Appendix Table 1. Conditional prevalence of MDE and GAD among respondents with and without the other disorder and MDE-GAD odds-ratios by cohort in the NCS-2 panel sample

	Conditional prevalence of													
	GAD among respondents…						MDE among respondents…							
	With MDE			Without MDE			With GAD			Without GAD				
	%	(se)	(n)	%	(se)	(n)	%	(se)	(n)	%	(se)	(n)	OR	(95% CI)
I. Ages 15-24 at baseline														
M1-G1	16.2	(2.9)	313	2.2	(0.6)	(1176)	64.2	(7.2)	(74)	17.7	(1.2)	(1415)	8.4*	(4.5-15.7)
M1-G2	8.3	(1.9)	267	3.5	(0.6)	(1148)	--	--	--	--	--	--	2.5*	(1.4-4.6)
G1-M2	--	--	--	--	--	--	27.4	(13.0)	(28)	10.6	(1.0)	(1148)	3.2	(0.9-11.9)
M2-G2	12.1	(3.7)	118	2.5	(0.5)	(1030)	36.8	(9.3)	(38)	9.6	(1.0)	(1110)	5.5*	(2.3-12.9)
II. Ages 25-39 at interview														
M1-G1	25.5	(2.5)	698	5.0	(0.6)	(1510)	58.2	(4.0)	(258)	17.5	(1.9)	(1950)	6.5*	(4.4-9.9)
M1-G2	8.3	(1.5)	532	3.5	(0.7)	(1418)	--	--	--	--	--	--	2.5*	(1.5-4.2)
G1-M2	--	--	--	--	--	--	28.6	(7.2)	(92)	10.4	(1.3)	(1418)	3.4*	(1.6-7.5)
M2-G2	14.2	(4.2)	145	2.3	(0.6)	(1273)	42.4	(10.8)	(57)	9.3	(1.2)	(1316)	7.2*	(2.7-19.0)
III. Ages 40-54 at interview														
M1-G1	30.3	(3.2)	431	4.8	(1.0)	(873)	64.3	(5.7)	(199)	17.2	(1.4)	(1105)	8.7*	(5.2-14.4)
M1-G2	2.7	(0.9)	304	1.8	(0.6)	(801)	--	--	--	--	--	--	1.5	(0.5-4.2)
G1-M2	--	--	--	--	--	--	17.5	(8.5)	(72)	5.1	(1.0)	(801)	3.9*	(1.2-13.0)
M2-G2	6.6	(3.1)	48	1.5	(0.6)	(753)	19.1	(9.0)	(21)	4.8	(1.0)	(780)	4.6*	(1.3-17.0)

*Significant at the .05 level, two-sided test

Appendix Table 2. Variation in the effects of parent mental and substance disorder on onset of MDE and GAD as a function of number of disordered parents, sex of disordered parent when only one, and interaction between sex of parent and sex of respondent

	Both parents		Mother vs. Father (M:F)		M:F/Female:Male child	
	OR	(95% CI)	OR	(95% CI)	OR	(95% CI)
I. Onset of respondent MDE predicted by parental …						
MDE	2.6*	(1.1-6.5)	2.4*	(1.0-5.6)	0.5	(0.2-1.1)
GAD	2.3	(0.8-6.9)	3.0	(0.9-10.5)	0.6	(0.3-1.4)
Panic disorder	0.2	(0.0-6.0)	0.6	(0.3-1.5)	0.4*	(0.2-0.9)
Antisocial	0.4	(0.0-5.1)	1.0	(0.2-5.8)	4.0	(0.3-49.9)
Substance …	1.7	(0.4-7.1)	0.7	(0.3-1.7)	0.8	(0.2-3.5)
II. Onset of respondent GAD predicted by parental …						
MDE	0.5	(0.2-1.6)	1.0	(0.3-3.1)	1.3	(0.5-3.1)
GAD	1.0	(0.4-2.2)	0.7	(0.2-2.6)	3.6*	(1.5-8.6)
Panic disorder	0.3	(0.0-3.3)	0.4	(0.1-1.5)	1.7	(0.6-5.0)
Antisocial	2.6	(0.4-16.5)	9.6*	(1.9-49.4)	0.4	(0.1-2.7)
Substance …	0.4	(0.1-2.0)	1.4	(0.5-4.3)	1.9	(0.5-7.6)

*Significant at the .05 level, two-sided test

Appendix Table 3. Persistence of baseline MDE and GAD (any episode and mean proportion of years in episode between the baseline NCS and the NCS-2) in the total sample and by cohort

Cohorts (Age at baseline)	Any persistence[1]		Mean proportion of years in episode[2]		
	%	(se)	%	(se)	(n)
I. MDE					
15-24	49.8	(3.6)	21.9	(1.9)	(313)
25-39	48.1	(2.3)	21.1	(1.5)	(698)
40-54	40.6	(3.3)	16.4	(2.1)	(431)
Total	46.2	(1.8)	19.8	(1.0)	(1442)
II. GAD					
15-24	75.9	(3.2)	45.5	(3.6)	(74)
25-39	44.2	(3.5)	23.3	(2.5)	(258)
40-54	46.5	(3.8)	25.7	(2.5)	(199)
Total	49.7	(2.4)	27.4	(1.7)	(531)

[1]An episode of MDE lasting at least two weeks and an episode of GAD lasting at least one month in any year subsequent to baseline
[2]The mean proportion of years between the two surveys when the respondent had at one or more episodes of MDE (two weeks or longer) and one or more episodes of GAD (one month or longer)

Appendix Table 4. Time-lagged associations of baseline MDE predicting the persistence of GAD and of baseline GAD predicting the persistence of MDE by cohort in the NCS-2 panel sample

| | Total | | Cohorts (Age at baseline) | | | | | |
| | | | 15-24 | | 25-39 | | 40-54 | |
	OR	(95% CI)	OR	(95% CI)	OR	(95% CI)	OR	(95% CI)
I. Baseline MDE predicting the persistence of GAD								
MDE	1.2	(0.9-1.7)	1.2	(0.5-2.6)	1.1	(0.7-1.8)	1.3	(0.8-2.1)
AOO of GAD	0.9*	(0.7-1.0)	0.9	(0.4-1.9)	0.8	(0.7-1.0)	0.8*	(0.6-1.0)
(n)[2]		(531)		(74)		(258)		(199)
II. Baseline GAD predicting the persistence of MDE								
GAD	1.8*	(1.4-2.4)	2.6*	(1.4-4.6)	1.5*	(1.1-2.2)	1.9*	(1.3-2.7)
AOO of MDE	0.8*	(0.7-0.9)	0.4*	(0.2-0.8)	0.7*	(0.6-0.9)	0.9	(0.8-1.1)
(n)[2]		(1442)		(313)		(698)		(431)

*Significant at the .05 level, two-sided test
[1]Based on a discrete-time survival model with person-year as the unit of analysis, controlling for cohort (age at interview), gender, race-ethnicity, and person-year.
[2]Unweighted sample sizes

Appendix Table 5. Time-lagged associations of childhood adversities, parental history of mental disorders, and respondent personality with persistence of MDE and GAD between the two interviews in the NCS-2 panel sample[1]

	MDE		GAD	
	OR	(95% CI)	OR	(95% CI)
I. Childhood adversities				
Neglect	1.5*	(1.2-1.9)	1.8*	(1.2-2.5)
Physical abuse	1.3*	(1.0-1.7)	1.4*	(1.0-1.8)
Sexual abuse	1.3*	(1.1-1.6)	1.2	(0.8-1.8)
Death of parent	1.0	(0.7-1.5)	1.2	(0.7-2.1)
Divorce of parents	1.1	(0.9-1.3)	1.4	(1.0-2.0)
Other separation	1.4	(1.0-2.1)	1.1	(0.5-2.8)
II. Parental history of mental disorders				
MDE	1.2	(1.0-1.4)	1.1	(0.8-1.6)
GAD	1.2	(1.0-1.5)	1.2	(0.9-1.5)
Panic disorder	1.3*	(1.0-1.7)	1.4	(0.9-2.1)
ASPD	1.0	(0.7-1.2)	1.0	(0.6-1.6)
Substance disorder	1.1	(0.9-1.3)	1.2	90.9-1.6)
III. Respondent personality				
Neuroticism	1.1*	(1.0-1.2)	1.1*	(1.0-1.3)
Extroversion	0.9	(0.8-1.0)	0.9	(0.8-1.0)
Openness to experience	1.1*	(1.0-1.2)	1.0	(0.8-1.2)
(n)[2]	(1442)		(531)	

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[1]Based on a discrete-time survival model with person-year as the unit of analysis, controlling for cohort (age at interview), gender, race-ethnicity, and person-year,
predicting number of years in episode in the decade between the two interviews.
[2]Unweighted sample sizes

Appendix Table 6. The effects of controlling for childhood adversities, parental history of mental and substance disorders, and respondent personality on the time-lagged associations of baseline MDE with persistence of GAD and of baseline GAD predicting the persistence of MDE by cohort in the NCS-2 panel sample

	Without controls		With controls	
	OR	(95% CI)	OR	(95% CI)
I. Baseline MDE predicting the persistence of GAD (n = 531)[2]				
MDE	1.2	(0.9-1.7)	1.1	(0.8-1.6)
AOO of GAD	0.9*	(0.7-1.0)	0.9	(0.7-1.1)
II. Baseline GAD predicting the persistence of MDE (n = 1442)[2]				
GAD	1.8*	(1.4-2.4)	1.7*	(1.3-2.2)
AOO of MDE	0.8*	(0.7-0.9)	0.8*	(0.7-1.0)

*Significant at the .05 level, two-sided test

[1]Based on a discrete-time survival model with person-year as the unit of analysis, controlling for cohort (age at interview), gender, race-ethnicity, and person-year.

[2]Unweighted sample sizes

Appendix Table 7. Variation in the effects of parent mental and substance disorder on persistence of MDE and GAD as a function of number of disordered parents, sex of disordered parent when only one, and interaction between sex of parent and sex of respondent

	Both parents		Mother vs. Father (M:F)		M:F/Female:Male child	
	OR	(95% CI)	OR	(95% CI)	OR	(95% CI)
I. Persistence of respondent MDE predicted by parental …						
MDE	1.2	(0.7-1.8)	1.5*	(1.0-2.3)	0.7	(0.4-1.1)
GAD	1.5*	(1.0-2.2)	1.1	(0.8-1.6)	0.7	(0.5-1.1)
Panic disorder	1.8	(0.6-6.0)	0.8	(0.5-1.4)	1.0	(0.6-1.6)
Antisocial	1.0	(0.4-2.3)	1.0	(0.6-1.9)	0.6	(0.2-1.7)
Substance …	1.0	(0.6-1.6)	1.5	(0.9-2.4)	0.8	(0.4-1.5)
II. Persistence of respondent GAD predicted by parental …						
MDE	1.2	(0.7-1.9)	1.9*	(1.1-3.5)	0.4*	(0.2-0.8)
GAD	1.6	(0.9-2.8)	1.2	(0.8-1.7)	0.5*	(0.2-1.0)
Panic disorder	0.9	(0.2-3.8)	2.0*	(1.0-3.9)	0.9	(0.3-2.2)
Antisocial	1.0	(0.4-2.5)	1.9	(0.6-5.8)	0.3	(0.0-1.8)
Substance …	1.1	(0.6-2.1)	1.2	(0.7-2.2)	1.5	(0.5-4.9)

* Significant at the .05 level, two-sided test

Appendix Table 8. The effects of controlling for childhood adversities, parental history of mental disorders, and respondent personality on the time-lagged associations between MDE and GAD involving one temporally primary disorder predicting the subsequent first onset of the other disorder in the NCS-2 panel sample[1]

	Total		Cohorts (Age at baseline)					
			15-24		25-39		40-54	
	OR	(95% CI)	OR	(95% CI)	OR	(95% CI)	OR	(95% CI)
I. MDE predicting subsequent GAD								
Without controls[2]	2.3*	(1.5-3.6)	3.9*	(1.7-9.2)	1.9*	(1.0-3.6)	2.4*	(1.2-5.0)
With controls[3]	1.8*	(1.1-3.0)	5.0*	(2.3-10.8)	1.4	(0.6-2.9)	1.8	(0.9-3.7)
(n)[6]		(4470)		(1415)		(1950)		(1105)
II. GAD predicting subsequent MDE								
Without controls[2]	3.3*	(2.0-5.4)	2.2	(0.4-10.3)	3.6*	(1.9-6.7)	3.1*	(1.4-7.0)
With controls[4]	2.8*	(1.6-5.1)	2.6	(0.5-14.3)	3.3*	(1.6-6.9)	2.7*	(1.0-7.4)
(n)[5]		(3559)		(1176)		(1510)		(873)

* Significant at the .05 level, two-sided test

[1]These models were estimated only in person-years subsequent to the baseline interview due to the fact that personality was only assessed as of the time of the baseline interview. This is why the results in the rows without controls differ somewhat from the results in the Total rows in Table 4.

[2]Based on a discrete-time survival model with person-year as the unit of analysis, controlling for cohort (age at interview), gender, race-ethnicity, and person-year

[3]Controlling additionally for all significant predictors in Table 5

[4]Controlling additionally for all significant predictors in Table 6

[5]Unweighted sample sizes

Appendix table 9. Lifetime prevalence of MDE and GAD in the NCS-2 panel sample (n = 5001)

	MDE		GAD	
	%	(se)	%	(se)
Lifetime prevalence as of baseline	21.2	(0.8)	8.6	(0.5)
First onset by NCS-2[1]	9.6	(0.8)	3.6	(0.4)
Lifetime prevalence as of NCS-2	28.8	(0.9)	11.9	(0.6)

[1]Among respondents without a baseline lifetime history of the disorder

Appendix table 10. Decomposition of MDE-GAD comorbidity in the NCS-2 panel sample by cohort

	Cohorts (Age at baseline)					
	15-24		**25-39**		**40-54**	
	OR	**(95% CI)**	**OR**	**(95% CI)**	**OR**	**(95% CI)**
M1-G1	8.4*	(4.5-15.7)	6.5*	(4.4-9.9)	8.7*	(5.2-14.4)
M1-G2	2.5*	(1.4-4.6)	2.5*	(1.5-4.2)	1.5	(0.5-4.2)
G1-M2	3.2	(0.9-11.9)	3.4*	(1.6-7.5)	3.9*	(1.2-13.0)
M2-G2	5.5*	(2.3-12.9)	7.2*	(2.7-19.0)	4.6*	(1.3-17.0)
(n)[1]		(1489)		(2208)		(1304)

*Significant at the .05 level, two-sided test
[1]Unweighted sample sizes

Appendix table 11. Time-lagged associations of baseline MDE predicting the persistence of GAD and of baseline GAD predicting the persistence of MDE by cohort in the NCS-2 panel sample

	Total		15-24		25-39		40-54	
	OR	(95% CI)	OR	(95% CI)	OR	(95% CI)	OR	(95% CI)
I. Baseline MDE predicting the persistence of GAD								
MDE	1.2	(0.9-1.7)	1.2	(0.5-2.6)	1.1	(0.7-1.8)	1.3	(0.8-2.1)
AOO of GAD	0.9*	(0.7-1.0)	0.9	(0.4-1.9)	0.8	(0.7-1.0)	0.8*	(0.6-1.0)
(n)[2]		(531)		(74)		(258)		(199)
II. Baseline GAD predicting the persistence of MDE								
GAD	1.8*	(1.4-2.4)	2.6*	(1.4-4.6)	1.5*	(1.1-2.2)	1.9*	(1.3-2.7)
AOO of MDE	0.8*	(0.7-0.9)	0.4*	(0.2-0.8)	0.7*	(0.6-0.9)	0.9	(0.8-1.1)
(n)[2]		(1442)		(313)		(698)		(431)

Table header spanning columns 15-24, 25-39, 40-54: **Cohorts (Age at baseline)**

*Significant at the .05 level, two-sided test
[1]Based on a discrete-time survival model with person-year as the unit of analysis, controlling for cohort (age at interview), gender, race-ethnicity, and person-year.
[2]Unweighted sample sizes

Appendix table 12. Time-lagged associations of childhood adversities, parental history of mental disorders, and respondent personality with persistence of MDE and GAD between the two interviews in the NCS-2 panel sample[1]

	MDE		GAD	
	OR	(95% CI)	OR	(95% CI)
I. Childhood adversities				
Neglect	1.5*	(1.2-1.9)	1.8*	(1.2-2.5)
Physical abuse	1.3*	(1.0-1.7)	1.4*	(1.0-1.8)
Sexual abuse	1.3*	(1.1-1.6)	1.2	(0.8-1.8)
Death of parent	1.0	(0.7-1.5)	1.2	(0.7-2.1)
Divorce of parents	1.1	(0.9-1.3)	1.4	(1.0-2.0)
Other separation	1.4	(1.0-2.1)	1.1	(0.5-2.8)
II. Parental history of mental disorders				
MDE	1.2	(1.0-1.4)	1.1	(0.8-1.6)
GAD	1.2	(1.0-1.5)	1.2	(0.9-1.5)
Panic disorder	1.3*	(1.0-1.7)	1.4	(0.9-2.1)
ASPD	1.0	(0.7-1.2)	1.0	(0.6-1.6)
Substance disorder	1.1	(0.9-1.3)	1.2	90.9-1.6)
III. Respondent personality				
Neuroticism	1.1*	(1.0-1.2)	1.1*	(1.0-1.3)
Extroversion	0.9	(0.8-1.0)	0.9	(0.8-1.0)
Openness to experience	1.1*	(1.0-1.2)	1.0	(0.8-1.2)
(n)[2]		(1442)		(531)

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[1]Based on a discrete-time survival model with person-year as the unit of analysis, controlling for cohort (age at interview), gender, race-ethnicity, and person-year,
predicting number of years in episode in the decade between the two interviews.
[2]Unweighted sample sizes

Appendix table 13. The effects of controlling for childhood adversities, parental history of mental and substance disorders, and respondent personality on the time-lagged associations of baseline MDE with persistence of GAD and of baseline GAD predicting the persistence of MDE by cohort in the NCS-2 panel sample

	Without controls		With controls	
	OR	(95% CI)	OR	(95% CI)
I. Baseline MDE predicting the persistence of GAD (n = 531)[2]				
MDE	1.2	(0.9-1.7)	1.1	(0.8-1.6)
AOO of GAD	0.9*	(0.7-1.0)	0.9	(0.7-1.1)
II. Baseline GAD predicting the persistence of MDE (n = 1442)[2]				
GAD	1.8*	(1.4-2.4)	1.7*	(1.3-2.2)
AOO of MDE	0.8*	(0.7-0.9)	0.8*	(0.7-1.0)

*Significant at the .05 level, two-sided test
[1]Based on a discrete-time survival model with person-year as the unit of analysis, controlling for cohort (age at interview), gender, race-ethnicity, and person-year.
[2]Unweighted sample sizes