

Table S2. Hierarchical Multiple Regression with Functional Health at Time 2 as Dependent Variable and with Socio-demographics and Time 1 Variables: Functional Health, Health Status, Physical Risk Factors, and Protective Composite (computed with continuous z-scores) as Predictors

Predictors	Unstandardized (Standardized) Parameter Estimate	SE (Robust SE [†])	p value (p value with Robust SE [†])
STEP 1 : R² = .411			
F(6, 3619) = 420.91, p < .001; Clustered F[†] (6, 2760) = 323.01, p < .001			
Functional Health	.67 (.50)	.018 (.024)	< .001 (< .001)
Age*	-.38 (-.19)	.027 (.028)	< .001 (< .001)
Sex	-1.08 (-.04)	.330 (.327)	.001 (.001)
Education	1.09 (.11)	.128 (.131)	< .001 (< .001)
Race	.23 (.00)	.679 (.760)	.731 (.759)
Health Status	-5.10 (-.11)	.641 (.807)	< .001 (< .001)
STEP 2 : R² change = .024			
F Change (3, 3616) = 51.22, p < .001; Clustered F change[†] (3, 2760) = 37.91, p < .001			
Functional Health	.61 (.45)	.019 (.025)	< .001 (< .001)
Age*	-.37 (-.18)	.027 (.028)	< .001 (< .001)
Sex	-1.33 (-.05)	.324 (.325)	< .001 (< .001)
Education	.81 (.08)	.129 (.129)	< .001 (< .001)
Race	.24 (.01)	.665 (.748)	.719 (.749)
Health Status	-4.93 (-.10)	.628 (.779)	< .001 (< .001)
Waist Circumference	-3.67 (-.15)	.338 (.388)	< .001 (< .001)
Smoking	-2.61 (-.08)	.426 (.469)	< .001 (< .001)
Alcohol or Drug Problems	-2.51 (-.03)	1.099 (1.442)	.022 (.082)
STEP 3 : R² change = .006,			
F Change (1, 3615) = 38.55, p < .001; Clustered F change[†] (1, 2760) = 31.47, p < .001			
Functional Health	.58 (.43)	.019 (.026)	< .001 (< .001)
Age*	-.38 (-.18)	.027 (.028)	< .001 (< .001)
Sex	-1.12 (-.04)	.324 (.326)	.001 (.001)
Education	.74 (.08)	.128 (.129)	< .001 (< .001)
Race	.42 (.01)	.662 (.735)	.529 (.571)
Health Status	-4.79 (-.10)	.626 (.772)	< .001 (< .001)
Waist Circumference	-3.44 (-.14)	.338 (.387)	< .001 (< .001)
Smoking	-2.55 (-.08)	.424 (.466)	< .001 (< .001)
Alcohol or Drug Problems	-2.04 (-.02)	1.096 (1.431)	.063 (.154)
Protective Composite*	1.03 (.08)	.165 (.183)	< .001 (< .001)

Table S2 (continued)

STEP 4 : R² change = .001			
F Change (1, 3614) = 5.00, p = .025; Clustered F change[†] (1, 2760) = 3.88, p =.049			
Functional Health	.57 (.43)	.019 (.026)	< .001 (< .001)
Age*	-.38 (-.19)	.027 (.028)	< .001 (< .001)
Sex	-1.09 (-.04)	.324 (.327)	.001 (.001)
Education	.74 (.08)	.128 (.129)	< .001 (< .001)
Race	.38 (.01)	.662 (.733)	.564 (.602)
Health Status	-4.78 (-.10)	.625 (.772)	< .001 (< .001)
Waist Circumference	-3.48 (-.14)	.339 (.388)	< .001 (< .001)
Smoking	-2.58 (-.08)	.424 (.466)	< .001 (< .001)
Alcohol or Drug Problems	-2.14 (-.03)	1.096 (1.425)	.051 (.133)
Protective Composite*	1.02 (.08)	.165 (.182)	< .001 (< .001)
Protective Composite* x Age*	.03 (.03)	.013 (.015)	.025 (.049)

*Age and the protective composite score were centered to the mean

[†] Values obtained using cluster option at the family level in STATA