Supplementary material A Fit indices from Latent Transition Analysis models with between 2 and 5 clusters in CHARLS and JSTAR.

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| **JSTAR** |
| **Fixeda** | **Log-likelihood** | **AIC** | **BIC** | **aBIC** | **Entropy** |
| 2 cluster | -32390.489 | 64818.978 | 64949.413 | 64889.036 | 0.911 |
| 3 cluster | -31241.368 | 62552.736 | 62793.012 | 62681.79 | 0.905 |
| 4 cluster | -30206.839 | 60523.679 | 60901.255 | 60726.478 | 0.881 |
| **5 cluster** | **-29726.963** | **59611.926** | **60154.264** | **59903.22** | **0.902** |
| **CHARLS** |
| 2 cluster | -104917.404 | 209872.807 | 210022.603 | 209962.222 | 0.953 |
| 3 cluster | -101699.12 | 203468.239 | 203744.179 | 203632.951 | 0.907 |
| **4 cluster** | **-98703.189** | **197516.379** | **197949.999** | **197775.211** | **0.902** |

*Note:* Data from the China Health and Retirement Longitudinal Study (CHARLS) from 2011 to 2015 and the Japanese Study of Ageing and Retirement (JSTAR) from 2007 to 2011. AIC = Akaike Information Criterion, BIC = Bayesian Information Criterion, aBIC = sample size-adjusted Bayesian Information Criterion. The preferred model is highlighted in bold.

a Measurement invariance assumed over time.