Supplementary Table 1.

Factor loadings for the one-factor, second-order, and bifactor models

| | One factor | Sec | ond O | rder | Bifactor | | | |
|---|------------|-----|-------|------|----------|-----|-----|-----|
| Items | | AD | AT | AG | DP | AD | AT | AG |
| AD | | | | | | | | |
| Child is nervous, highstrung, or tense | .64 | .71 | | | .60 | .53 | | |
| Child is self-conscious or easily embarrassed | .66 | .74 | | | .51 | .35 | | |
| Child is too fearful or anxious | .53 | .60 | | | .57 | .63 | | |
| Child cries a lot | .66 | .73 | | | .59 | .03 | | |
| Child fears certain animals/situations/places other than school | .57 | .63 | | | .38 | .29 | | |
| Child fears going to school | .41 | .46 | | | .65 | .36 | | |
| Child fears he or she might do something bad | .68 | .75 | | | .49 | .46 | | |
| Child feels he or she has to be perfect | .54 | .61 | | | .21 | .48 | | |
| Child feels or complains that no one loves him or her | .27 | .31 | | | .63 | .33 | | |
| Child feels worthless or inferior | .65 | .72 | | | .67 | .41 | | |
| Child feels too guilty | .71 | .78 | | | .56 | .51 | | |
| Child talks about killing self | .62 | .69 | | | .73 | .26 | | |
| Child worries | .74 | .81 | | | .44 | .51 | | |
| <u>AT</u> | | | | | | | | |
| Child has nervous movements or twitches | .83 | | .90 | | .46 | | .34 | |
| Child fails to finish things he or she starts | .50 | | .53 | | .56 | | .38 | |
| Child can't concentrate, can't pay attention for long | .51 | | .55 | | .57 | | .73 | |
| Child can't sit still, is restless, or hyperactive | .62 | | .67 | | .59 | | .43 | |
| Child is confused or seems to be in a fog | .73 | | .78 | | .56 | | .48 | |
| Child day-dreams or gets lost in thoughts | .66 | | .71 | | .51 | | .47 | |
| Child is impulsive or acts without thinking | .64 | | .69 | | .74 | | .28 | |
| Child does poor school work | .59 | | .63 | | .55 | | .39 | |
| Child is inattentive or easily distracted | .76 | | .81 | | .67 | | .54 | |
| Child stares blankly | .61 | | .65 | | .62 | | .34 | |
| <u>AG</u> | | | | | | | | |
| Child smokes, chews, or sniffs tobacco | .77 | | | .79 | .63 | | | .13 |

| Child is cruel, bullies, or shows meanness to others | .66 | .68 | .70 | .35 |
|--|-----|-----|-----|-----|
| Child demands a lot of attention | .62 | .63 | .67 | .04 |
| Child destroys his or her own things | .73 | .75 | .75 | .40 |
| Child destroys things belonging to family or others | .65 | .66 | .72 | .47 |
| Child is disobedient at home | .79 | .81 | .63 | .48 |
| Child is disobedient at school | .78 | .80 | .57 | .58 |
| Child gets in many fights | .67 | .69 | .65 | .43 |
| Child physically attacks people | .64 | .66 | .72 | .33 |
| Child screams a lot | .70 | .72 | .73 | .09 |
| Child is stubborn, sullen, or irritable | .75 | .77 | .76 | .01 |
| Child has sudden changes in mood or feelings | .71 | .73 | .78 | 11 |
| Child sulks a lot | .73 | .74 | .75 | 30 |
| Child is suspicious | .73 | .75 | .69 | 23 |
| Child teases a lot | .68 | .70 | .65 | .21 |
| Child has temper tantrums or a hot temper | .63 | .65 | .75 | .21 |
| Child threatens people | .65 | .67 | .80 | .37 |
| Child is unusually loud | .75 | .76 | .68 | .02 |

Supplementary Table 2.

Path estimates for full model (Unstandardized estimates)

| IV | DV | В | SE | p |
|----------------------|---------------------------------|-------------|--------------|--------------|
| Warmth (T1) | DP (T2) | 149 | .070 | .034 |
| Hostility (T1) | DP (T2) | .119 | .085 | .160 |
| Depression (T1) | DP (T2) | .164 | .041 | .000 |
| _ | | | | |
| Warmth (T1) | ANX (T2) | .163 | .084 | .053 |
| Hostility (T1) | ANX (T2) | 226 | .110 | .039 |
| Depression (T1) | ANX (T2) | .106 | .047 | .023 |
| | | | | |
| Warmth (T1) | ATT (T2) | .013 | .049 | .799 |
| Hostility (T1) | ATT (T2) | 045 | .058 | .436 |
| Depression (T1) | ATT (T2) | 008 | .030 | .794 |
| | . G.G. (TTA) | 0.0.4 | 0.1.0 | |
| Warmth (T1) | AGG (T2) | 024 | .018 | .177 |
| Hostility (T1) | AGG (T2) | .040 | .025 | .107 |
| Depression (T1) | AGG (T2) | 003 | .006 | .638 |
| DD (TO) | G : 1 G1:11 (T2) | 0.40 | 016 | 010 |
| DP (T2) | Social Skills (T3) | 040 | .016 | .010 |
| ANX (T2) | Social Skills (T3) | .014 | .025 | .580 |
| ATT (T2) | Social Skills (T3) | 056 | .031 | .076 |
| AGG (T2) | Social Skills (T3) | .403 | .252 | .110 |
| Warmth (T1) | Social Skills (T3) | .136 | .035 | .000 |
| Hostility (T1) | Social Skills (T3) | 025 | .045 | .570 |
| Depression (T1) | Social Skills (T3) | 018 | .019 | .332 |
| DD (T2) | Engagement (T2) | 047 | 020 | 111 |
| DP (T2) | Engagement (T3) | .047 | .029 .047 | .111 |
| ANX (T2) ATT (T2) | Engagement (T3) | 038 .034 | .047 | .423 .571 |
| AGG (T2) | Engagement (T3) Engagement (T3) | 010 | .289 | .971 .971 |
| Warmth (T1) | Engagement (T3) Engagement (T3) | 010 | .068 | .201 |
| Hostility (T1) | Engagement (T3) | .038 | .008 | .620 |
| Depression (T1) | Engagement (T3) | 005 | .077 | .898 |
| Depression (11) | Eligagement (13) | 003 | .039 | .090 |
| DP (T2) | Perseverance (T3) | 052 | .020 | .008 |
| ANX (T2) | Perseverance (T3) | 021 | .032 | .501 |
| ATT (T2) | Perseverance (T3) | .006 | .032 | .874 |
| AGG (T2) | Perseverance (T3) | .365 | .257 | .157 |
| Warmth (T1) | Perseverance (T3) | .049 | .042 | .245 |
| Hostility (T1) | Perseverance (T3) | .000 | .051 | .997 |
| Depression (T1) | Perseverance (T3) | 003 | .026 | .893 |
| Depression (11) | 1015010141100 (13) | .003 | .020 | .075 |
| DP (T2) | Optimism (T3) | 052 | .023 | .024 |
| ANX (T2) | Optimism (T3) | .039 | .036 | .281 |
| | - F(10) | .007 | .550 | 01 |

| ATT (T2) | Optimism (T3) | .013 | .047 | .774 |
|---|------------------------|------|------|------|
| AGG (T2) | Optimism (T3) | .319 | .284 | .261 |
| Warmth (T1) | Optimism (T3) | .056 | .052 | .278 |
| Hostility (T1) | Optimism (T3) | 040 | .063 | .524 |
| Depression (T1) | Optimism (T3) | 014 | .030 | .652 |
| - · - · · · · · · · · · · · · · · · · · | (-0) | | | |
| DP (T2) | Connectedness (T3) | 004 | .018 | .838 |
| ANX (T2) | Connectedness (T3) | 022 | .028 | .433 |
| ATT (T2) | Connectedness (T3) | 023 | .033 | .480 |
| AGG (T2) | Connectedness (T3) | .145 | .171 | .398 |
| Warmth (T1) | Connectedness (T3) | .066 | .038 | .083 |
| Hostility (T1) | Connectedness (T3) | 033 | .050 | .509 |
| Depression (T1) | Connectedness (T3) | .009 | .023 | .687 |
| Depression (11) | Connectedness (13) | .007 | .023 | .007 |
| DP (T2) | Happiness (T3) | 039 | .023 | .085 |
| ANX (T2) | Happiness (T3) | 009 | .036 | .808 |
| ATT (T2) | Happiness (T3) | 014 | .045 | .762 |
| AGG (T2) | Happiness (T3) | .504 | .346 | .144 |
| Warmth (T1) | Happiness (T3) | .076 | .052 | .145 |
| Hostility (T1) | Happiness (T3) | 031 | .064 | .627 |
| Depression (T1) | Happiness (T3) | 039 | .029 | .175 |
| Depression (11) | Tuppiness (13) | .037 | .02) | .175 |
| DP (T2) | Anxiety (BSI) (T3) | .081 | .030 | .007 |
| ANX (T2) | Anxiety (BSI) (T3) | .016 | .050 | .746 |
| ATT (T2) | Anxiety (BSI) (T3) | .072 | .066 | .276 |
| AGG (T2) | Anxiety (BSI) (T3) | 252 | .338 | .457 |
| Warmth (T1) | Anxiety (BSI) (T3) | 136 | .067 | .044 |
| Hostility (T1) | Anxiety (BSI) (T3) | 062 | .087 | .482 |
| Depression (T1) | Anxiety (BSI) (T3) | .016 | .040 | .691 |
| - · F - · · · · · · · · · · · · · · · · | | | | |
| DP (T2) | Depression (CESD) (T3) | .084 | .027 | .002 |
| ANX (T2) | Depression (CESD) (T3) | 042 | .045 | .351 |
| ATT (T2) | Depression (CESD) (T3) | .035 | .059 | .557 |
| AGG (T2) | Depression (CESD) (T3) | 738 | .469 | .116 |
| Warmth (T1) | Depression (CESD) (T3) | 094 | .062 | .131 |
| Hostility (T1) | Depression (CESD) (T3) | 099 | .084 | .240 |
| Depression (T1) | Depression (CESD) (T3) | .026 | .035 | .467 |
| 1 | 1 | | | |
| DP (T2) | Impulsivity (T3) | .138 | .033 | .000 |
| ANX (T2) | Impulsivity (T3) | 072 | .051 | .160 |
| ATT (T2) | Impulsivity (T3) | .025 | .067 | .704 |
| AGG (T2) | Impulsivity (T3) | .503 | .406 | .215 |
| Warmth (T1) | Impulsivity (T3) | 208 | .073 | .004 |
| Hostility (T1) | Impulsivity (T3) | 004 | .087 | .968 |
| Depression (T1) | Impulsivity (T3) | .025 | .041 | .547 |
| | 1 -7 \ -7 | | | |