

650 **Supplemental Figure 1: Sample and variable selection**

651 **[see attached: “ML Supplemental Figure 1.pdf”]**

652 *Figure legend: Participant breakdown and variable inclusion. EFA = exploratory factor*

653 *analysis.*

654 **Supplemental Table 1: Sample Characteristics (pre- and post-imputation)**

Category	Measure	Pre-imputation			Missing (pre-imputation, %)	Post-imputation		
		Livebirths	Stillbirths	P-value ¹		Livebirths	Stillbirths	P-value ¹
Delivery-related (not in models)	Delivery mode (cesarean)	1087 (36.8)	145 (14.8)	<0.001	NA			
	Gestational age (GA) at delivery	36.1 ± 5.6	27.9 ± 6.8	<0.001	NA			
	Fetal weight (g) at delivery/autopsy	2896 ± 1030	1337 ± 1151	<0.001	NA			
Demographics (maternal)	Age (years)	27.6 ± 6.2	27.8 ± 6.8	0.9	0.35			
	Education (years)	13.2 ± 3.0	12.8 ± 2.9	0.008	41.0	13.2 ± 2.4	13.0 ± 2.4	0.006
	Ethnicity (Hispanic)	753 (35.9)	360 (37.0)	0.5	22.9	755 (25.2)	360 (36.7)	<0.001
	Race (minority)	1281 (42.7)	237 (24.1)	<0.001	0.00			
	Born in United States	1415 (79.4)	451 (78.6)	0.7	40.8	2551 (85.0)	769 (78.3)	<0.001
	Interview conducted in English	1591 (89.0)	510 (88.5)	0.8	40.6	2792 (93.1)	891 (90.7)	0.016
Demographics (biologic father of baby)	Ethnicity (Hispanic)	667 (37.8)	204 (35.9)	0.4	41.4	758 (25.3)	359 (36.6)	<0.001
	Race (minority)	673 (22.4)	253 (25.8)	0.032	0.00			
	Education (years)	13.0 ± 3.3	12.8 ± 3.0	0.087	43.8	13.1 ± 2.7	12.8 ± 2.5	<0.001
	Born in United States	1335 (75.6)	431 (75.9)	0.9	41.4	2538 (84.6)	794 (80.9)	0.006
Family history	Chromosomal anomaly	70 (2.3)	31 (3.2)	0.2	0.00			
	Congenital disorder	207 (6.9)	79 (8.0)	0.2	0.00			
	Cystic fibrosis	18 (0.6)	5 (0.5)	0.7	0.00			
	Developmental delay	95 (3.2)	31 (3.2)	0.9	0.00			
	Congenital heart disease	176 (5.9)	63 (6.4)	0.5	0.00			
	Neuromuscular disorder	31 (1.0)	18 (1.8)	0.049	0.00			
	Neural tube defect	37 (1.2)	15 (1.5)	0.5	0.00			
	Neonatal death	214 (7.1)	84 (8.6)	0.14	0.00			
	Blood disorder	135 (4.5)	69 (7.0)	0.002	0.00			
	Intrauterine fetal demise	200 (6.7)	147 (15.0)	<0.001	0.00			
	Recurrent pregnancy loss	164 (5.5)	88 (9.0)	<0.001	0.00			
	Diabetes	427 (24.1)	173 (30.4)	0.003	41.3	431 (14.4)	175 (17.8)	0.009
Maternal health history	Any chronic condition	1310 (43.7)	410 (41.8)	0.3	0.00			
	Asthma	202 (11.3)	68 (11.8)	0.7	40.8	202 (6.7)	68 (6.9)	0.8
	Blood disorder	997 (33.2)	321 (32.7)	0.8	0.00			
	Cardiovascular disease	1147 (38.2)	350 (35.6)	0.15	0.00			
	Cancer	20 (1.1)	4 (0.7)	0.4	40.9	20 (0.7)	4 (0.4)	0.4
	Gastrointestinal disorder	816 (27.2)	281 (28.6)	0.4	0.00			
	Hypertension (pre-pregnancy)	264 (14.8)	86 (15.0)	0.9	40.8	266 (8.9)	88 (9.0)	0.9

	Diabetes (pre-pregnancy)	57 (3.2)	36 (6.3)	0.001	40.9	58 (1.9)	36 (3.7)	0.002
	Obesity (body mass index ≥ 30)	409 (13.6)	168 (17.1)	0.007	0.00			
	Rheumatologic disease	737 (24.6)	241 (24.5)	0.9	0.00			
	Kidney disease	1140 (38.0)	350 (35.6)	0.2	0.00			
	Thyroid disease	63 (2.1)	21 (2.1)	0.9	0.00			
	Mental health condition	838 (27.9)	304 (31.0)	0.069	0.00			
	Depression	825 (46.5)	293 (51.6)	0.036	41.2	825 (27.5)	294 (29.9)	0.14
	Seizures	24 (1.3)	12 (2.1)	0.2	40.9	24 (0.8)	12 (1.2)	0.2
	Sexually transmitted infection	239 (8.0)	94 (9.6)	0.11	0.00			
	Surgery	983 (54.0)	342 (56.7)	0.2	39.1	1176 (39.2)	446 (45.4)	<0.001
	Urinary tract infection	445 (25.0)	162 (28.2)	0.12	40.9	446 (14.9)	162 (16.5)	0.2
Obstetric history	Intrauterine fetal demise	22 (0.7)	120 (12.2)	<0.001	0.00			
	Fertility treatment	360 (12.0)	139 (14.2)	0.077	0.00			
	Spontaneous abortion	280 (32.1)	129 (48.5)	<0.001	71.4	431 (14.4)	205 (20.9)	<0.001
	Total pregnancies (number)	2.7 \pm 1.7	2.8 \pm 1.9	0.4	40.8	2.7 \pm 1.4	2.7 \pm 1.6	0.5
Social history	Received income assistance	909 (30.3)	271 (27.6)	0.11	0.00			
	History of emotional abuse	22 (1.5)	3 (0.6)	0.2	51.6	28 (0.9)	3 (0.3)	0.052
	History of physical abuse	38 (2.5)	9 (1.9)	0.4	50.0	41 (1.4)	10 (1.0)	0.4
	History of sexual abuse	8 (0.6)	0 (0.0)	0.2	56.1	11 (0.4)	2 (0.2)	0.7
	Significant life events 12 months before pregnancy	2.1 \pm 2.0	2.5 \pm 2.2	<0.001	42.5	1.7 \pm 1.6	1.9 \pm 1.8	<0.001
	Marital status (married)	984 (55.2)	283 (49.3)	0.014	40.8	1994 (66.5)	597 (60.8)	0.001
	Moved during pregnancy	546 (30.6)	176 (30.7)	0.9	40.8	656 (21.9)	181 (18.4)	0.022
	Biologic father of baby involved in pregnancy care	1377 (77.2)	411 (71.6)	0.006	40.8	2587 (86.2)	816 (83.1)	0.015
	Partner desired pregnancy	1255 (75.2)	405 (75.1)	0.9	44.6	2533 (84.4)	829 (84.4)	0.9
	Patient desired pregnancy	979 (55.3)	327 (57.4)	0.4	41.2	1830 (61.0)	665 (67.7)	<0.001
	Unstable living situation	148 (4.9)	52 (5.3)	0.7	0.00			
Substance use	Smoking during pregnancy	303 (10.1)	132 (13.4)	0.004	0.00			
	Alcohol during pregnancy	708 (23.6)	234 (23.8)	0.9	0.00			
	Other drug use during pregnancy	71 (2.4)	36 (3.7)	0.029	0.00			
Prenatal laboratory data	Anemia screen (positive)	543 (18.1)	109 (11.1)	<0.001	0.00			
	Rubella screen (positive)	104 (6.2)	35 (6.8)	0.7	45.1	104 (3.5)	35 (3.6)	0.9
	Chlamydia (positive)	68 (5.1)	28 (7.3)	0.10	57.1	68 (2.3)	31 (3.2)	0.12
	Gonorrhea (positive)	16 (1.2)	7 (1.8)	0.4	57.3	16 (0.5)	8 (0.8)	0.3

	Syphilis (positive)	13 (0.8)	3 (0.6)	0.8	44.2	13 (0.4)	4 (0.4)	0.9
	Diabetic screen (positive)	214 (7.1)	52 (5.3)	0.045	NA			
	Antibodies (positive)	27 (1.6)	4 (0.7)	0.2	43.2	27 (0.9)	5 (0.5)	0.2
	Anti-D antibodies	1583 (89.2)	517 (91.7)	0.10	41.3	2809 (93.6)	935 (95.2)	0.070
	Urine culture (positive)	259 (25.7)	85 (27.5)	0.5	66.9	324 (10.8)	118 (12.0)	0.3
	Bleeding disorder (labor/delivery)	1223 (40.8)	458 (46.6)	0.001	NA			
	Anemia (labor/delivery)	1070 (35.7)	309 (31.4)	0.018	NA			
	Leukocytosis (labor/delivery)	982 (32.7)	380 (38.7)	<0.001	NA			
	Thrombocytopenia (labor/delivery)	186 (6.2)	79 (8.0)	0.044	NA			
	Proteinuria	935 (31.2)	261 (26.6)	0.006	NA			
2nd trimester (quad) screen	Down syndrome risk (given as ratio, 1:x)	8328 ± 14358	7163 ± 11637	0.034	77.7	7182 ± 8189	7262 ± 7230	0.049
	hCG (MoM)	1.07 ± 0.60	1.25 ± 1.06	0.5	78.2	1.15 ± 0.37	1.29 ± 0.58	<0.001
	MSAFP (MoM)	1.12 ± 0.60	1.38 ± 0.95	<0.001	77.4	1.18 ± 0.36	1.34 ± 0.59	<0.001
	UE3 (MoM)	1.06 ± 0.46	0.99 ± 0.44	0.043	78.4	1.12 ± 0.28	1.05 ± 0.29	<0.001
Prenatal care	Fluid loss	163 (9.1)	83 (14.5)	<0.001	NA			
	Abdominal pain (prior to onset of labor)	745 (24.8)	255 (26.0)	0.5	NA			
	Vaginal bleeding	278 (9.3)	118 (12.0)	0.012	NA			
	Hospitalization (prior to delivery)	653 (21.8)	203 (20.7)	0.5	NA			
	Preterm labor (prior to delivery)	220 (7.3)	35 (3.6)	<0.001	NA			
	Reduced fetal movement	320 (10.7)	343 (34.9)	<0.001	NA			
	Elevated blood pressure	630 (21.0)	212 (21.6)	0.7	NA			
	Influenza during pregnancy	608 (34.1)	218 (38.0)	0.088	40.9	615 (20.5)	223 (22.7)	0.14
	Earliest prenatal visit (GA)	12.1 ± 6.7	11.4 ± 5.8	0.085	42.4	18.8 ± 10.2	14.9 ± 7.4	<0.001
	Ratio of latest prenatal visit to bGA	0.90 ± 0.08	0.83 ± 0.11	<0.001	0.00			
	Ratio of total prenatal visits to bGA	0.12 ± 0.14	0.08 ± 0.12	<0.001	0.00			
GA at which pregnancy discovered	6.2 ± 3.9	6.9 ± 4.6	0.033	57.0	7.2 ± 3.1	7.1 ± 3.2	0.002	
Ultrasound	Fetal anomaly	63 (2.1)	72 (7.3)	<0.001	NA			
	Sex (female)	1459 (48.6)	411 (41.9)	<0.001				
	10-week ultrasound (completed)	554 (18.5)	196 (20.0)	0.3	0.00			
	Anatomy ultrasound (completed)	1151 (38.4)	421 (42.9)	0.012	0.00			
	Abnormal fluid (oligohydramnios or polyhydramnios)	80 (2.7)	97 (9.9)	<0.001	NA			

Abnormal growth (large [$>90^{\text{th}}$ percentile] or small [$<10^{\text{th}}$ percentile] for gestational age)	65 (2.2)	44 (4.5)	<0.001	NA			
Placental anomalies	131 (4.4)	57 (5.8)	0.065	NA			
Earliest ultrasound (GA)	16.2 \pm 7.9	15.1 \pm 7.0	0.026	44.6	21.8 \pm 9.2	18.9 \pm 7.5	<0.001
Ratio of latest ultrasound to bGA	0.72 \pm 0.16	0.81 \pm 0.14	<0.001	NA			

All values given as mean \pm standard deviation (continuous measures) or number (percentage) (categorical variables). Empty cells listed in post-imputation columns indicate that variable did not require imputation.

¹P-values comparing stillbirths versus livebirths; Mann-Whitney test used for continuous measures, Chi-Square for categorical measures. P-values <0.05 are considered significant (bolded).

Abbreviations: hCG = human chorionic gonadotropin; MoM = multiples of median; MSAFP = maternal serum alpha-feto protein; UE3 = unconjugated estriol; GA = gestational age; bGA = gestational age at birth/delivery