## SUPPLEMENT 1 Participant Age

Participants were 8-21 years old at time of recruitment, with a mean age of 14.23 years (SD=3.64 kurtosis and skewness were -1.14 and .016, respectively) at time of assessment. There were 2,358 participants between the ages of 8-10 (M=9.44; SD=.84), 2,135 participants between the ages of 11-13 (M=12.49; SD=.85), 2,323 participants between the ages of 14-16 years (M=15.48; SD .86), 2,162 participants between the ages of 17-19 years (M=18.34, SD=.8), and 434 participants were 20 years and older (M=20.72 SD=.5).

## Executive Function (EF) Tasks From the Penn Computerized Neurocognitive Battery

*Penn Continuous Performance task (PCPT).* On this task, the stimuli consisted of 7segment displays (e.g., similar to the display on a digital clock). Stimuli were presented on the screen for 300ms followed by a blank screen for 700ms. Total allowable response time per trial was 1000ms. The task was presented in two blocks with a total of 144 trials; targets were numbers during block one and letters for block two. Several behavioral measures were generated from the PCPT (response inhibition and attentional vigilance). Response inhibition represents the participant's overall ability to appropriately inhibit a motor response, and attentional vigilance represents the ability to focus attentional resources on specific stimuli. Of note, the PCPT attentional vigilance score loads highly on a general EF factor.<sup>1</sup>

*Penn Conditional Exclusion Test (PCET).* On this task, the stimuli consisted of shapes that could vary across several dimensions. These dimensions were either the shape itself (e.g., square, star), size (e.g., large, small), or the thickness of the lines that compromise the shape (e.g., thick, thin). On each trial, the participant was presented with four shapes and needed to figure which of the shapes was the "odd man out" (i.e., the dimension by which all but one of the stimuli matched). The rule (i.e., dimension by which the one stimuli "differed") changed after ten

consecutive correct trials. Participants were not informed of the rule switch and needed to learn the new rule through the feedback presented after every trial. The task consisted of a maximum of 144 trials, with a total of 48 possible trials for each new learning rule. A performance score was created to reflect overall correct responses and total rule learning by multiplying the overall correct responses by the number of rules learned (a value of 1 was added to number of rules learned to avoid multiplication by 0 when no rules were learned).

*Penn Letter N-Back Test.* On this task, stimuli were presented for 500ms, with an ISI of 2500ms. A total number of 90 trials were presented.

Signal Detection Measures.  $P_r$  reflects the ability to accurately detect whether the trial was a "go" or "no-go" and is conceptually similar to d', but does not require a correction in instances of small numbers (i.e., no errors of commission).<sup>2</sup> For  $B_r$ , negative values reflect a cautious response style (i.e., bias to withhold response); positive values reflect an impulsive response style (i.e., bias to execute response).  $P_r$  was calculated as the hit rate ([0.5+correct targets trials]/[1+total target trials]) minus the false alarm rate ([.05+ incorrect foil trials]/[1+total foil trials]).  $B_r$  was calculated with the formula (false alarm rate/[1- $P_r$ ])-0.05. Measures of  $P_r$  and  $B_r$  are mathematically independent.

## **Bifactor Model**

*Model Loadings and Variance Explained*. The values for Omega<sub>H</sub>, Omega<sub>Anxious-Misery</sub>, Omega<sub>Fear</sub>, Omega<sub>Externalizing</sub>, and Omega<sub>Psychosis</sub> are 0.86, .04, .03, .03, and .02, respectively. The sum of squared loadings general psychopathology, mood, fear, externalizing, and psychosis are 40.9, 7.3, 6.9, 7.2, and 5.6, respectively. Table S2 presents the top 25 highest loading items on each of the clinical domains.

Associations Between Psychopathology and Signal Detection Variables. The models containing the signal-detection theory EF subcomponents of continuous performance task (CPT) discrimination accuracy, CPT response bias, and NBACK discrimination accuracy had the following fit indices: comparative fit index (CFI) = 0.96, 0.90, 0.94, and 0.90, respectively; Tucker-Lewis Index (TLI) = 0.96, 0.89, and 0.94, respectively; root mean-square error of approximation (RMSEA) =  $0.027\pm0.001$ ,  $0.027\pm0.001$ , and  $0.027\pm0.001$ , respectively. For the NBACK response bias model, a Bayes estimator was used to achieve convergence. As such, model fit indexes are not available for this model.

Results from these models (Table S2) revealed that for all clinical domains except for externalizing and fear domains, lower discrimination accuracy across the two tasks predicted higher symptoms. For the fear domain, higher discrimination accuracy predicted higher symptoms, but only on the N-Back task. Interestingly, for the response bias measures, the only significant main effect emerged in the fear domain. A negative response bias (i.e., cautious bias) on the PCPT predicted heightened fear symptoms.

## References

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- Snodgrass JG, Corwin J. Pragmatics of measuring recognition memory: Applications to dementia and amnesia. J Exp Psychol Gen. 1988;117:34-50.

General Psychopathology		Anxious Misery			Fear		Externalizing		Psychosis	
Item	Loading	Item	Loading	Item	Loading	Item	Loading	Item	Loading	
MAN	0.84	GAD	0.83	SOC	0.72	ADD	0.81	PSY	0.81	
MAN	0.84	GAD	0.82	SOC	0.70	ADD	0.81	PSY	0.77	
DEP	0.83	OCD	0.59	SOC	0.70	ADD	0.71	PSY	0.63	
MAN	0.83	OCD	0.58	SOC	0.67	ADD	0.68	PSY	0.62	
MAN	0.83	PAN	0.57	AGR	0.64	ADD	0.68	PSY	0.58	
OCD	0.83	OCD	0.55	AGR	0.63	ODD	0.64	PSY	0.57	
MAN	0.82	OCD	0.54	AGR	0.62	ADD	0.63	PSY	0.57	
OCD	0.82	OCD	0.51	AGR	0.60	ODD	0.63	PSY	0.56	
MAN	0.81	DEP	0.51	SOC	0.59	ADD	0.61	PSY	0.56	
OCD	0.80	PAN	0.51	AGR	0.58	ADD	0.61	PSY	0.55	
OCD	0.80	OCD	0.50	AGR	0.55	ODD	0.58	PSY	0.54	
DEP	0.79	DEP	0.50	AGR	0.54	ADD	0.56	PSY	0.49	
OCD	0.77	OCD	0.48	PHB	0.50	ODD	0.53	PSY	0.49	
DEP	0.76	PAN	0.48	SEP	0.49	CD	0.52	PSY	0.46	
MAN	0.74	OCD	0.46	PHB	0.47	ODD	0.50	PSY	0.46	
PAN	0.73	OCD	0.45	SEP	0.43	CD	0.43	PSY	0.43	
DEP	0.73	OCD	0.44	PHB	0.43	CD	0.42	PSY	0.35	
PSY	0.72	OCD	0.44	PHB	0.42	CD	0.39	PSY	0.27	
PSY	0.70	OCD	0.41	AGR	0.40	TX	0.38	PSY	0.23	
PSY	0.70	OCD	0.41	PHB	0.40	CD	0.37	PSY	0.21	
ODD	0.70	SUI	0.39	PHB	0.38	CD	0.36	PSY	0.06	
OCD	0.70	OCD	0.39	SEP	0.38	CD	0.24	MAN	0.03	
PSY	0.69	OCD	0.38	PHB	0.36	TX	0.21	MAN	-0.02	
SUI	0.69	OCD	0.36	PHB	0.33	PSY	0.21	MAN	-0.03	
OCD	0.69	PSY	0.36	SEP	0.30	CD	0.19	MAN	-0.04	

 Table S1. Factor Loadings From the General Execution Function Bifactor Model

*Note.* Loading refers to estimated factor loadings. ADD = attention hyperactivity; AGR = agoraphobia; CD = conduct; DEP = depression; GAD = generalized anxiety disorder; MAN = Mania; OCD = obsessive-compulsive disorder; ODD = oppositional defiant; PAN = panic; PHB = phobia; PSY = psychosis; SEP = separation; SOC = social anxiety; SUI = suicide; TX = treatment.

	Overall Psychopathology		Anxious Misery		Fe	Fear		Externalizing		Psychosis	
	β	р	β	р	β	р	β	р	β	р	
PCPT P <sub>r</sub>											
$P_r$	-0.110	.000	-0.249	.000	-0.095	.002	-0.046	.105	-0.325	.000	
Age	0.294	.000	-0.205	.000	-0.183	.000	-0.154	.000	-0.252	.000	
Sex	-0.112	.000	0.331	.000	0.328	.000	-0.059	.000	0.084	.000	
Race	-0.229	.000	0.242	.000	0.032	.024	0.013	.351	0.023	.131	
$P_r \times Age$	0.518	.000	-0.402	.000	-0.515	.000	-0.433	.000	-0.229	.000	
$P_r \times \text{Sex}$	-0.430	.000	0.859	.000	0.654	.000	0.394	.000	0.571	.000	
PCPT B <sub>r</sub>											
$\mathbf{B}_{\mathbf{r}}$	0.032	.013	0.010	.493	-0.093	.000	0.016	.212	-0.026	.062	
Age	0.274	.000	0.125	.000	-0.036	.012	-0.125	.000	-0.079	.000	
Sex	0.011	.403	0.225	.000	0.222	.000	-0.170	.000	-0.057	.000	
Race	-0.181	.000	0.190	.000	-0.094	.000	-0.071	.000	-0.065	.000	
$B_r \times Age$	0.038	.002	0.013	.400	-0.088	.000	0.012	.368	-0.025	.066	
$B_r \times Sex$	0.028	.028	0.003	.837	-0.061	.000	0.032	.014	-0.039	.006	
N-Back P <sub>r</sub>											
$P_r$	-0.181	.001	<b>-1.025</b> <sup>a</sup>	.000	0.697	.000	-0.138	.035	-0.465	.000	
Age	0.288	.000	-0.228	.000	0.015	.494	-0.161	.000	-0.193	.000	
Sex	-0.094	.000	0.357	.000	0.273	.000	-0.060	.000	0.083	.000	
Race	-0.229	.000	0.149	.000	0.044	.006	-0.003	.818	-0.021	.178	
$P_r \times Age$	0.499	.000	0.409	.000	<b>-1.162</b> <sup>a</sup>	.000	-0.307	.000	-0.021	.766	
$P_r \times \text{Sex}$	-0.356	.000	0.863	.000	0.423	.000	0.380	.000	0.510	.000	
N-Back B <sub>r</sub>											
$\mathbf{B}_{\mathbf{r}}$	0.135	.002	-0.032	.282	-0.051	.172	0.126	.008	0.068	.148	
Age	0.273	.000	0.147	.000	-0.022	.075	-0.121	.000	-0.044	.001	
Sex	-0.064	.000	0.237	.000	0.219	.000	-0.137	.000	-0.007	.308	
Race	-0.189	.000	0.174	.000	-0.062	.000	-0.057	.000	-0.112	.000	
$B_r \times Age$	-0.132	.002	0.054	.154	0.036	.247	-0.085	.046	-0.059	.171	
$B_r \times Sex$	0.004	.403	-0.004	.414	-0.007	.346	-0.030	.043	-0.018	.193	

Table S2. Signal Detection Variable (Discrimination Accuracy and Response Bias) Predicting Clinical Domains

Note: Boldface indicates significant effects ( $p \le .001$ ). PCPT = Penn Continuous Performance task. <sup>a</sup>Though model estimation terminated normally, coefficients with absolute value >1.0 were possible due to non-

positive-definite residual variance/covariance matrices.

