

Table S1

## Study 1 p Factor-EC Model

Factor	Indicator	Standardized Loading Estimate	SE	Est./SE	<i>p</i>
p Factor Model					
Depression	CDI C	.61	.031	19.71	<.001
	CDI P	.59	.029	20.53	<.001
Anxiety Physical Symp.	MASC PH C	.52	.030	17.32	<.001
	MASC PH P	.58	.032	18.25	<.001
Social Anxiety	MASC SA C	.60	.029	20.61	<.001
	MASC SA P	.59	.027	21.87	<.001
Separation/Panic	MASC SP C	.70	.028	25.53	<.001
	MASC SP P	.64	.027	24.00	<.001
Conduct Problems	YSR CD C	.60	.037	16.17	<.001
	CBCL CD P	.53	.031	17.18	<.001
Oppositional Defiant	YSR ODD C	.57	.037	15.36	<.001
	CBCL ODD P	.49	.032	15.21	<.001
Aggression	EATQ AG C	.62	.038	16.37	<.001
	EATQ AG P	.47	.030	15.78	<.001
P Factor	Depression	.86	.041	21.04	<.001
	Anxiety Physical Symp	.60	.058	10.37	<.001
	Social Anxiety	.50	.057	8.85	.007
	Conduct Problems	.66	.061	10.94	<.001
	Oppositional Defiant	.64	.065	9.82	<.001
	Aggression	.63	.063	9.93	<.001
	SNAP Hyp. P	.32	.044	7.22	<.001
	SNAP Inat. P	.49	.041	12.03	<.001
Internalizing-Specific	Depression	.39	.083	5.69	<.001
	Anxiety Physical Symp.	.50	.074	6.72	<.001
	Social Anxiety	.52	.081	6.49	<.001
	Separation/Panic	.78	.104	7.50	<.001
Externalizing-Specific	Conduct Problems	.65	.067	9.80	<.001
	Oppositional Defiant	.65	.072	9.08	<.001
	Aggression	.65	.071	9.15	<.001
Parent Report Method Factor	CDI P	.42	.046	9.12	<.001
	MASC PH P	.21	.056	3.84	<.001
	MASC SA P	.27	.050	5.43	<.001
	MASC SP P	-.01	.059	-.012	.906
	CBCL CD P	.64	.032	20.05	<.001
	CBCL ODD P	.62	.034	18.31	<.001
	EATQ AG P	.58	.035	16.22	<.001
	SNAP Hyp. P	.43	.053	8.17	.004
	SNAP Inat. P	.45	.051	8.77	.002
	CDI C	.28	.052	5.40	<.001
	MASC PH C	-.00	.065	-.01	.989
	MASC SA C	-.10	.057	-1.73	.084
	MASC SP C	-.33	.075	-4.32	<.001
Child Report Method Factor	YSR CD C	.59	.067	8.80	<.001
	YSR ODD C	.32	.052	6.24	<.001
	EATQ AG C	.29	.051	6.65	<.001
EC Model					

Factor	Indicator	Standardized Loading Estimate	SE	Est./SE	<i>p</i>
EATQ-R EC	Attention 1	.59	.031	18.95	<.001
	Attention 34	.40	.040	10.06	<.001
	Attention 38	.43	.038	11.27	<.001
	Attention 59	.44	.038	11.79	<.001
	Attention 61	.53	.035	15.01	<.001
	Activation 7	.51	.035	14.32	<.001
	Activation 18	.56	.033	16.65	<.001
	Activation 30	.71	.026	26.95	<.001
	Activation 39	.55	.033	16.66	<.001
	Activation 49	.69	.027	25.78	<.001
	Inhibition 14	.34	.041	8.15	<.001
	Inhibition 26	.54	.034	15.68	<.001
	Inhibition 63	.40	.039	10.33	<.001
Correlations					
Factor 1	Factor 2	Standardized Estimate	SE	Est./SE	<i>p</i>
EC	p Factor	<b>-.88</b>	<b>.057</b>	<b>-15.68</b>	<b>&lt;.001*</b>
	Internalizing-specific	.02	.071	0.21	.831
	Externalizing-specific	<b>-.35</b>	<b>.084</b>	<b>-4.18</b>	<b>&lt;.001*</b>

*Note:* C = Child self-report; P = Parent report; CDI = Children's Depression Inventory; MASC = Manifest Anxiety Scale for Children; SA = social anxiety; PH = physical symptoms; SP = separation/panic symptoms; CBCL/YSR = Child Behavior Checklist/Youth Self Report; ODD = oppositional defiant disorder symptoms; CD = conduct disorder symptoms; EATQ = Early Adolescent Temperament Questionnaire; AG = aggression; SNAP = Swanson, Nolan, and Pelham scale; Inat. = inattention; Hyp. = hyperactivity.

Table S2

## Study 1 p Factor-NA Model

Factor	Indicator	Standardized Loading Estimate	SE	Est./SE	<i>p</i>
p Factor Model					
Depression	CDI C	.61	.034	17.76	<.001
	CDI P	.57	.032	18.12	<.001
Anxiety Physical Symp.	MASC PH C	.57	.034	16.78	<.001
	MASC PH P	.55	.030	18.26	<.001
Social Anxiety	MASC SA C	.60	.304	17.73	<.001
	MASC SA P	.54	.030	18.10	<.001
Separation/Panic	MASC SP C	.68	.028	24.37	<.001
	MASC SP P	.60	.027	22.08	<.001
Conduct Problems	YSR CD C	.55	.034	14.60	<.001
	CBCL CD P	.52	.035	14.19	<.001
Oppositional Defiant	YSR ODD C	.56	.039	14.35	<.001
	CBCL ODD P	.49	.034	14.45	<.001
Aggression	EATQ AG C	.55	.043	12.96	<.001
	EATQ AG P	.44	.035	12.66	<.001
P Factor	Depression	.75	.054	13.92	<.001
	Anxiety Physical Symp	.48	.077	6.20	<.001
	Social Anxiety	.21	.087	2.37	.018
	Conduct Problems	.66	.071	9.29	<.001
	Oppositional Defiant	.66	.068	9.63	<.001
	Aggression	.59	.077	7.71	<.001
	SNAP Hyp. P	.52	.041	12.71	<.001
	SNAP Inat. P	.56	.044	12.67	<.001
Internalizing-Specific	Depression	.57	.062	9.20	<.001
	Anxiety Physical Symp.	.72	.055	13.09	<.001
	Social Anxiety	.72	.061	12.52	<.001
	Separation/Panic	.47	.069	6.85	<.001
Externalizing-Specific	Conduct Problems	.63	.075	8.29	<.001
	Oppositional Defiant	.66	.072	9.14	<.001
	Aggression	.69	.077	8.94	<.001
Parent Report Method Factor	CDI P	.40	.057	6.94	<.001
	MASC PH P	.24	.062	3.80	<.001
	MASC SA P	.33	.060	5.58	<.001
	MASC SP P	.02	.061	0.33	.744
	CBCL CD P	.62	.038	16.45	<.001
	CBCL ODD P	.57	.040	14.4	<.001
	EATQ AG P	.51	.044	11.62	<.001
	SNAP Hyp. P	.21	.067	3.06	.002
	SNAP Inat. P	.30	.066	4.56	<.001
	CDI C	.35	.044	7.95	<.001
	MASC PH C	.00	.053	0.02	.988
Child Report Method Factor	MASC SA C	-.05	.052	-1.06	.291
	MASC SP C	-.33	.059	-5.64	<.001
	YSR CD C	.66	.048	13.83	<.001
	YSR ODD C	.38	.047	8.12	<.001
	EATQ AG C	.41	.047	8.82	<.001
NA Model					

Factor	Indicator	Standardized Loading Estimate	SE	Est./SE	<i>p</i>
PANAS NA	NA 2	.71	.023	30.38	<.001
	NA 3	.42	.037	11.30	<.001
	NA 5	.64	.027	23.60	<.001
	NA 6	.68	.026	26.46	<.001
	NA 9	.47	.035	13.31	<.001
	NA 10	.53	.033	16.06	<.001
	NA 12	.47	.035	13.24	<.001
	NA 14	.69	.025	27.47	<.001
	NA 15	.33	.040	8.28	<.001
	NA 19	.49	.034	14.19	<.001
	NA 21	.76	.021	36.72	<.001
	NA 22	.65	.027	24.50	<.001
	NA 23	.58	.030	19.07	<.001
	NA 25	.71	.024	29.37	<.001
NA 26	.65	.027	24.07	<.001	
Correlations					
Factor 1	Factor 2	Standardized Estimate	SE	Est./SE	<i>p</i>
NA	p Factor	<b>.50</b>	<b>.068</b>	<b>7.42</b>	<b>&lt;.001*</b>
	Internalizing-specific	<b>.86</b>	<b>.066</b>	<b>13.00</b>	<b>&lt;.001*</b>
	Externalizing-specific	<b>.35</b>	<b>.081</b>	<b>4.26</b>	<b>&lt;.001*</b>

*Note:* C = Child self-report; P = Parent report; CDI = Children's Depression Inventory; MASC = Manifest Anxiety Scale for Children; SA = social anxiety; PH = physical symptoms; SP = separation/panic symptoms; CBCL/YSR = Child Behavior Checklist/Youth Self Report; ODD = oppositional defiant disorder symptoms; CD = conduct disorder symptoms; EATQ = Early Adolescent Temperament Questionnaire; AG = aggression; SNAP = Swanson, Nolan, and Pelham scale; Inat. = inattention; Hyp. = hyperactivity.

Table S3

## Study 1 p Factor-PA Model

Factor	Indicator	Standardized Loading Estimate	SE	Est./SE	<i>p</i>	
p Factor Model						
Depression	CDI C	.57	.032	17.76	<.001	
	CDI P	.62	.034	18.06	<.001	
Anxiety Physical Symp.	MASC PH C	.48	.032	15.06	<.001	
	MASC PH P	.57	.037	15.58	<.001	
Social Anxiety	MASC SA C	.56	.031	18.26	<.001	
	MASC SA P	.59	.030	19.40	<.001	
Separation/Panic	MASC SP C	.70	.028	25.02	<.001	
	MASC SP P	.64	.026	24.94	<.001	
Conduct Problems	YSR CD C	.56	.032	17.46	<.001	
	CBCL CD P	.57	.039	14.75	<.001	
Oppositional Defiant	YSR ODD C	.53	.034	15.70	<.001	
	CBCL ODD P	.52	.039	13.26	<.001	
Aggression	EATQ AG C	.54	.036	14.90	<.001	
	EATQ AG P	.47	.035	13.47	<.001	
P Factor	Depression	.96	.025	37.94	<.001	
	Anxiety Physical Symp	.60	.069	8.78	<.001	
	Social Anxiety	.54	.062	8.61	<.001	
	Conduct Problems	.61	.063	9.59	<.001	
	Oppositional Defiant	.56	.071	7.80	<.001	
	Aggression	.55	.071	7.76	<.001	
	SNAP Hyp. P	.19	.072	2.66	.008	
	SNAP Inat. P	.33	.069	4.81	<.001	
Internalizing-Specific	Depression	.11	.11	1.02	.307	
	Anxiety Physical Symp.	.47	.084	5.56	<.001	
	Social Anxiety	.42	.076	5.51	<.001	
	Separation/Panic	.88	.094	9.32	<.001	
Externalizing-Specific	Conduct Problems	.73	.062	11.70	<.001	
	Oppositional Defiant	.73	.079	9.31	<.001	
	Aggression	.69	.071	9.66	<.001	
Parent Report Method Factor	CDI P	.32	.058	5.49	<.001	
	MASC PH P	.13	.066	1.94	.052	
	MASC SA P	.20	.062	3.23	.001	
	MASC SP P	-.05	.069	-0.76	.447	
	CBCL CD P	.54	.058	9.32	<.001	
	CBCL ODD P	.54	.060	6.56	<.001	
	EATQ AG P	.50	.053	9.43	<.001	
	SNAP Hyp. P	.48	.074	6.47	<.001	
	SNAP Inat. P	.50	.077	6.57	<.001	
	CDI C	.33	.050	6.73	<.001	
	MASC PH C	.07	.058	1.25	.210	
	MASC SA C	-.02	.054	-0.43	.669	
	MASC SP C	-.36	.072	-4.96	<.001	
Child Report Method Factor	YSR CD C	.60	.051	11.88	<.001	
	YSR ODD C	.41	.046	8.86	<.001	
	EATQ AG C	.42	.046	9.06	<.001	
	PA Model					

Factor	Indicator	Standardized Loading Estimate	SE	Est./SE	<i>p</i>
PANAS PA	PA 1	.42	.037	11.25	<.001
	PA 4	.70	.024	29.06	<.001
	PA 7	.76	.020	37.91	<.001
	PA 8	.54	.032	16.65	<.001
	PA 11	.61	.029	21.44	<.001
	PA 16	.76	.020	37.43	<.001
	PA 17	.64	.027	23.49	<.001
	PA 18	.68	.025	27.19	<.001
	PA 20	.79	.018	43.70	<.001
	PA 24	.79	.019	42.23	<.001
	PA 27	.71	.023	30.72	<.001
Correlations					
Factor 1	Factor 2	Standardized Estimate	SE	Est./SE	<i>p</i>
PA	p Factor	<b>-.61</b>	<b>.065</b>	<b>-9.40</b>	<b>&lt;.001*</b>
	Internalizing-specific	<b>.15</b>	<b>.066</b>	<b>2.25</b>	<b>.024*</b>
	Externalizing-specific	-.04	.077	-0.45	.652

*Note:* C = Child self-report; P = Parent report; CDI = Children's Depression Inventory; MASC = Manifest Anxiety Scale for Children; SA = social anxiety; PH = physical symptoms; SP = separation/panic symptoms; CBCL/YSR = Child Behavior Checklist/Youth Self Report; ODD = oppositional defiant disorder symptoms; CD = conduct disorder symptoms; EATQ = Early Adolescent Temperament Questionnaire; AG = aggression; SNAP = Swanson, Nolan, and Pelham scale; Inat. = inattention; Hyp. = hyperactivity.

Table S4

## Study 2 p Factor-EC Model

Factor	Indicator	Standardized Loading Estimate	SE	Est./SE	<i>p</i>	
p Factor Model						
P Factor	Anxious-depressed	.63	.030	20.66	<.001	
	Withdrawn-depressed	.63	.029	21.97	<.001	
	Somatic Complaints	.55	.034	15.97	<.001	
	Social Problems	.87	.020	43.37	<.001	
	Thought Problems	.76	.027	28.20	<.001	
	Attention Problems	.65	.029	22.61	<.001	
	Rule-breaking Behavior	.64	.029	22.31	<.001	
	Aggressive Behavior	.77	.023	33.13	<.001	
Internalizing-Specific	Anxious-depressed	.53	.097	5.50	<.001	
	Withdrawn-depressed	.26	.059	4.35	<.001	
	Somatic Complaints	.25	.059	4.26	<.001	
Externalizing-Specific	Attention Problems	.47	.061	7.67	<.001	
	Rule-breaking Behavior	.18	.043	4.15	<.001	
	Aggressive Behavior	.16	.061	7.67	<.001	
EC Model						
Factor	Indicator	Standardized Loading Estimate	SE	Est./SE	<i>p</i>	
CBQ EC	Attention Focusing 16	.44	.037	11.81	<.001	
	Attention Focusing 38	.61	.030	20.77	<.001	
	Attention Focusing 47	.63	.029	21.69	<.001	
	Attention Focusing 171	.59	.031	19.32	<.001	
	Attention Focusing 195	.44	.037	11.75	<.001	
	Attention Switching 6	.33	.041	8.19	<.001	
	Attention Switching 29	.37	.040	9.33	<.001	
	Attention Switching 95	.52	.034	15.36	<.001	
	Attention Switching 180	.30	.042	7.31	<.001	
	Attention Switching 184	.54	.033	16.19	<.001	
	Inhibitory Control 32	.71	.023	29.36	<.001	
	Inhibitory Control 93	.58	.031	18.30	<.001	
	Inhibitory Control 108	.63	.029	21.68	<.001	
	Inhibitory Control 116	.39	.039	9.84	<.001	
	Inhibitory Control 136	.63	.029	22.11	<.001	
	Inhibitory Control 162	.35	.041	8.55	<.001	
	Inhibitory Control 168	.55	.033	16.52	<.001	
	Inhibitory Control 185	.35	.041	8.52	<.001	
	Impulsivity 13	.59	.031	19.23	<.001	
	Impulsivity 26	.44	.037	11.83	<.001	
	Impulsivity 59	.35	.041	8.54	<.001	
	Impulsivity 79	.55	.033	16.79	<.001	
	Impulsivity 104	.44	.037	11.81	<.001	
	Impulsivity 114	.40	.039	10.33	<.001	
	Impulsivity 137	.32	.042	7.71	<.001	
	Impulsivity 155	.41	.039	10.53	<.001	
	Correlations					
	Factor 1	Factor 2	Standardized	SE	Est./SE	<i>p</i>

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		Estimate			
EC	p Factor	<b>-.59</b>	<b>.036</b>	<b>-16.26</b>	<b>&lt;.001*</b>
	Internalizing-specific	<b>.17</b>	<b>.048</b>	<b>3.57</b>	<b>&lt;.001*</b>
	Externalizing-specific	<b>-.82</b>	<b>.089</b>	<b>-9.20</b>	<b>&lt;.001*</b>



Table S5

## Study 2 p Factor-NA Model

Factor	Indicator	Standardized Loading Estimate	SE	Est./SE	<i>p</i>
p Factor Model					
P Factor	Anxious-depressed	.63	.030	20.74	<.001
	Withdrawn-depressed	.63	.029	21.91	<.001
	Somatic Complaints	.54	.034	15.77	<.001
	Social Problems	.87	.020	43.19	<.001
	Thought Problems	.76	.027	28.09	<.001
	Attention Problems	.65	.029	22.37	<.001
	Rule-breaking Behavior	.65	.029	22.22	<.001
	Aggressive Behavior	.77	.023	32.84	<.001
Internalizing-Specific	Anxious-depressed	.53	.112	4.75	<.001
	Withdrawn-depressed	.25	.059	4.15	<.001
	Somatic Complaints	.27	.070	3.77	<.001
Externalizing-Specific	Attention Problems	.19	.070	2.76	.006
	Rule-breaking Behavior	.25	.114	2.15	.031
	Aggressive Behavior	.42	.117	3.59	<.001
NA Model					
Factor	Indicator	Standardized Loading Estimate	SE	Est./SE	<i>p</i>
CBQ NA	Anger/Frustration 2	.52	.034	14.99	<.001
	Anger/Frustration 34	.59	.031	19.11	<.001
	Anger/Frustration 62	.67	.026	25.51	<.001
	Anger/Frustration 72	.61	.030	20.21	<.001
	Anger/Frustration 78	.63	.029	21.65	<.001
	Anger/Frustration 128	.56	.033	17.02	<.001
	Anger/Frustration 140	.45	.037	11.99	<.001
	Anger/Frustration 173	.62	.029	21.21	<.001
	Anger/Frustration 181	.53	.034	15.79	<.001
	Anger/Frustration 193	.49	.035	13.83	<.001
	Distress 21	.33	.041	8.00	<.001
	Distress 61	.46	.037	12.66	<.001
	Distress 87	.35	.040	8.74	<.001
	Distress 115	.30	.042	7.15	<.001
	Distress 132	.41	.039	10.52	<.001
	Distress 141	.35	.041	8.50	<.001
	Fear 40	.32	.042	7.65	<.001
	Fear 50	.30	.042	7.16	<.001
	Fear 91	.35	.041	8.38	<.001
	Fear 189	.30	.042	7.14	<.001
	Sadness 18	.38	.040	9.61	<.001
	Sadness 39	.34	.041	8.23	<.001
	Sadness 44	.51	.035	14.62	<.001
	Sadness 55	.47	.036	12.86	<.001
	Sadness 64	.44	.037	11.75	<.001
	Sadness 81	.39	.039	9.75	<.001
	Sadness 94	.65	.028	23.45	<.001
	Sadness 127	.49	.036	13.81	<.001

		Correlations			
Factor 1	Factor 2	Standardized Estimate	SE	Est./SE	<i>p</i>
NA	p Factor	<b>.55</b>	<b>.037</b>	<b>14.68</b>	<b>&lt;.001*</b>
	Internalizing-specific	<b>.11</b>	<b>.054</b>	<b>2.04</b>	<b>.042*</b>
	Externalizing-specific	<b>.31</b>	<b>.096</b>	<b>3.17</b>	<b>.002*</b>

Table S6

## Study 2 p Factor-PA Model

Factor	Indicator	Standardized Loading Estimate	SE	Est./SE	<i>p</i>
p Factor Model					
P Factor	Anxious-depressed	.66	.029	22.74	<.001
	Withdrawn-depressed	.64	.029	22.18	<.001
	Somatic Complaints	.58	.033	17.32	<.001
	Social Problems	.85	.020	43.10	<.001
	Thought Problems	.78	.026	29.96	<.001
	Attention Problems	.66	.028	23.38	<.001
	Rule-breaking Behavior	.64	.029	22.28	<.001
	Aggressive Behavior	.77	.022	34.96	.001
Internalizing-Specific	Anxious-depressed	.17	.046	3.40	<.001
	Withdrawn-depressed	.69	.124	5.52	<.001
	Somatic Complaints	.07	.044	1.55	.120
Externalizing-Specific	Attention Problems	.17	.047	3.56	<.001
	Rule-breaking Behavior	.51	.083	6.13	<.001
	Aggressive Behavior	.48	.076	6.34	<.001
PA Model					
Factor	Indicator	Standardized Loading Estimate	SE	Est./SE	<i>p</i>
CBQ PA	Smiling/Laughing 1	.56	.035	16.08	<.001
	Smiling/Laughing 43	.43	.041	10.60	<.001
	Smiling/Laughing 56	.46	.040	11.45	<.001
	Smiling/Laughing 83	.40	.042	9.53	<.001
	Smiling/Laughing 99	.66	.031	31.42	<.001
	Smiling/Laughing 110	.43	.040	10.70	<.001
	Smiling/Laughing 121	.47	.040	11.80	<.001
	Smiling/Laughing 135	.66	.030	21.96	<.001
	Smiling/Laughing 152	.48	.039	12.13	<.001
	Smiling/Laughing 163	.63	.032	19.67	<.001
	Smiling/Laughing 165	.57	.035	16.29	<.001
	Smiling/Laughing 179	.34	.044	7.73	<.001
	Smiling/Laughing 194	.32	.044	7.18	<.001
	Correlations				
Factor 1	Factor 2	Standardized Estimate	SE	Est./SE	<i>p</i>
PA	p Factor	-.06	.053	-1.12	.262
	Internalizing-specific	<b>-.43</b>	<b>.086</b>	<b>-5.01</b>	<b>&lt;.001*</b>
	Externalizing-specific	-.02	.071	-0.31	.754