**Supplemental Table 1**

*Comparison of Full Sample and HPA Subsample*

|  |  |  |
| --- | --- | --- |
|  | HPA Subsample(n = 104) | Full Sample (n = 836) |
|  | Mean (SD) | Mean (SD) |
| Child sex (% male) | 0.46 (.50) | 0.51 (.50) |
| Child BMI (at 12 months) | 16.03 (1.68) | 16.03 (1.74) |
| Child age in days (at 12 months)  | 372.22 (16.73) | 370.98 (15.21) |
| Low SES ( % poorest 3 quintiles) | 0.59 (0.49) | 0.66 (0.47) |
| SDQ Total Difficulties | 15.13 (6.24) | 14.01 (6.26) |
|  Emotional Problems | 3.30 (2.47) | 3.00 (2.46) |
|  Conduct Problems | 3.51 (2.96) | 3.32 (2.56) |
|  Hyperactivity Problems | 4.41 (1.84) | 4.23 (1.86) |
|  Peer Problems | 3.90 (1.38)\*\* | 3.45 (1.59) |
|  Prosocial Behavior | 8.15 (1.64) | 8.37 (1.69) |

\**p* < .05, \*\**p*<.01, \*\*\**p*<.001. Significance stars indicate t-tests between the full sample and the HPA subsample

SDQ = Strengths and Difficulties Questionnaire

**Supplemental Table 2**

*Fit Statistics Comparing Linear, Quadratic, and Cubic Models*

|  |  |  |
| --- | --- | --- |
|  |  | SDQ Subscales |
|  | SDQ Total | Emotional Problems | Conduct Problems | Hyperactivity Problems | Peer Problems | Prosocial Behavior |
|  | AIC | BIC | AIC | BIC | AIC | BIC | AIC | BIC | AIC | BIC | AIC | BIC |
| Cortisol linear  | 602.47 | 617.60 | 429.89 | 445.02 | 467.98 | 483.11 | **378.60** | **393.73** | **329.20** | **344.33** | **359.89** | **375.02** |
| Cortisol quadratic | **595.27** | **612.93** | **423.14** | **440.79** | **464.86** | **482.51** | 378.47 | 396.12 | 329.15 | 346.81 | 361.73 | 379.39 |
| Cortisol cubic  | 596.99 | 617.17 | 425.04 | 445.21 | 465.69 | 485.87 | 380.43 | 400.60 | 330.52 | 350.70 | 363.73 | 383.91 |
| DHEA linear  | 603.97 | **619.10** | 434.95 | **450.08** | 467.55 | **482.68** | **377.01** | **392.14** | **329.50** | **344.63** | **357.88** | **373.02** |
| DHEA quad  | **603.07** | 620.73 | **433.97** | 451.62 | **466.95** | 484.60 | 377.71 | 395.36 | 331.35 | 348.99 | 359.69 | 377.34 |
| DHEA cubic  | 605.06 | 625.24 | 435.62 | 455.80 | 468.94 | 489.11 | 379.07 | 399.25 | 330.06 | 350.24 | 360.58 | 380.75 |

*Notes:* Bolded AIC and BIC scores correspond to the best fitting model.

**Supplemental Table 3**

*Linear And Quadratic Models with Cortisol Predicting Mental Health Difficulties*

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  | SDQ Subscales |
|  | SDQ Total |  | Emotional Problems | Conduct Problems | Hyperactivity Problems | Peer Problems | Prosocial Behavior |
| ***Linear Model*** |  |  |
| Cortisol | -0.92 |  | -0.60\* | -0.08 | -0.17 | -0.09 | 0.12 |
|   | (0.76) |  | (0.26) | (0.30) | (0.22) | (0.16) | (0.15) |
| ***Quadratic Model*** |
| Cortisol (linear) | -0.97 |  | -0.60\*\* | -0.11 | -0.18 | -0.10 | 0.12 |
|  | (0.50) |  | (0.19) | (0.21) | (0.19) | (0.14) | (0.15) |
| Cortisol (quadratic) | 1.31\*\*\* |  | 0.50\*\* | 0.47\*\*\* | 0.18 | 0.14 | -0.04 |
|   | (0.33) |  | (0.18) | (0.12) | (0.12) | (0.09) | (0.08) |

*Notes*: Cluster robust standard errors are in parentheses. Models control for study arm (Non-depressed, Intervention, and Enhanced Usual Care), socioeconomic status, child sex and child age at the time of the hair sampling.

\**p* < .05, \*\**p*<.01, \*\*\**p*<.001

**Supplemental Table 4**

*Linear And Quadratic Models with DHEA Predicting Mental Health Difficulties*

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  | SDQ Subscales |
|  | SDQ Total |  | Emotional Problems | Conduct Problems | Hyperactivity Problems | Peer Problems | Prosocial Behavior |
| ***Linear Model*** |
| DHEA | -0.60 |  | -0.05 | -0.25 | -0.33 | 0.04 | 0.33\*\* |
|   | (0.71) |  | (0.29) | (0.28) | (0.22) | (0.16) | (0.13) |
| ***Quadratic Model*** |  |  |
| DHEA (linear) | 0.08 |  | 0.23 | 0.06 | -0.22 | -0.04 | 0.31 |
|   | (0.82) |  | (0.33) | (0.34) | (0.22) | (0.18) | (0.17) |
| DHEA (quadratic) | -0.73\* |  | -0.30\* | -0.32 | -0.13 | 0.07 | 0.02 |
| (0.29) |  | (0.14) | (0.18) | (0.11) | (0.10) | (0.10) |

*Notes*: Cluster robust standard errors are in parentheses. Models control for study arm (Non-depressed, Intervention, and Enhanced Usual Care), socioeconomic status, child sex and child age at the time of the hair sampling.

\**p* < .05, \*\**p*<.01, \*\*\**p*<.001