

Table S4. 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 all Combinations of Protective Factors 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)			
	Unstandardized (Standardized) Parameter Estimate	SE (Robust SE*)	R² change	F change (1, 3615) (Clustered F change* (1, 2760))	p value (p value with Robust SE*)	
Step 3.1a	Control Beliefs	2.14 (.04)	.646 (.660)	.002	10.94 (10.48)	.001 (.001)
Step 3.1b	Social Support	2.15 (.04)	.645 (.639)	.002	11.06 (11.27)	.001 (.001)
Step 3.1c	Physical Exercise	1.86 (.04)	.680 (.699)	.001	7.47 (7.07)	.006 (.008)

Table S4 (continued)

		Unstandardized (Standardized) Parameter Estimate	SE (Robust SE*)	R² change	F change (1, 3615) (Clustered F change* (1, 2760))	p value (p value with Robust SE*)
Step 3.2a	(Control Beliefs & Social Support)	1.72 (.05)	.409 (.416)	.003	17.72 (17.12)	< .001 (< .001)
Step 3.2b	(Social Support & Physical Exercise)	1.97 (.06)	.463 (.461)	.003	18.10 (18.20)	< .001 (< .001)
Step 3.2c	(Control Beliefs & Physical Exercise)	1.87 (.06)	.452 (.462)	.003	17.13 (16.40)	< .001 (< .001)
Step 3.3	Protective Composite (Control Beliefs & Social Support & Physical Exercise)	1.67 (.06)	.341 (.346)	.004	23.97 (23.33)	< .001 (< .001)

* Values obtained using cluster option at the family level in STATA