Waves. | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|  | w1 | | | | | w2 | | | | | w3 | | | | | | w4 | | | | | | w5 | | | | | |
|  | *M1* | | *SD1* | | | *M2* | | *SD2* | | | *M3* | | | *SD3* | | *M4* | | | | *SD4* | | | | *M5* | | | *SD5* | |
| **Depression and Anxiety Symptoms** | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1. General Depression | 1.64 | | 0.61 | | | 1.70 | | 0.65 | | | 1.64 | | | 0.65 | | 1.65 | | | | 0.63 | | | | 1.57 | | | 0.60 | |
| 2. Ill Temper | 1.52 | | 0.76 | | | 1.57 | | 0.82 | | | 1.46 | | | 0.75 | | 1.47 | | | | 0.75 | | | | 1.36 | | | 0.61 | |
| 3. Social Anxiety | 1.76 | | 0.87 | | | 1.74 | | 0.84 | | | 1.67 | | | 0.82 | | 1.62 | | | | 0.80 | | | | 1.44 | | | 0.67 | |
| 4. Panic | 1.34 | | 0.54 | | | 1.38 | | 0.60 | | | 1.31 | | | 0.52 | | 1.31 | | | | 0.53 | | | | 1.26 | | | 0.49 | |
| 5. Trauma Int | 1.40 | | 0.69 | | | 1.39 | | 0.71 | | | 1.30 | | | 0.57 | | 1.28 | | | | 0.57 | | | | 1.27 | | | 0.58 | |
| 6. Trauma Avo | 1.82 | | 0.96 | | | 1.67 | | 0.88 | | | 1.58 | | | 0.85 | | 1.51 | | | | 0.81 | | | | 1.43 | | | 0.75 | |
| **Personality Traits** | | | |  |  |  |  | |  |  |  |  |  | |  |  | |  |  | |  |  | | |  |  | |  |
| 7. Neuroticism | 2.75 | | 0.81 | | | 2.92 | | 0.81 | | | 2.84 | | | 0.85 | | 2.93 | | | | 0.85 | | | | 2.84 | | | 0.87 | |
| 8. Conscientiousness | 3.66 | | 0.66 | | | 3.62 | | 0.72 | | | 3.66 | | | 0.72 | | 3.66 | | | | 0.68 | | | | 3.71 | | | 0.68 | |
| 9. Extraversion | 3.76 | | 0.78 | | | 3.68 | | 0.83 | | | 3.66 | | | 0.86 | | 3.61 | | | | 0.87 | | | | 3.64 | | | 0.87 | |
| **Depressogenic cognitive/personality styles** | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10. Rumination | 1.64 | | 0.61 | | | 1.67 | | 0.68 | | | 1.63 | | | 0.65 | | 1.66 | | | | 0.67 | | | | 1.65 | | | 0.68 | |
| 11. Self-criticism | 2.07 | | 0.86 | | | 2.16 | | 0.95 | | | 2.09 | | | 0.90 | | 2.09 | | | | 0.93 | | | | 2.06 | | | 0.90 | |
| 12. Dependency | 2.27 | | 0.70 | | | 2.27 | | 0.74 | | | 2.18 | | | 0.70 | | 2.22 | | | | 0.73 | | | | 2.19 | | | 0.75 | |
| **Social Risk Factors** | |  | |  |  |  |  | |  |  |  |  |  | |  |  | |  |  | |  |  | | |  |  | |  |
| 13. Social Support | 5.82 | | 1.23 | | | 5.80 | | 1.28 | | | 5.73 | | | 1.24 | | 5.84 | | | | 1.23 | | | | 5.82 | | | 1.03 | |
| 14. School Engagement | 16.13 | | 3.41 | | | 15.84 | | 3.34 | | | 15.82 | | | 3.27 | | 16.03 | | | | 3.19 | | | | 16.34 | | | 3.18 | |
| 15. Bullying | 4.17 | | 1.34 | | | 4.21 | | 1.34 | | | 3.90 | | | 1.17 | | 3.87 | | | | 1.21 | | | | 3.69 | | | 0.97 | |
| 16. Parental Criticism | 1.66 | | 0.87 | | | 1.73 | | 0.86 | | | 1.75 | | | 0.89 | | 1.78 | | | | 0.87 | | | | 1.80 | | | 0.76 | |

*Table S4.*

Correlations among Proximal, Change, and Mean across All Observations (People and Occasions).

|  |  |  |  |
| --- | --- | --- | --- |
|  | Proximal w/ Change | Proximal w/ Mean | Change w/ Mean |
| 1. General Depression | .44 | .62 | -.03 |
| 2. Ill Temper | .43 | .58 | -.36 |
| 3. Social Anxiety | .40 | .61 | -.35 |
| 4. Panic | .48 | .51 | -.35 |
| 5. Trauma Int | .46 | .47 | -.42 |
| 6. Trauma Avo | .50 | .44 | -.40 |
| 7. Neuroticism | .38 | .71 | -.26 |
| 8. Conscientiousness | .34 | .79 | -.22 |
| 9. Extraversion | .35 | .80 | -.19 |
| 10. Rumination | .46 | .64 | -.27 |
| 11. Self-criticism | .39 | .69 | -.26 |
| 12. Dependency | .45 | .63 | -.28 |
| 13. Social Support | .51 | .49 | -.34 |
| 14. School Engagement | .45 | .59 | -.32 |
| 15. Bullying | .44 | .53 | -.38 |
| 16. Parental Criticism | .39 | .67 | -.29 |

*Table S5.*

Hazards Ratio of Risk Factors for First DD Onset Using Residual Instead of Change Scores.

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
|  | Analysis 1b (Proximal + Residual) | | |  | Analysis 3b (Residuals + Mean) | | |
|  | Proximal | Inverse Residual of Baseline Controlling for Proximal | C |  | Residuals of Proximal Controlling for Mean | Mean | C |
|  | Hazards Ratio | Hazards Ratio |  |  | Hazards Ratio | Hazards Ratio |  |
| **Depression and Anxiety Symptom** | | | |  |  | | |
| 1. General Depression | 1.53\*\* | 0.77\* | 0.70 |  | 1.13 | 1.69\*\* | 0.72 |
| 2. Ill Temper | 1.44\*\* | 0.81\* | 0.68 |  | 1.24\* | 1.47\*\* | 0.68 |
| 3. Social Anxiety | 1.70\*\* | 0.88 | 0.69 |  | 1.40\*\* | 1.56\*\* | 0.68 |
| 4. Panic | 1.30\* | 0.80 | 0.66 |  | 1.15 | 1.42\*\* | 0.68 |
| 5. Trauma Int | 1.48\*\* | 0.86 | 0.67 |  | 1.34\* | 1.52\*\* | 0.71 |
| 6. Trauma Avo | 1.31\*\* | 0.67\*\* | 0.66 |  | 1.05 | 1.68\*\* | 0.68 |
| **Personality Traits** | | | |  |  | | |
| 7. Neuroticism | 1.93\*\* | 0.78\* | 0.69 |  | 1.33\* | 1.96\*\* | 0.70 |
| 8. Conscientiousness | 0.72\*\* | 1.22 | 0.61 |  | 0.95 | 0.68\*\* | 0.62 |
| 9. Extraversion | 0.71\*\* | 1.12 | 0.62 |  | 0.90 | 0.70\*\* | 0.62 |
| **Depressogenic cognitive/personality styles** | | | |  |  | | |
| 10. Rumination | 1.66\*\* | 0.66\*\* | 0.72 |  | 1.15 | 1.87\*\* | 0.73 |
| 11. Self-criticism | 2.04\*\* | 0.99 | 0.73 |  | 1.72\*\* | 1.70\*\* | 0.73 |
| 12. Dependency | 1.55\*\* | 0.74\* | 0.65 |  | 1.20 | 1.59\*\* | 0.65 |
| **Social Risk Factors** | | | |  |  | | |
| 13. Social Support | 0.69\*\* | 1.30\* | 0.64 |  | 0.81\* | 0.71\*\* | 0.63 |
| 14. School Engagement | 0.80\* | 1.19 | 0.59 |  | 0.87 | 0.77\* | 0.60 |
| 15. Bullying | 1.55\*\* | 0.81\* | 0.65 |  | 1.32\*\* | 1.47\*\* | 0.64 |
| 16. Parental Criticism | 1.47\*\* | 0.94 | 0.61 |  | 1.32\* | 1.32\* | 0.61 |

\* *p* < .05. \*\* *p* < .01. For Analysis 1b, sign of residual was reversed to align it with direction of change (i.e., if scores increased from baseline to proximal assessment, inverse residual is positive). C = Concordance Index. Two-sided statistical tests were performed at a level of significance of 5%. Green indicates significant and positive prediction; red indicates significant and negative prediction. Darker color indicates significance test coefficients lower than .01, whereas lighter color indicates significance test coefficients lower than .05.

*Table S6.*

Hazards Ratio of Risk Factors for First DD Onset Using Baseline and Change Scores and Using Mean Scores Only.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  | Analysis 4 (Baseline + Change) | | | Analysis 5 (Mean) | |
|  | Baseline | Change | C | Mean | C |
|  | Hazards Ratio | Hazards Ratio | Hazards Ratio |  |
| **Depression and Anxiety Symptoms** | | |  |  |  |
| 1. General Depression | 1.73\*\* | 1.27 | 0.70 | 1.66\*\* | 0.71 |
| 2. Ill Temper | 1.62\*\* | 1.28\* | 0.68 | 1.47\*\* | 0.66 |
| 3. Social Anxiety | 1.83\*\* | 1.53\*\* | 0.69 | 1.52\*\* | 0.67 |
| 4. Panic | 1.47\*\* | 1.16 | 0.66 | 1.37\*\* | 0.66 |
| 5. Trauma Int | 1.70\*\* | 1.48\*\* | 0.67 | 1.48\*\* | 0.68 |
| 6. Trauma Avo | 1.69\*\* | 1.07 | 0.69 | 1.66\*\* | 0.67 |
| **Personality Traits** | |  |  |  |  |
| 7. Neuroticism | 2.12\*\* | 1.38\* | 0.69 | 1.87\*\* | 0.67 |
| 8. Conscientiousness | .67\*\* | 0.94 | 0.61 | 0.68\*\* | 0.62 |
| 9. Extraversion | .68\*\* | 0.89 | 0.62 | 0.74\* | 0.60 |
| **Depressogenic cognitive/personality styles** | | | |  |  |
| 10. Rumination | 1.96\*\* | 1.21 | 0.72 | 1.84\*\* | 0.71 |
| 11. Self-criticism | 2.02\*\* | 1.77\*\* | 0.73 | 1.67\*\* | 0.67 |
| 12. Dependency | 1.79\*\* | 1.21 | 0.65 | 1.60\*\* | 0.64 |
| **Social Risk Factors** | |  |  |  |  |
| 13. Social Support | .61\*\* | 0.79 | 0.64 | 0.74\*\* | 0.61 |
| 14. School Engagement | .73\*\* | 0.9 | 0.59 | 0.77\* | 0.59 |
| 15. Bullying | 1.74\*\* | 1.36\*\* | 0.65 | 1.46\*\* | 0.61 |
| 16. Parental Criticism | 1.51\*\* | 1.33\* | 0.61 | 1.27\* | 0.56 |

\* *p* < .05. \*\* *p* < .01. C = Concordance Index. Two-sided statistical tests were performed at a level of significance of 5%. Green indicates significant and positive prediction; red indicates significant and negative prediction. Darker color indicates significance test coefficients lower than .01, whereas lighter color indicates significance test coefficients lower than .05.

*Table S7.*

Hazards Ratio of Risk Factors for First DD Onset Using Baseline and Change Scores and Using Change and Mean Scores After Recoding Reductions in Risks as Zero.

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
|  | Analysis 1 (Proximal + Change) | | |  | Analysis 3 (Change + Mean) | | |
|  | Proximal | Change | C |  | Change | Mean | C |
|  | Hazards | Hazards |  |  | Hazards | Hazards |  |
| Ratio | Ratio | Ratio | Ratio |
| **Depression and Anxiety Symptoms** | | |  |  |  |  |  |
| 1. General Depression | 1.66\*\* | 0.86 | 0.68 |  | 1.21 | 1.66\*\* | 0.72 |
| 2. Ill Temper | 1.53\*\* | 0.91 | 0.67 |  | 1.22\* | 1.48\*\* | 0.67 |
| 3. Social Anxiety | 1.76\*\* | 0.94 | 0.67 |  | 1.33\*\* | 1.58\*\* | 0.69 |
| 4. Panic | 1.33\*\* | 0.99 | 0.60 |  | 1.22\* | 1.43\*\* | 0.67 |
| 5. Trauma Intrusions | 1.47\*\* | 1.00 | 0.64 |  | 1.37\*\* | 1.50\*\* | 0.71 |
| 6. Trauma Avoidance | 1.42\*\* | 0.87 | 0.59 |  | 1.16 | 1.70\*\* | 0.68 |
| **Personality Traits** | |  |  |  |  |  |  |
| 7. Neuroticism | 2.03\*\* | 0.85 | 0.69 |  | 1.33\* | 2.13\*\* | 0.71 |
| 8. Conscientiousness | 0.65\*\* | 1.34\* | 0.62 |  | 1.06 | 0.69\*\* | 0.62 |
| 9. Extraversion | 0.70\*\* | 1.05 | 0.62 |  | 0.87 | 0.69\*\* | 0.62 |
| **Depressogenic cognitive/personality styles** | | | |  |  |  |  |
| 10. Rumination | 1.85\*\* | 0.81 | 0.69 |  | 1.25 | 1.90\*\* | 0.73 |
| 11. Self-criticism | 2.09\*\* | 0.95 | 0.73 |  | 1.42\*\* | 1.81\*\* | 0.70 |
| 12. Dependency | 1.66\*\* | 0.82 | 0.63 |  | 1.15 | 1.66\*\* | 0.65 |
| **Social Risk Factors** | |  |  |  |  |  |  |
| 13. Social Support | 0.59\*\* | 1.29 | 0.62 |  | 0.88 | 0.70\*\* | 0.63 |
| 14. School Engagement | 0.77\* | 1.08 | 0.57 |  | 0.91 | 0.77\* | 0.60 |
| 15. Bullying | 1.73\*\* | 0.84 | 0.63 |  | 1.21\*\* | 1.51\*\* | 0.65 |
| 16. Parental Criticism | 1.43\* | 1.04 | 0.61 |  | 1.30\*\* | 1.33\* | 0.61 |
| 17. Maternal Criticism | 1.43\*\* | 0.97 | 0.61 |  | 1.19 | 1.30\* | 0.59 |
| 18. Paternal Criticism | 1.33\* | 1.11 | 0.61 |  | 1.38\*\* | 1.29\* | 0.62 |

*Note.* IDAS-II = Expanded Inventory of Depression and Anxiety Symptoms. C = Concordance Index. Two-sided statistical tests were performed at a level of significance of 5%. Green indicates significant and positive prediction; red indicates significant and negative prediction. Darker color indicates significance test coefficients lower than .01, whereas lighter color indicates significance test coefficients lower than .05.

\* *p* < .05. \*\* *p* < .01.

*Table S8.*

Hazards Ratio of Parental, Maternal, and Paternal Criticism for First DD Onset Using Three Prediction Models.

|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | Analysis 1 (Proximal + Change) | | |  | Analysis 2 (Proximal + Mean) | | |  | Analysis 3 (Change + Mean) | | |
|  | Proximal | Change | C |  | Proximal | Mean | C |  | Change | Mean | C |
|  | Hazards | Hazards |  |  | Hazards | Hazards |  |  | Hazards | Hazards |  |
| Ratio | Ratio | Ratio | Ratio |  | Ratio | Ratio |
| Parental Criticism | 1.51\*\* | 0.94 | 0.61 |  | 1.42\* | 1.03 | 0.61 |  | 1.27 | 1.41\*\* | 0.60 |
| Maternal Criticism | 1.42\*\* | 0.96 | 0.61 |  | 1.39\* | 1.02 | 0.61 |  | 1.23 | 1.35\*\* | 0.60 |
| Paternal Criticism | 1.44\*\* | 0.99 | 0.61 |  | 1.52\*\* | 0.95 | 0.60 |  | 1.32 | 1.37\*\* | 0.60 |

*Note.* Two-sided statistical tests were performed at a level of significance of 5%. Green indicates significant and positive prediction. Darker color indicates significance test coefficients lower than .01, whereas lighter color indicates significance test coefficients lower than .05.

\* *p* < .05. \*\* *p* < .01.

*Table S9.*

Hazards Ratio of Risk Factors for First MDD Onset Using Three Prediction Models.

|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | Analysis 1 (Proximal + Change) | | |  | Analysis 2 (Proximal + Mean) | | |  | Analysis 3 (Change + Mean) | | |
|  | Proximal | Change | C |  | Proximal | Mean | C |  | Change | Mean | C |
|  | Hazards | Hazards |  |  | Hazards | Hazards |  |  | Hazards | Hazards |  |
| Ratio | Ratio | Ratio | Ratio |  | Ratio | Ratio |
| **Depression and Anxiety Symptoms** | | |  |  |  |  |  |  |  |  |  |
| 1. General Depression | 1.74\*\* | 0.83 | 0.71 |  | 1.28 | 1.41 | 0.71 |  | 1.30 | 1.78\*\* | 0.72 |
| 2. Ill Temper | 1.65\*\* | 0.71\* | 0.68 |  | 1.14 | 1.48\* | 0.68 |  | 1.11 | 1.70\*\* | 0.68 |
| 3. Social Anxiety | 2.08\*\* | 0.98 | 0.74 |  | 1.85\*\* | 1.17 | 0.73 |  | 1.82\*\* | 2.12\*\* | 0.72 |
| 4. Panic | 1.59\*\* | 0.82 | 0.69 |  | 1.27 | 1.33 | 0.69 |  | 1.28 | 1.67\*\* | 0.68 |
| 5. Trauma Intrusions | 1.71\*\* | 0.84 | 0.67 |  | 1.36\* | 1.38\* | 0.73 |  | 1.52\*\* | 1.89\*\* | 0.75 |
| 6. Trauma Avoidance | 1.54\*\* | 0.60\*\* | 0.63 |  | 0.96 | 1.77\*\* | 0.65 |  | 0.95 | 1.69\*\* | 0.65 |
| **Personality Traits** | |  |  |  |  |  |  |  |  |  |  |
| 7. Neuroticism | 2.43\*\* | 0.67 | 0.70 |  | 1.41 | 1.73\* | 0.70 |  | 1.22 | 2.31\*\* | 0.69 |
| 8. Conscientiousness | 0.71 | 1.26 | 0.59 |  | 0.90 | 0.82 | 0.59 |  | 1.04 | 0.76 | 0.57 |
| 9. Extraversion | 0.70 | 0.71 | 0.68 |  | 0.44\*\* | 1.54 | 0.68 |  | 0.57\*\* | 0.72 | 0.68 |
| **Depressogenic cognitive/personality styles** | | | |  |  |  |  |  |  |  |  |
| 10. Rumination | 2.22\*\* | 0.61\* | 0.73 |  | 1.23 | 1.78\* | 0.73 |  | 1.15 | 2.12\*\* | 0.72 |
| 11. Self-criticism | 2.03\*\* | 0.93 | 0.72 |  | 2.03\*\* | 0.96 | 0.72 |  | 1.49\* | 1.74\*\* | 0.68 |
| 12. Dependency | 1.98\*\* | 0.72 | 0.65 |  | 1.46 | 1.21 | 0.62 |  | 1.19 | 1.69\* | 0.63 |
| **Social Risk Factors** | |  |  |  |  |  |  |  |  |  |  |
| 13. Social Support | 0.64\* | 1.15 | 0.60 |  | 0.73 | 0.91 | 0.60 |  | 0.78 | 0.72 | 0.59 |
| 14. School Engagement | 0.69 | 1.13 | 0.60 |  | 0.68\* | 0.97 | 0.62 |  | 0.85 | 0.76 | 0.59 |
| 15. Bullying | 1.83\*\* | 0.78 | 0.62 |  | 1.38\* | 1.35\* | 0.64 |  | 1.34\* | 1.79\*\* | 0.65 |
| 16. Parental Criticism | 1.73\*\* | 0.82 | 0.63 |  | 1.50 | 1.10 | 0.62 |  | 1.22 | 1.53\* | 0.59 |
| 17. Maternal Criticism | 1.59\*\* | 0.84 | 0.62 |  | 1.45 | 1.06 | 0.61 |  | 1.16 | 1.42\* | 0.58 |
| 18. Paternal Criticism | 1.63\*\* | 0.91 | 0.61 |  | 1.66 | 0.94 | 0.60 |  | 1.36 | 1.46\* | 0.59 |

*Note.* IDAS-II = Expanded Inventory of Depression and Anxiety Symptoms. C = Concordance Index. Two-sided statistical tests were performed at a level of significance of 5%. Green indicates significant and positive prediction; red indicates significant and negative prediction. Darker color indicates significance test coefficients lower than .01, whereas lighter color indicates significance test coefficients lower than .05.

\* *p* < .05. \*\* *p* < .01.