Web Appendix Table I. WMH sample characteristics by World Bank income categories [a]

Country (city) by income category	Survey [b]	Sample characteristics	Field dates	Age range	Sample size		Response rate [c]
					Part I	Part II	
I. Low and lower middle income countries							
Peru (Full country sample that includes Lima)	EMSMP	Five urban areas of the country – approximately 38% of the total national population	2004-5	18-65	3,930	1,801	90.2
II. Upper-middle income countries							
Brazil - São Paulo	São Paulo Megacity	São Paulo metropolitan area	2005-7	18-93	5,037	2,942	81.3
Colombia - Medellín	MMHHS	Medellín metropolitan area	2011-12	19-65	3,261	1,673	97.2
Mexico (Full country sample that includes Mexico City)	M-NCS	All urban areas of the country – approximately 75% of the total national population	2001-2	18-65	5,782	2,362	76.6
SUBTOTAL					(14,080)	(6,977)	82.3
III. High-income countries							
Argentina (Full country sample that includes Buenos Aires)	AMHES	Eight largest urban areas of the country- approximately 50% of the total national population	2015	18-98	3,927	2,116	77.3
IV. TOTAL					(21,937)	(10,894)	82.7

[a] The World Bank (2012) Data. Accessed May 12, 2012 at: http://data.worldbank.org/country. Some of the WMH countries have moved into new income categories since the surveys were conducted. The income groupings above reflect the status of each country at the time of data collection. The current income category of each country is available at the preceding URL.
[b] EMSMP (La Encuesta Mundial de Salud Mental en el Peru); MMHHS (Medellín Mental Health Household Study); M-NCS (The Mexico National Comorbidity Survey); AMHES (Argentina Mental Health Epidemiologic Survey);
[c] The response rate is calculated as the ratio of the number of households in which an interview was completed to the number of households originally sampled, excluding from the denominator households known not to be eligible either because of being vacant at the time of initial contact or because the residents were unable to speak the designated languages of the survey. The weighted average response rate is 82.7%.

Web Appendix Table II. Prevalence of specific past-year mental disorders and categories of disorder among 7,251 residents of 5 cities in Latin America.

	Men (n = 2,863)		Women (n = 4,388)		Total (n = 7,251)	
	Unweighted n	Weighted %	Unweighted n	Weighted %	Unweighted n	Weighted %
Individual disorders						
Major Depressive Disorder	199	3.35%	630	8.37%	829	5.99%
Dysthymia	18	0.33%	90	1.26%	108	0.82%
Bipolar and sub-threshold Bipolar disorder	65	1.24%	102	1.41%	167	1.33%
Panic Disorder	27	0.38%	93	1.33%	120	0.88%
Generalized Anxiety Disorder	51	0.69%	154	2.13%	205	1.45%
Agoraphobia	30	0.61%	123	1.45%	153	1.05%
Social Phobia	117	2.35%	256	3.59%	373	3.00%
Specific Phobia	236	4.42%	738	11.20%	974	7.99%
Adult Separation Anxiety Disorder	64	1.06%	113	1.58%	177	1.33%
Posttraumatic Stress Disorder	29	0.53%	114	1.46%	143	1.02%
Alcohol Abuse	197	4.15%	52	0.90%	249	2.44%
Alcohol Dependence	87	1.85%	23	0.33%	110	1.05%
Drug Abuse	62	1.32%	18	0.24%	80	0.75%
Drug Dependence	33	0.66%	13	0.23%	46	0.44%
Intermittent Explosive Disorder [a]	81	2.13%	107	2.39%	188	2.27%
Combined disorders						
Any mood disorder [b]	263	4.59%	738	9.85%	1001	7.36%
Any anxiety disorder [c]	436	8.22%	1133	16.94%	1569	12.81%
Any substance use disorder [d]	254	5.48%	72	1.17%	326	3.21%

[a] Intermittent Explosive Disorder was only assessed in Sao Paulo, Lima, and Buenos Aires; thus, the denominator for this prevalence in the full population is n = 5,118.
[b] Mood disorders include major depressive disorder, dysthymic disorder, and bipolar/sub-threshold bipolar disorders.
[c] Anxiety disorders include posttraumatic stress disorder, panic disorder, specific phobia, social phobia, agoraphobia, adult separation anxiety, and generalized anxiety disorder.
[d] Substance use disorders include alcohol and drug abuse with or without dependence.

Web Appendix Table III. Prevalence of specific violent events, at the individual level, by gender, among 7,251 residents of 5 cities in Latin America.

	Male (n=2,863)		Female (n=4,388)	
	Unweighted n	Weighted %	Unweighted n	Weighted %
Individual events				
Beaten up by someone other than a spouse or partner	79	1.69%	47	0.82%
Witnessed someone being badly injured or killed, or unexpectedly saw a dead body	280	7.24%	321	6.94%
Mugged or threatened with a weapon	441	14.23%	384	8.24%
Been raped, sexually assaulted other than rape, or stalked	43	0.88%	155	2.98%
Experienced any violent event [a]	713	21.14%	798	17.02%

[a] Any violent event includes the individual event types listed, in addition to having seen atrocities; being kidnapped or held captive; or having purposely injured, tortured, or killed someone else - each of which were too rare to show by themselves (less than 1%).

Web Appendix Table IV. Multilevel, multivariable logistic regression models with 2+ types of past-year internalizing disorder [a] as the dependent variable (compared to no or 1 past-year internalizing disorder), among 7,251 residents of 5 cities in Latin America.[b]

	Beaten up by someone other than spouse or partner		Witnessed death or saw someone seriously hurt		Mugged or threatened with a weapon	
	Odds ratio	95% CI	Odds ratio	95% CI	Odds ratio	95% CI
Individual-level fixed effects						
Age 35-49	1.54	(1.19, 1.99)	1.55	(1.19, 2.01)	1.53	(1.18, 1.98)
Age 50+	1.04	(0.76, 1.43)	1.04	(0.76, 1.43)	1.05	(0.77, 1.44)
Female	2.66	(2.13, 3.33)	2.67	(2.14, 3.35)	2.74	(2.18, 3.45)
Ratio of individual income to median city income	1.02	(0.97, 1.06)	1.01	(0.97, 1.06)	1.01	(0.97, 1.06)
In top 50% of country-level education	0.72	(0.55, 0.96)	0.72	(0.56, 0.96)	0.73	(0.55, 0.96)
Married	0.87	(0.70, 1.07)	0.87	(0.70, 1.07)	0.88	(0.71, 1.08)
Migrant to megacity	0.93	(0.76, 1.15)	0.93	(0.76, 1.14)	0.92	(0.75, 1.14)
Unemployed	0.99	(0.72, 1.36)	1.02	(0.74, 1.39)	1.05	(0.77, 1.43)
Beaten up by someone other than a spouse or partner	2.66	(1.46, 4.85)	2.79	(1.51, 5.17)	3.17	(1.77, 5.66)
Witnessed someone being badly injured or killed, or unexpectedly saw a dead body	2.10	(1.49, 2.95)	2.15	(1.53, 3.02)	2.19	(1.57, 3.07)
Mugged or threatened with a weapon	1.40	(1.02, 1.93)	1.42	(1.04, 1.95)	1.41	(1.03, 1.93)
Raped, sexually assaulted other than rape, or stalked	3.02	(1.79, 5.09)	2.92	(1.73, 4.94)	2.73	(1.60, 4.66)
Neighborhood-level fixed effects						
% migrants to city	0.99	(0.98, 1.00)	1.00	(0.99, 1.01)	1.00	(0.99, 1.01)
% in top 50% of country-level education	0.97	(0.95, 0.99)	0.98	(0.96, 0.99)	0.98	(0.96, 1.00)
Middle tertile of % who were beaten up by someone other than spouse or partner	1.36	(0.97, 1.91)				

	Model 1		Model 2		Model 3	
Top tertile of % who were beaten up by someone other than spouse or partner	1.67	(1.19, 2.35)				
Middle tertile of % who witnessed death or saw someone seriously hurt			1.21	(0.78, 1.89)		
Top tertile of % who witnessed death or saw someone seriously hurt			1.18	(0.74, 1.90)		
Middle tertile of % who were mugged or threatened with a weapon					0.93	(0.64, 1.35)
Top tertile of % who were mugged or threatened with a weapon					1.38	(1.01, 1.89)
Random effects	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value
Intercept	0.0799	0.0518	0.1135	0.0063	0.0860	0.0330

[a] Internalizing disorders include anxiety (posttraumatic stress disorder, panic disorder, specific phobia, social phobia, agoraphobia, adult separation anxiety, generalized anxiety disorder) and mood (major depressive disorder, dysthymic disorder and bipolar/sub-threshold bipolar) disorders.
[b] Each model controls for city as a fixed effect, in addition to the variables listed above.

Table IV *continued*. Multilevel, multivariable logistic regression models with 2+ types of past-year internalizing disorder [a] as the dependent variable (compared to no or 1 past-year internalizing disorder), among 7,251 residents of 5 cities in Latin America.[b]

	Been sexually assaulted, raped, or stalked		Experienced any violent event [c]	
	Odds ratio	95% CI	Odds ratio	95% CI
Individual-level fixed effects				
Age 35-49	1.56	(1.20, 2.02)	1.56	(1.20, 2.02)
Age 50+	1.06	(0.77, 1.45)	1.04	(0.76, 1.43)
Female	2.67	(2.13, 3.34)	2.69	(2.15, 3.37)
Ratio of individual income to median city income	1.01	(0.97, 1.06)	1.02	(0.97, 1.07)
In top 50% of country-level education	0.72	(0.55, 0.96)	0.72	(0.54, 0.95)
Married	0.86	(0.70, 1.06)	0.87	(0.71, 1.08)
Migrant to megacity	0.93	(0.76, 1.15)	0.93	(0.76, 1.15)
Unemployed	1.01	(0.73, 1.39)	1.07	(0.79, 1.45)
Beaten up by someone other than a spouse or partner	2.90	(1.58, 5.33)	3.16	(1.77, 5.62)
Witnessed someone being badly injured or killed, or unexpectedly saw a dead body	2.13	(1.52, 2.99)	2.08	(1.49, 2.92)
Mugged or threatened with a weapon	1.41	(1.02, 1.93)	1.42	(1.03, 1.94)
Been raped, sexually assaulted other than rape, or stalked	2.88	(1.72, 4.82)	2.88	(1.70, 4.85)
Neighborhood-level fixed effects				
% migrants to city	0.99	(0.98, 1.00)	1.00	(0.99, 1.01)
% in top 50% of country-level education	0.97	(0.95, 0.99)	0.98	(0.96, 1.00)
Middle tertile of % who were sexually assaulted, raped, or stalked	0.96	(0.66, 1.38)		
Top tertile of % who were sexually assaulted, raped, or stalked	1.34	(0.97, 1.84)		
Middle tertile of % who experienced any violent event			1.52	(1.03, 2.25)
Top tertile of % who experienced any violent event			1.73	(1.19, 2.52)
Random effects	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value
Intercept	0.1024	0.0263	0.0719	0.0985

[a] Internalizing disorders include anxiety (posttraumatic stress disorder, panic disorder, specific phobia, social phobia, agoraphobia, adult separation anxiety, generalized anxiety disorder) and mood (major depressive disorder, dysthymic disorder and bipolar/sub-threshold bipolar) disorders.

[b] Each model controls for city as a fixed effect, in addition to the variables listed above.

[c] Any violent event includes the individual event types listed, in addition to having seen atrocities; being kidnapped or held captive; or having purposely injured, tortured, or killed someone else - each of which were too rare to show by themselves (less than 1%).

Web Appendix Table V. Sensitivity analysis dropping 20% of the smallest neighborhoods (10% of the total sample): Multilevel, multivariable logistic regression models with past-year internalizing disorder [a] as the dependent variable among 6,531 residents of 5 cities in Latin America.

	Beaten up by someone other than spouse or partner		Witnessed death or saw someone seriously hurt		Mugged or threatened with a weapon	
	Odds ratio	95% CI	Odds ratio	95% CI	Odds ratio	95% CI
Individual-level fixed effects						
Age 35-49	1.19	(1.00, 1.42)	1.20	(1.00, 1.43)	1.20	(1.00, 1.43)
Age 50+	0.88	(0.70, 1.10)	0.87	(0.70, 1.09)	0.87	(0.70, 1.09)
Female	2.48	(2.15, 2.87)	2.49	(2.15, 2.87)	2.48	(2.15, 2.86)
Ratio of individual income to median city income	1.00	(0.96, 1.04)	1.00	(0.96, 1.04)	1.00	(0.96, 1.04)
In top 50% of country-level education	0.76	(0.64, 0.90)	0.78	(0.66, 0.92)	0.78	(0.66, 0.92)
Married	0.83	(0.70, 0.99)	0.83	(0.70, 0.99)	0.83	(0.69, 0.98)
Migrant to megacity	0.94	(0.80, 1.11)	0.96	(0.82, 1.13)	0.96	(0.82, 1.13)
Unemployed	1.18	(0.92, 1.52)	1.17	(0.91, 1.51)	1.16	(0.90, 1.49)
Beaten up by someone other than a spouse or partner	2.86	(1.58, 5.18)	2.67	(1.44, 4.95)	2.77	(1.51, 5.10)
Witnessed someone being badly injured or killed, or unexpectedly saw a dead body	1.41	(1.04, 1.91)	1.42	(1.05, 1.93)	1.45	(1.07, 1.95)
Mugged or threatened with a weapon	1.25	(0.97, 1.62)	1.25	(0.97, 1.61)	1.21	(0.94, 1.56)
Raped, sexually assaulted other than rape, or stalked	1.92	(1.32, 2.79)	1.95	(1.33, 2.85)	1.94	(1.31, 2.85)
Neighborhood-level fixed effects						
% migrants to city	0.99	(0.99, 1.00)	0.99	(0.99, 1.00)	0.99	(0.99, 1.00)
% in top 50% of country-level education	0.98	(0.97, 0.99)	0.98	(0.97, 1.00)	0.98	(0.97, 1.00)
Middle tertile of % who were beaten up by someone other than spouse or partner	1.32	(1.06, 1.64)				
Top tertile of % who were beaten up by someone other than spouse or partner	1.52	(1.21, 1.91)				

Middle tertile of % who witnessed death or saw someone seriously hurt			1.05	(0.79, 1.38)		
Top tertile of % who witnessed death or saw someone seriously hurt			1.28	(0.94, 1.73)		
Middle tertile of % who were mugged or threatened with a weapon					1.08	(0.85, 1.39)
Top tertile of % who were mugged or threatened with a weapon					1.33	(1.07, 1.66)
Random effects	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value
Intercept	0.0420	0.0029	0.0618	0.0001	0.0594	0.0008

Each model controls for city, in addition to the variables listed above.

[a] Internalizing disorders include anxiety (posttraumatic stress disorder, panic disorder, specific phobia, social phobia, agoraphobia, adult separation anxiety, generalized anxiety disorder) and mood (major depressive disorder, dysthymic disorder and bipolar/sub-threshold bipolar) disorders.

Appendix Table V *continued*. Sensitivity analysis dropping 20% of the smallest neighborhoods (10% of the total sample): Multilevel, multivariable logistic regression models with past-year internalizing disorder [a] as the dependent variable among 6,531 residents of 5 cities in Latin America.

	Sexually assaulted, raped, or stalked		Experienced any violent event [b]	
	Odds ratio	95% CI	Odds ratio	95% CI
Individual-level fixed effects				
Age 35-49	1.20	(1.00, 1.43)	1.20	(1.01, 1.44)
Age 50+	0.87	(0.70, 1.09)	0.88	(0.70, 1.10)
Female	2.49	(2.16, 2.88)	2.49	(2.16, 2.88)
Ratio of individual income to median city income	1.00	(0.96, 1.04)	1.00	(0.96, 1.04)
In top 50% of country-level education	0.78	(0.66, 0.92)	0.79	(0.67, 0.93)
Married	0.83	(0.69, 0.98)	0.83	(0.70, 0.99)
Migrant to megacity	0.96	(0.82, 1.13)	0.96	(0.82, 1.13)
Unemployed	1.16	(0.90, 1.50)	1.15	(0.90, 1.49)
Beaten up by someone other than a spouse or partner	2.82	(1.53, 5.20)	2.83	(1.55, 5.19)
Witnessed someone being badly injured or killed, or unexpectedly saw a dead body	1.45	(1.07, 1.96)	1.44	(1.07, 1.95)
Mugged or threatened with a weapon	1.24	(0.96, 1.60)	1.22	(0.94, 1.57)
Been raped, sexually assaulted other than rape, or stalked	1.93	(1.32, 2.84)	1.95	(1.32, 2.87)
Neighborhood-level fixed effects				
% migrants to city	0.99	(0.98, 1.00)	0.99	(0.99, 1.00)
% in top 50% of country-level education	0.98	(0.97, 0.99)	0.98	(0.97, 1.00)
Middle tertile of % who were sexually assaulted, raped, or stalked	0.92	(0.72, 1.19)		
Top tertile of % who were sexually assaulted, raped, or stalked	1.07	(0.84, 1.37)		
Middle tertile of % who experienced any violent event			1.38	(1.09, 1.74)
Top tertile of % who experienced any violent event			1.53	(1.21, 1.92)
Random effects	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value
Intercept	0.0705	<0.0001	0.0431	0.0152

Each model controls for city, in addition to the variables listed above.
[a] Internalizing disorders include anxiety (posttraumatic stress disorder, panic disorder, specific phobia, social phobia, agoraphobia, adult separation anxiety, generalized anxiety disorder) and mood (major depressive disorder, dysthymic disorder and bipolar/sub-threshold bipolar) disorders.
[b] Any violent event includes the individual event types listed, in addition to having seen atrocities; being kidnapped or held captive; or having purposely injured, tortured, or killed someone else - each of which were too rare to model by themselves.

Web Appendix Table VI. Sensitivity analysis dropping 20% of the smallest neighborhoods (10% of the total sample): Multilevel, multivariable logistic regression models with past-year externalizing disorder [a] as the dependent variable among 6,531 residents of 5 cities in Latin America.

	Beaten up by someone other than spouse or partner		Witnessed death or saw someone seriously hurt		Mugged or threatened with a weapon	
	Odds ratio	95% CI	Odds ratio	95% CI	Odds ratio	95% CI
Individual-level fixed effects						
Age 35-49	0.64	(0.50, 0.82)	0.64	(0.50, 0.82)	0.64	(0.50, 0.81)
Age 50+	0.27	(0.16, 0.43)	0.27	(0.16, 0.43)	0.26	(0.16, 0.43)
Female	0.39	(0.31, 0.50)	0.39	(0.31, 0.50)	0.39	(0.31, 0.50)
Ratio of individual income to median city income	1.02	(0.95, 1.09)	1.02	(0.95, 1.09)	1.02	(0.95, 1.09)
In top 50% of country-level education	0.71	(0.56, 0.90)	0.71	(0.56, 0.90)	0.71	(0.56, 0.91)
Married	0.91	(0.69, 1.20)	0.91	(0.69, 1.20)	0.91	(0.69, 1.19)
Migrant to megacity	0.97	(0.72, 1.30)	0.97	(0.72, 1.31)	0.97	(0.72, 1.31)
Unemployed	2.33	(1.61, 3.35)	2.34	(1.63, 3.37)	2.33	(1.62, 3.37)
Beaten up by someone other than a spouse or partner	4.16	(2.70, 6.39)	4.22	(2.68, 6.65)	4.29	(2.73, 6.75)
Witnessed someone being badly injured or killed, or unexpectedly seeing a dead body	1.64	(1.18, 2.27)	1.65	(1.19, 2.29)	1.64	(1.18, 2.27)
Mugged or threatened with a weapon	0.89	(0.64, 1.23)	0.88	(0.63, 1.23)	0.88	(0.63, 1.23)
Been raped, sexually assaulted other than rape, or stalked	2.61	(1.40, 4.86)	2.60	(1.40, 4.84)	2.63	(1.42, 4.87)
Neighborhood-level fixed effects						
% unemployed	1.03	(0.99, 1.07)	1.03	(0.99, 1.07)	1.03	(0.99, 1.07)
% in top 50% of country-level education	0.99	(0.97, 1.01)	0.99	(0.97, 1.01)	0.99	(0.97, 1.01)
Middle tertile of % who were beaten up by someone other than spouse or partner	0.94	(0.67, 1.31)				
Top tertile of % who were beaten up by someone other than spouse or partner	1.09	(0.77, 1.53)				
Middle tertile of % who witnessed death or saw someone seriously hurt			0.90	(0.67, 1.22)		

	Variance estimate	Zero G test p-value	Variance estimate	Zero G test p-value	Variance estimate	Zero G test p-value
Top tertile of % who witnessed death or saw someone seriously hurt			0.98	(0.68, 1.40)		
Middle tertile of % who were mugged or threatened with a weapon					0.92	(0.68, 1.25)
Top tertile of % who were mugged or threatened with a weapon					0.95	(0.65, 1.37)
Random effects	Variance estimate	Zero G test *p-*value	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value
Intercept	0.0772	0.0379	0.0769	0.0378	0.0785	0.0416

Each model controls for city, in addition to the variables listed above.

[a] Externalizing disorders include behavioral (intermittent explosive disorder) and substance use (alcohol and drug abuse with or without dependence) disorders.

Appendix Table VI *continued*. Sensitivity analysis dropping 20% of the smallest neighborhoods (10% of the total sample): Multilevel, multivariable logistic regression models with past-year externalizing disorder [a] as the dependent variable among 6,531 residents of 5 cities in Latin America.

	Sexually assaulted, raped, or stalked		Experienced any violent event [b]	
	Odds ratio	95% CI	Odds ratio	95% CI
Individual-level fixed effects				
Age 35-49	0.64	(0.51, 0.82)	0.64	(0.50, 0.82)
Age 50+	0.27	(0.16, 0.43)	0.26	(0.16, 0.43)
Female	0.39	(0.31, 0.49)	0.39	(0.31, 0.50)
Ratio of individual income to median city income	1.02	(0.95, 1.09)	1.02	(0.95, 1.09)
In top 50% of country-level education	0.71	(0.56, 0.91)	0.71	(0.56, 0.91)
Married	0.91	(0.69, 1.19)	0.91	(0.69, 1.19)
Migrant to megacity	0.98	(0.73, 1.31)	0.97	(0.72, 1.30)
Unemployed	2.35	(1.63, 3.38)	2.32	(1.61, 3.35)
Beaten up by someone other than a spouse or partner	4.27	(2.72, 6.69)	4.28	(2.73, 6.70)
Witnessed someone being badly injured or killed, or unexpectedly seeing a dead body	1.65	(1.19, 2.28)	1.66	(1.20, 2.30)
Mugged or threatened with a weapon	0.87	(0.63, 1.21)	0.89	(0.64, 1.24)
Been raped, sexually assaulted other than rape, or stalked	2.54	(1.38, 4.67)	2.61	(1.41, 4.85)
Neighborhood-level fixed effects				
% unemployed	1.02	(0.99, 1.06)	1.03	(0.99, 1.07)
% in top 50% of country-level education	0.99	(0.97, 1.01)	0.99	(0.97, 1.01)
Middle tertile of % who were sexually assaulted, raped, or stalked	1.22	(0.89, 1.68)		
Top tertile of % who were sexually assaulted, raped, or stalked	1.29	(0.96, 1.74)		
Middle tertile of % who experienced any violent event			0.81	(0.57, 1.16)
Top tertile of % who experienced any violent event			0.86	(0.61, 1.22)
Random effects	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value
Intercept	0.0655	0.0765	0.0683	0.0719

Each model controls for city, in addition to the variables listed above.
[a] Externalizing disorders include behavioral (intermittent explosive disorder) and substance use (alcohol and drug abuse with or without dependence) disorders.
[b] Any violent event includes the individual event types listed, in addition to having seen atrocities; being kidnapped or held captive; or having purposely injured, tortured, or killed someone else - each of which were too rare to model by themselves.

Web Appendix Table VII. Multilevel, multivariable logistic regression models with any past-year mood disorder [a] as the dependent variable among 7,251 residents of 5 cities in Latin America.

	Beaten up by someone other than spouse or partner		Witnessed death or saw someone seriously hurt		Mugged or threatened with a weapon	
	Odds ratio	95% CI	Odds ratio	95% CI	Odds ratio	95% CI
Individual-level fixed effects						
Age 35-49	1.29	(1.04, 1.59)	1.27	(1.03, 1.58)	1.29	(1.04, 1.61)
Age 50+	0.78	(0.57, 1.07)	0.78	(0.57, 1.07)	0.78	(0.58, 1.07)
Female	2.39	(1.98, 2.89)	2.37	(1.96, 2.82)	2.40	(1.98, 2.91)
Ratio of individual income to median city income	1.00	(0.96, 1.04)	1.00	(0.96, 1.04)	1.00	(0.96, 1.04)
In top 50% of country-level education	0.85	(0.65, 1.01)	0.84	(0.64, 1.00)	0.85	(0.65, 1.11)
Married	0.75	(0.61, 0.93)	0.74	(0.60, 0.91)	0.75	(0.61, 0.93)
Migrant to megacity	0.92	(0.72, 1.18)	0.93	(0.73, 1.18)	0.92	(0.72, 1.17)
Unemployed	1.07	(0.77, 1.49)	1.05	(0.75, 1.47)	1.09	(0.78, 1.51)
Beaten up by someone other than a spouse or partner	3.97	(2.22, 7.11)	3.70	(2.03, 6.72)	4.32	(2.43, 7.66)
Witnessed someone being badly injured or killed, or unexpectedly saw a dead body	1.93	(1.29, 2.90)	1.91	(1.27, 2.89)	1.95	(1.30, 2.93)
Mugged or threatened with a weapon	1.25	(0.95, 1.65)	1.23	(0.93, 1.62)	1.22	(0.93, 1.60)
Raped, sexually assaulted other than rape, or stalked	1.98	(1.32, 2.98)	2.13	(1.42, 3.14)	1.97	(1.31, 2.96)
Neighborhood-level fixed effects						
% migrants to city	1.00	(0.99, 1.01)	1.00	(0.99, 1.01)	1.00	(1.00, 1.01)
% in top 50% of country-level education	1.00	(0.98, 1.01)	0.99	(0.97, 1.00)	1.00	(0.99, 1.01)
Middle tertile of % who were beaten up by someone other than spouse or partner	1.28	(0.96, 1.70)				
Top tertile of % who were beaten up by someone other than spouse or partner	1.36	(0.99, 1.87)				

Middle tertile of % who witnessed death or saw someone seriously hurt			0.99	(0.73, 1.36)		
Top tertile of % who witnessed death or saw someone seriously hurt			1.01	(0.73, 1.40)		
Middle tertile of % who were mugged or threatened with a weapon					0.86	(0.65, 1.16)
Top tertile of % who were mugged or threatened with a weapon					1.41	(1.12, 1.77)
Random effects	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value
Intercept	0.0580	0.0121	0.0844	0.0040	0.0368	0.1060

Each model controls for city as a fixed effect, in addition to the variables listed above.

[a] Mood disorders include major depressive disorder, dysthymic disorder, and bipolar/sub-threshold bipolar disorders.

Table VII *continued*. Multilevel, multivariable logistic regression models with any past-year mood disorder [a] as the dependent variable among 7,251 residents of 5 cities in Latin America.

	Been sexually assaulted, raped, or stalked		Experienced any violent event[c]	
	Odds ratio	95% CI	Odds ratio	95% CI
Individual-level fixed effects				
Age 35-49	1.25	(1.01, 1.55)	1.27	(1.00, 1.40)
Age 50+	0.79	(0.58, 1.07)	0.93	(0.76, 1.12)
Female	2.41	(2.00, 2.92)	2.39	(2.01, 2.85)
Ratio of individual income to median city income	1.00	(0.97, 1.05)	0.99	(0.97, 1.02)
In top 50% of country-level education	0.83	(0.64, 1.09)	0.75	(0.62, 0.91)
Married	0.74	(0.60, 0.92)	0.81	(0.70, 0.95)
Migrant to megacity	0.93	(0.73, 1.19)	0.94	(0.77, 1.15)
Unemployed	1.10	(0.79, 1.53)	1.18	(0.90, 1.55)
Beaten up by someone other than a spouse or partner	4.25	(2.38, 7.60)	2.78	(1.57, 4.95)
Witnessed someone being badly injured or killed, or unexpectedly saw a dead body	1.92	(1.28, 2.89)	1.47	(1.16, 1.87)
Mugged or threatened with a weapon	1.27	(0.96, 1.66)	1.22	(0.97, 1.55)
Been raped, sexually assaulted other than rape, or stalked	2.06	(1.37, 3.09)	1.98	(1.22, 3.24)
Neighborhood-level fixed effects				
% migrants to city	0.99	(0.99, 1.00)	1.00	(0.99, 1.01)
% in top 50% of country-level education	0.99	(0.97, 1.00)	1.00	(0.99, 1.01)
Middle tertile of % who were sexually assaulted, raped, or stalked	0.78	(0.58, 1.04)		
Top tertile of % who were sexually assaulted, raped, or stalked	1.01	(0.77, 1.33)		
Middle tertile of % who experienced any violent event			1.25	(0.94, 1.67)
Top tertile of % who experienced any violent event			1.62	(1.21, 2.17)
Random effects	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value
Intercept	0.0697	0.0070	0.0388	0.0873

Each model controls for city as a fixed effect, in addition to the variables listed above.
[a] Mood disorders include major depressive disorder, dysthymic disorder, and bipolar/sub-threshold bipolar disorders.
[c] Any violent event includes the individual event types listed, in addition to having seen atrocities; being kidnapped or held captive; or having purposely injured, tortured, or killed someone else - each of which were too rare to model by themselves.

Web Appendix Table VIII. Multilevel, multivariable logistic regression models with any past-year anxiety disorder [a] as the dependent variable among 7,251 residents of 5 cities in Latin America. [b]

	Beaten up by someone other than spouse or partner		Witnessed death or saw someone seriously hurt		Mugged or threatened with a weapon	
	Odds ratio	95% CI	Odds ratio	95% CI	Odds ratio	95% CI
Individual-level fixed effects						
Age 35-49	1.22	(1.02, 1.45)	1.22	(1.02, 1.46)	1.21	(1.01, 1.46)
Age 50+	1.02	(0.84, 1.24)	1.03	(0.85, 1.26)	1.03	(0.85, 1.26)
Female	2.21	(1.91, 2.55)	2.27	(1.96, 2.62)	2.28	(1.97, 2.62)
Ratio of individual income to median city income	1.00	(0.96, 1.05)	1.00	(0.96, 1.05)	1.00	(0.96, 1.05)
In top 50% of country-level education	0.71	(0.59, 0.86)	0.72	(0.60, 0.88)	0.72	(0.60, 0.87)
Married	0.85	(0.71, 1.01)	0.88	(0.74, 1.05)	0.87	(0.73, 1.04)
Migrant to megacity	0.93	(0.79, 1.09)	0.95	(0.81, 1.11)	0.95	(0.81, 1.11)
Unemployed	1.16	(0.91, 1.48)	1.16	(0.91, 1.49)	1.16	(0.91, 1.48)
Beaten up by someone other than a spouse or partner	1.57	(0.90, 2.76)	1.76	(1.00, 3.10)	1.75	(0.99, 3.04)
Witnessed someone being badly injured or killed, or unexpectedly saw a dead body	1.27	(1.00, 1.61)	1.24	(0.97, 1.58)	1.27	(1.00, 1.61)
Mugged or threatened with a weapon	1.19	(0.91, 1.56)	1.20	(0.91, 1.57)	1.18	(0.90, 1.55)
Been raped, sexually assaulted other than rape, or stalked	2.03	(1.36, 3.02)	2.08	(1.40, 3.08)	2.07	(1.39, 3.08)
Neighborhood-level fixed effects						
% unemployed	0.99	(0.99, 1.00)	0.99	(0.99, 1.00)	1.00	(0.94, 1.00)
% in top 50% of country-level education	0.98	(0.96, 0.99)	0.98	(0.97, 0.99)	0.98	(0.96, 0.99)
Middle tertile of % who were beaten up by someone other than spouse or partner	1.42	(1.14, 1.78)				
Top tertile of % who were beaten up by someone other than spouse or partner	1.55	(1.24, 1.94)				
Middle tertile of % who witnessed death or saw someone seriously hurt			1.23	(0.89, 1.70)		
Top tertile of % who witnessed death or saw someone seriously hurt			1.45	(1.01, 2.08)		
Middle tertile of % who were mugged or threatened with a weapon					1.04	(0.80, 1.35)
Top tertile of % who were mugged or threatened with a					1.24	(0.97, 1.59)

weapon

Random effects	Variance estimate	Zero G test p-value	Variance estimate	Zero G test p-value	Variance estimate	Zero G test p-value
Intercept	0.0411	0.0508	0.0569	0.0023	0.0650	0.0011

[a] Anxiety disorders include posttraumatic stress disorder, panic disorder, specific phobia, social phobia, agoraphobia, adult separation anxiety, and generalized anxiety disorder.

[b] Each model controls for city as a fixed effect, in addition to the variables listed above.

Appendix Table VIII *continued*. Multilevel, multivariable logistic regression models with any past-year anxiety disorder [a] as the dependent variable among 7,251 residents of 5 cities in Latin America. [b]

	Been sexually assaulted, raped, or stalked		Experienced any violent event [c]	
	Odds ratio	95% CI	Odds ratio	95% CI
Individual-level fixed effects				
Age 35-49	1.23	(1.02, 1.47)	1.21	(1.01, 1.45)
Age 50+	1.03	(0.84, 1.25)	1.04	(0.85, 1.27)
Female	2.22	(1.92, 2.56)	2.27	(1.97, 2.62)
Ratio of individual income to median city income	1.00	(0.96, 1.05)	1.00	(0.96, 1.05)
In top 50% of country-level education	0.71	(0.59, 0.86)	0.72	(0.60, 0.87)
Married	0.85	(0.71, 1.01)	0.88	(0.73, 1.05)
Migrant to megacity	0.93	(0.79, 1.09)	0.95	(0.81, 1.11)
Unemployed	1.17	(0.92, 1.49)	1.14	(0.90, 1.54)
Beaten up by someone other than a spouse or partner	1.67	(0.94, 2.96)	1.74	(0.99, 3.07)
Witnessed someone being badly injured or killed, or unexpectedly saw a dead body	1.28	(1.01, 1.63)	1.25	(0.99, 1.59)
Mugged or threatened with a weapon	1.20	(0.91, 1.57)	1.18	(0.90, 1.54)
Been raped, sexually assaulted other than rape, or stalked	1.99	(1.34, 2.96)	2.07	(1.39, 3.09)
Neighborhood-level fixed effects				
% unemployed	0.99	(0.99, 1.00)	1.00	(0.99, 1.00)
% in top 50% of country-level education	0.97	(0.96, 0.99)	0.98	(0.96, 0.99)
Middle tertile of % who were sexually assaulted, raped, or stalked	1.07	(0.85, 1.36)		
Top tertile of % who were sexually assaulted, raped, or stalked	1.28	(0.99, 1.65)		
Middle tertile of % who experienced any violent event			1.55	(1.21, 1.99)
Top tertile of % who experienced any violent event			1.50	(1.18, 1.91)
Random effects	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value
Intercept	0.0633	0.0027	0.0366	0.1521

[a] Anxiety disorders include posttraumatic stress disorder, panic disorder, specific phobia, social phobia, agoraphobia, adult separation anxiety, and generalized anxiety disorder.

[b] Each model controls for city as a fixed effect, in addition to the variables listed above.

[c] Any violent event includes the individual event types listed, in addition to having seen atrocities; being kidnapped or held captive; or having purposely injured, tortured, or killed someone else - each of which were too rare to model by themselves.

Web Appendix Table IX. Multilevel, multivariable logistic regression models with any past-year substance use disorder [a] as the dependent variable among 7,251 residents of 5 cities in Latin America. [b]

	Beaten up by someone other than spouse or partner		Witnessed death or saw someone seriously hurt		Mugged or threatened with a weapon	
	Odds ratio	95% CI	Odds ratio	95% CI	Odds ratio	95% CI
Individual-level fixed effects						
Age 35-49	0.68	(0.49, 0.93)	0.68	(0.50, 0.93)	0.67	(0.49, 0.92)
Age 50+	0.36	(0.21, 0.60)	0.35	(0.21, 0.51)	0.36	(0.21, 0.60)
Female	0.20	(0.14, 0.27)	0.20	(0.14, 0.27)	0.20	(0.14, 0.27)
Ratio of individual income to median city income	0.99	(0.93, 1.06)	0.99	(0.93, 1.06)	0.99	(0.93, 1.06)
In top 50% of country-level education	0.60	(0.42, 0.86)	0.60	(0.42, 0.86)	0.60	(0.42, 0.86)
Married	0.79	(0.56, 1.12)	0.81	(0.57, 1.15)	0.79	(0.55, 1.12)
Migrant to megacity	0.93	(0.65, 1.34)	0.95	(0.66, 1.36)	0.95	(0.66, 1.37)
Unemployed	2.46	(1.61, 3.77)	2.49	(1.63, 3.83)	2.47	(1.61, 3.80)
Beaten up by someone other than a spouse or partner	3.59	(2.11, 6.09)	3.79	(2.19, 6.55)	3.90	(2.26, 6.74)
Witnessed someone being badly injured or killed, or unexpectedly saw a dead body	2.13	(1.47, 3.09)	2.14	(1.48, 3.10)	2.15	(1.47, 3.12)
Mugged or threatened with a weapon	1.05	(0.71, 1.54)	1.04	(0.71, 1.53)	1.08	(0.74, 1.58)
Been raped, sexually assaulted other than rape, or stalked	2.85	(1.53, 5.31)	2.77	(1.47, 5.23)	2.82	(1.51, 5.25)
Neighborhood-level fixed effects						
% unemployed	1.02	(0.98, 1.07)	1.03	(0.98, 1.07)	1.03	(0.98, 1.07)
% in top 50% of country-level education	0.99	(0.97, 1.01)	1.00	(0.98, 1.01)	0.99	(0.98, 1.01)
Middle tertile of % who were beaten up by someone other than spouse or partner	0.88	(0.61, 1.27)				
Top tertile of % who were beaten up by someone other than spouse or partner	1.22	(0.84, 1.78)				
Middle tertile of % who witnessed death or saw someone seriously hurt			1.01	(0.70, 1.44)		
Top tertile of % who witnessed death or saw someone seriously hurt			1.12	(0.76, 1.66)		

	Variance estimate	Zero G test p-value	Variance estimate	Zero G test p-value	Variance estimate	Zero G test p-value
Middle tertile of % who were mugged or threatened with a weapon					0.86	(0.60, 1.22)
Top tertile of % who were mugged or threatened with a weapon					0.86	(0.58, 1.26)
Random effects	Variance estimate	Zero G test p-value	Variance estimate	Zero G test p-value	Variance estimate	Zero G test p-value
Intercept	0.0683	0.1314	0.0812	0.0746	0.0835	0.0623

[a] Substance use disorders include alcohol and drug abuse with or without dependence.

[b] Each model controls for city as a fixed effect, in addition to the variables listed above.

Appendix Table IX *continued*. Multilevel, multivariable logistic regression models with any past-year substance use disorder [a] as the dependent variable among 7,251 residents of 5 cities in Latin America. [b]

	Been sexually assaulted, raped, or stalked		Experienced any violent event [c]	
	Odds ratio	95% CI	Odds ratio	95% CI
Individual-level fixed effects				
Age 35-49	0.68	(0.49, 0.92)	0.68	(0.50, 0.93)
Age 50+	0.36	(0.21, 0.59)	0.36	(0.21, 0.59)
Female	0.20	(0.14, 0.27)	0.20	(0.14, 0.27)
Ratio of individual income to median city income	0.99	(0.93, 1.06)	0.99	(0.93, 1.06)
In top 50% of country-level education	0.60	(0.42, 0.85)	0.59	(0.42, 0.85)
Married	0.80	(0.56, 1.13)	0.81	(0.57, 1.15)
Migrant to megacity	0.96	(0.67, 1.37)	0.95	(0.66, 1.36)
Unemployed	2.46	(1.61, 3.78)	2.49	(1.62, 3.81)
Beaten up by someone other than a spouse or partner	3.92	(2.28, 6.75)	3.78	(2.18, 6.55)
Witnessed someone being badly injured or killed, or unexpectedly saw a dead body	2.12	(1.46, 3.09)	2.17	(1.50, 3.16)
Mugged or threatened with a weapon	1.05	(0.71, 1.54)	1.06	(0.72, 1.56)
Been raped, sexually assaulted other than rape, or stalked	2.74	(1.46, 5.14)	2.79	(1.48, 5.25)
Neighborhood-level fixed effects				
% unemployed	1.02	(0.98, 1.07)	1.03	(0.99, 1.07)
% in top 50% of country-level education	0.99	(0.98, 1.01)	0.99	(0.97, 1.01)
Middle tertile of % who were sexually assaulted, raped, or stalked	1.08	(0.75, 1.56)		
Top tertile of % who were sexually assaulted, raped, or stalked	1.13	(0.80, 1.60)		
Middle tertile of % who experienced any violent event			0.87	(0.57, 1.32)
Top tertile of % who experienced any violent event			0.82	(0.56, 1.22)
Random effects	Variance estimate	Zero G test *p*-value	Variance estimate	Zero G test *p*-value
Intercept	0.0827	0.0680	0.0794	0.0785

[a] Substance use disorders include alcohol and drug abuse with or without dependence.

[b] Each model controls for city as a fixed effect, in addition to the variables listed above.

[c] Any violent event includes the individual event types listed, in addition to having seen atrocities; being kidnapped or held captive; or having purposely injured, tortured, or killed someone else - each of which were too rare to model by themselves.