**Supplementary Material 3: Area under the curve analyses**

The AUCg captures both the baseline level of outcome (e.g., initial cortisol level) and change in outcome over time (e.g., cortisol response) during the TSST. The AUCi captures the change in outcome only, independently of the baseline level. We calculated these two indices individually for each participant and compared their mean values between groups using linear regression models.

Between-group SMD for area under the curve of cortisol, heart rate and blood pressure are presented in table below: cortisol log AUCg was significantly lower among the clinical group compared with the control group, indicating overall lower baseline cortisol and response during the TSST, and systolic blood pressure AUCg was significantly higher among FEP participants compared with CHR participants. There were no other significant differences between the control and clinical groups on AUCg or AUCi for other measures. There were no other significant differences in AUCg or AUCi between the CHR and FEP or the sub-threshold and progressive psychotic symptom group comparisons.

Group differences in areas under the curve of cortisol and hemodynamic responses to the Trier Social Stress Test

| **Outcome** | **Standardized mean difference (95% confidence interval)** | | |
| --- | --- | --- | --- |
| **Clinical – Control** | **FEP – CHR** | **Progressive – Sub-threshold Psychotic Symptoms** |
| Cortisol, log AUCg | **-0.43 (-0.80, -0.06)** | 0.01 (-0.44, 0.46) | -0.05 (-0.55, 0.46) |
| Cortisol, AUCi | -0.16 (-0.52, 0.21) | -0.24 (-0.69, 0.21) | -0.29 (-0.80, 0.21) |
| Heart rate, AUCg | 0.28 (-0.11, 0.68) | 0.37 (-0.12, 0.85) | 0.35 (-0.20, 0.89) |
| Heart rate, AUCi | -0.20 (-0.63, 0.23) | 0.16 (-0.41, 0.74) | 0.22 (-0.39, 0.83) |
| Systolic blood pressure, AUCg | -0.03 (-0.43, 0.38) | **0.53 (0.02, 1.04)** | 0.47 (-0.08, 1.03) |
| Systolic blood pressure, AUCi | -0.09 (-0.50, 0.32) | -0.04 (-0.56, 0.48) | -0.03 (-0.64, 0.58) |
| Diastolic blood pressure, AUCg | -0.21 (-0.60, 0.18) | 0.09 (-0.41, 0.58) | 0.02 (-0.53, 0.58) |
| Diastolic blood pressure, AUCi | 0.29 (-0.14, 0.71) | 0.25 (-0.33, 0.84) | 0.28 (-0.37, 0.93) |

From linear regressions pooled over 20 multiply imputed datasets. The clinical group includes CHR and FEP participants. Participants in the sub-threshold symptom group were CHR participants who did not prospectively convert to FEP; participants in the progressive symptom group were FEP participants whose subthreshold psychotic symptoms developed into threshold-level psychotic symptoms. In bold: statistically significant estimates. CHR: Clinical High Risk for psychosis. FEP: first-episode psychosis.