**Supplementary table 1.** Logistic regression models for depressive symptoms in late adolescence – Additional comparisons amongst latent classes

|  |  |  |
| --- | --- | --- |
|  | **Model without interaction** | **Model with interaction** |
| **Variable** | **B** | **SE** | **OR** | **95% CI** | **B** | **SE** | **OR** | **95% CI** |
| *Constant* | -.68\* | .22 |  |  | -.98 | .40\* |  |  |
| *Sex* | .66\*\*\* | .14 | 1.94 | (1.46-2.57) | 1.06 | .46\* | 2.90 | (1.19-7.07) |
| *Latent classes* |  |  |  |  |  |  |  |  |
| *Substance Use Only* | -1.03\*\*\* | .27 | .36 | (.21-.61) | -.01 | .47 | .99 | (.39-2.47) |
| *Moderate Vulnerability* | -.60\*\* | .23 | .55 | (.35-.85) | -.71 | .44 | .49 | (.21-1.18) |
| *Conduct Problems* | -.58\* | .29 | .56 | (.32-.99) | -.15 | .49 | .86 | (.33-2.23) |
| *Interaction sex\*latent class* |  |  |  |  |  |  |  |  |
| *Sex\*Substance Use Only* |  |  |  |  | -1.89\*\* | .61 | .15 | (.05-.50) |
| *Sex\*Moderate Vulnerability* |  |  |  |  | .31 | .52 | 1.37 | (.49-3.78) |
| *Sex\*Conduct Problems* |  |  |  |  | -.70 | .63 | .50 | (.15-1.71) |
| *(****Ref: High Vulnerability****)* |  |  |  |  |  |  |  |  |
| *Constant* | -1.28\*\*\* | .14 |  |  | -1.69\*\*\* | .20 |  |  |
| *Sex* | .66\*\*\* | .14 | 1.94 | (1.46-2.57) | 1.37\*\*\* | .25 | 3.95 | (2.42-6.46) |
| *Latent classes* |  |  |  |  |  |  |  |  |
| *Substance Use Only* | -0.43 | .23 | .65 | (.42-1.02) | .69\* | .32 | 2.00 | (1.08-3.72) |
| *Conduct Problems* | .02 | .25 | 1.02 | (.63-1.65) | .56 | .34 | 1.75 | (.90-4.84) |
| *Interaction sex\*latent class* |  |  |  |  |  |  |  |  |
| *Sex\*Substance Use Only* |  |  |  |  | -2.20\*\*\* | .48 | .11 | (.04-.28) |
| *Sex\*Conduct Problems* |  |  |  |  | -1.01\* | .50 | .37 | (.14-.97) |
| *(****Ref: Moderate Vulnerability****)* |  |  |  |  |  |  |  |  |
| *Constant* | -1.71\*\*\* | .21 |  |  | -.99\*\*\* | .25 |  |  |
| *Sex* | .66\*\*\* | .14 | 1.94 | (1.46-2.57) | -.83\* | .41 | .44 | (.20-.97) |
| *Latent classes* |  |  |  |  |  |  |  |  |
| *Conduct Problems* | .45 | .29 | 1.57 | (.89-2.78) | -.14 | .37 | .87 | (.42-1.81) |
| *Interaction sex\*latent class* |  |  |  |  |  |  |  |  |
| *Sex\*Conduct Problems* |  |  |  |  | 1.19\* | .59 | 3.29 | (1.03-10.53) |
| *(****Ref: Substance Use Only****)* |  |  |  |  |  |  |  |  |

*Note:* \*p<.05 \*\*p<.01 \*\*\*p<.001. Models were adjusted for sex.

**Supplementary table 2.** Logistic regression models for suicidal ideation in late adolescence – Additional comparisons amongst latent classes

|  |  |
| --- | --- |
|  | **Model without interaction** |
| **Variable** | **B** | **SE** | **OR** | **95% CI** |
| *Constant* | -1.58\*\*\* | .29 |  |  |
| *Sex* | .13 | .22 | 1.14 | (.74-1.77) |
| *Latent classes* |  |  |  |  |
| *Substance Use Only* | -.86\* | .37 | .42 | (.20-.88) |
| *Moderate Vulnerability* | -1.04\*\* | .32 | .35 | (.19-.66) |
| *Conduct Problems* | -1.13\* | .46 | .32 | (.13-.79) |
| *(****Ref: High Vulnerability****)* |  |  |  |  |
| *Constant* | -2.62\*\*\* | .23 |  |  |
| *Sex* | .13 | .22 | 1.14 | (.74-1.77) |
| *Latent classes* |  |  |  |  |
| *Substance Use Only* | .18 | .35 | 1.20 | (.61-2.36) |
| *Conduct Problems* | -.09 | .43 | .92 | (.39-2.13) |
| ***(Ref: Moderate Vulnerability****)* |  |  |  |  |
| *Constant* | -2.44\*\*\* | .30 |  |  |
| *Sex* | .13 | .22 | 1.14 | (.74-1.77) |
| *Latent classes* |  |  |  |  |
| *Conduct Problems* | -.27 | .47 | .76 | (.30-1.93) |
| *(****Ref: Substance Use Only****)* |  |  |  |  |

*Note:* \*p<.05 \*\*p<.01 \*\*\*p<.001. Models were adjusted for sex.