

Supporting Information Table 1: Number (and percentage) of intra-individual models effectively whitened by regression on lagged and cross-lagged variables.

	Lag & Cross-lag 1	Lag & Cross-lag 2	Lag 3 or greater	N
Depression (w/ worry)	75 (96%)	3 (4%)	0	78
Depression (w/ anhedonia)	76 (97%)	2 (3%)	0	78
Fear (w/ avoidance)	75 (96%)	3 (4%)	0	78
Worry (w/ depression)	75 (96%)	3 (4%)	0	78
Anhedonia (w/ depression)	77 (99%)	1 (1%)	0	78
Avoidance (w/ fear)	76 (97%)	2 (3%)	0	78
Heart Rate (w/ RSA)	3 (4%)	39 (57%)	27 (39%)	69
RSA (w/ heart rate)	8 (12%)	50 (72%)	11 (16%)	69
Sample 3: NA (w/ PA)	83 (100%)	0	0	83
Sample 3: PA (w/ NA)	82 (99%)	1 (1%)	0	83
Sample 4: NA (w/ PA)	58 (92%)	5 (8%)	0	63
Sample 4: PA (w/ NA)	54 (86%)	8 (13%)	1 (1%)	63
Sample 5: NA (w/ PA)	63 (100%)	0	0	63
Sample 5: PA (w/ NA)	62 (99%)	1 (1%)	0	63
Sample 6: NA Low (w/ PA Low)	528 (99%)	7 (1%)	0	535
Sample 6: PA Low (w/ NA Low)	529 (99%)	6 (1%)	0	535
Sample 6: NA High (w/ PA High)	527 (99%)	8 (1%)	0	535
Sample 6: PA High (w/ NA High)	530 (99%)	5 (1%)	0	535

Note: Lag number indicates highest-order lag and cross-lag included in model; w/ indicates variables included as cross-lagged predictors in residual model; NA = negative affect; PA = positive affect; High = high-arousal; Low = low-arousal.