Electronic Supplementary Material

Gestational weight gain by maternal pre-pregnancy BMI and childhood problem behaviours in school-age years: a pooled analysis of two European birth cohorts

Maternal and Child Health Journal

Sensitivity analyses

Sensitivity analyses	Stratification group	wGWG	estimates	Predicted scores (SE) rangea	
1. Gestational age >36	Normal BMI, males	80.55	-94.45	51.15 (1.72)	
complete weeks	riormai Divir, maies	(-41.11, 202.21)	(-230.04, 41.14)	51.09 (1.52)	
complete weeks	Normal BMI, females	(-41.11, 202.21) 0.02	-2.70	49.79 (1.44)	
	Normai Divir, females			()	
	0 11	(-0.07, 0.10)	(-24.37, 18.96)	49.41 (1.44)	
	Overweight	112.87*	210.53*	38.61 (5.66)	
		(25.00, 200.74)	(35.43, 385.62)	69.00 (6.66)	
2. Complete	Normal BMI, males	102.26§	-108.00	49.01 (1.60)	
gestational weight		(-3.54, 208.06)	(-228.25, 12.25)	51.91 (1.54)	
lata	Normal BMI, females	0.01	-5.95	50.19 (1.50)	
		(-0.07, 0.09)	(-28.07, 16.16)	49.03 (1.48)	
	Overweight	95.60*	187.66*	39.78 (5.89)	
		(9.01, 182.20)	(13.77, 361.56)	67.51 (6.89)	
. Analyses by cohort	MEFAB, Normal	132.30*	-141.05*	47.12 (1.87)	
	BMI, males	(19.27, 245.32)	(-269.23, -12.87)	50.80 (1.94)	
	MEFAB, Normal	0.01	-5.27	50.42 (1.90)	
	BMI, females	(-0.08, 0.11)	(-31.68, 21.13)	49.26 (2.19)	
	MEFAB,	98.07	196.18	36.06 (9.32)	
	Overweight/Obese	(-9.20, 205.34)	(-24.83, 417.20)	74.04 (11.71)	
	Rhea, Normal BMI,	-86.64	68.84	55.47 (1.99)	
	males	(-525.09, 351.81)	(-428.11, 565.78)	51.60 (1.97)	
	Rhea, Normal BMI,	-0.84	-14.12	50.69 (10.17)	
	females	(-7.47, 5.80)	(-231.92, 203.68)	46.40 (12.30)	
	Rhea,	39.51	114.07	48.64 (13.60)	
	Overweight/Obese	(-375.21, 454.22)	(-523.72, 751.85)	56.49 (15.17)	
. Additional control	Normal BMI, males	103.62*	-114.86§	49.77 (1.53)	
or breastfeeding and	Normai Divit, males	(-0.14, 207.37)	(-232.76, 3.04)	51.78 (1.27)	
-	Normal DML famalas				
ay-care attendance	Normal BMI, females	0.02	-6.51	50.02 (1.42)	
	0 1//1	(-0.07, 0.10)	(-28.15, 15.14)	48.82 (1.42)	
	Overweight/obese	90.81*	183.11*	40.82 (5.39)	
		(7.00, 174.62)	(16.50, 349.72)	66.26 (6.33)	
Analyses excluding	Normal BMI, males	99.96	-107.62	49.69 (1.50)	
nderweight and		(-9.87, 209.79)	(-234.00, 18.75)	52.33 (1.26)	
bese women	Normal BMI, females	0.01	-3.77	49.68 (1.46)	
		(-0.07, 0.10)	(-25.57, 18.03)	49.02 (1.44)	
	Overweight	112.30*	280.10**	35.93 (6.39)	
		(8.13, 216.48)	(75.50, 484.70)	70.24 (7.56)	
. Complete-case	Normal BMI, males	93.37	-93.75	49.14 (1.76)	
nalyses		(-28.29, 215.03)	(-233.63, 46.14)	53.03 (1.51)	
-	Normal BMI, females	0.19	14.23	46.49 (2.16)	
		(-0.16, 0.55)	(-14.38, 42.83)	51.75 (2.78)	
	Overweight/obese	128.38*	202.78	39.14 (6.74)	
	0	(8.44, 248.33)	(-15.62, 421.19)	68.17 (7.93)	
. Additional control	Normal BMI, males	-138.83	126.83	55.80 (2.01)	
or Mediterranean diet	r omini Drin, muloo	(-584.74, 307.07)	(-378.27, 631.94)	51.63 (1.96)	
core (Rhea only)	Normal BMI, females	-0.75	-11.55	50.43 (10.18)	
tore (ivitea only)	roman Divit, temales	(-7.39, 5.90)	(-229.73, 206.64)	46.71 (12.32)	
	Overweight/obese	(-7.39, 3.90) 51.05	(-229.75, 200.04) 136.07		
	Over wergint/obese			47.80 (13.91)	
		(-372.11, 474.21)	(-517.90, 790.04)	57.43 (15.52)	

Table 10: Results of sensitivity analyses (outcome: total problems)

Note: a: values refer to predicted scores for the 5th and 95th percentiles of wGWG; all models were adjusted for maternal first trimester (MEFAB) or pre-pregnancy (Rhea) weight, maternal age at delivery, smoking and alcohol consumption during pregnancy, parent's level of education, parity, children's age at assessment and cohort. Children's sex was additionally controlled for in non-stratified models.

§: p<0.06; *: p<0.05; **: p<0.01

Sensitivity analyses	Stratification group	wGWG	estimates	Predicted scores (SE) rangea	
1. Gestational age >36	Normal BMI, males	-15.23	-10.67	63.94 (13.59)	
complete weeks		(-59.26, 28.79)	(-34.95, 13.62)	41.44 (15.46)	
	Normal BMI, females	26.84	95.81	44.73 (4.75)	
		(-42.97, 96.65)	(-67.81, 259.43)	55.07 (5.67)	
	Overweight	117.27**	219.76*	37.75 (5.45)	
		(32.82, 201.72)	(51.27, 388.25)	69.41 (6.41)	
2. Complete	Normal BMI, males	-8.54	-8.68	60.82 (8.72)	
gestational weight		(-36.84, 19.75)	(-22.90, 5.55)	44.40 (9.74)	
lata	Normal BMI, females	90.05*	158.57§	40.85 (5.47)	
		(9.66, 170.55)	(-2.97, 320.11)	65.54 (6.40)	
	Overweight	90.05*	158.57	40.85 (5.47)	
		(9.66, 170.44)	(-2.97, 320.11)	65.54 (6.40)	
3. Analyses by cohort	MEFAB, Normal	-9.88	-9.84	62.71 (10.30)	
	BMI, males	(-40.54, 20.77)	(-25.03, 5.36)	42.03 (11.51)	
	MEFAB, Normal	25.44	87.16	44.62 (6.55)	
	BMI, females	(-55.11, 106.00)	(-108.14, 282.45)	55.63 (7.55)	
	MEFAB,	89.84§	153.32	38.47 (7.85)	
	Overweight/Obese	(-0.47, 180.15)	(-32.69, 339.33)	70.73 (9.86)	
	Rhea, Normal BMI,	-61.53	-28.33	71.12 (23.36)	
	males	(-206.30, 83.24)	(-112.14, 55.48)	34.62 (24.89)	
	Rhea, Normal BMI,	-243.00	-438.74	63.44 (18.86)	
	females	(-837.75, 351.75)	(-1616.58, 739.10)	32.85 (20.63)	
	Rhea,	-126.88	-99.71	58.31 (14.37)	
	Overweight/Obese	(-565.07, 311.32)	(-773.64, 574.22)	45.15 (16.03)	
. Additional control	Normal BMI, males	-14.97	-10.96	63.53 (8.04)	
or breastfeeding and	,	(-42.35, 12.42)	(-24.80, 2.88)	41.30 (8.86)	
lay-care attendance	Normal BMI, females	28.54	109.62	44.11 (4.66)	
	,	(-40.27, 97.35)	(-52.38, 271.62)	55.62 (5.59)	
	Overweight/obese	95.77*	182.70*	40.27 (5.11)	
	0	(16.43, 175.10)	(24.90, 340.50)	66.31 (5.99)	
5. Analyses excluding	Normal BMI, males	-10.34	-9.32	60.99 (8.22)	
inderweight and	,,	(-39.63, 18.95)	(-23.96, 5.30)	44.35 (8.97)	
bese women	Normal BMI, females	22.04	84.73	45.24 (4.75)	
		(-47.72, 91.80)	(-79.49, 248.94)	54.19 (5.71)	
	Overweight	115.79*	267.80**	35.89 (6.21)	
		(14.56, 217.02)	(68.66, 466.94)	69.73 (7.35)	
	N IDIG I		-9.34	61.19 (8.90)	
6. Complete-case	Normal BMI, males	-9.09			
	Normal BMI, males	-9.69 (-40.33, 20.95)	(-24.45, 5.76)		
		(-40.33, 20.95)	(-24.45, 5.76) 108.12	44.21 (9.73)	
	Normal BMI, males	(-40.33, 20.95) 42.53	108.12	44.21 (9.73) 42.81 (5.03)	
	Normal BMI, females	(-40.33, 20.95) 42.53 (-30.90, 115.96)	108.12 (-67.49, 283.73)	44.21 (9.73) 42.81 (5.03) 56.10 (6.02)	
-		(-40.33, 20.95) 42.53 (-30.90, 115.96) 132.19*	108.12 (-67.49, 283.73) 207.29*	44.21 (9.73) 42.81 (5.03) 56.10 (6.02) 38.13 (6.41)	
nalyses	Normal BMI, females Overweight/obese	(-40.33, 20.95) 42.53 (-30.90, 115.96) 132.19* (18.13, 246.24)	108.12 (-67.49, 283.73) 207.29* (-0.39, 414.98)	44.21 (9.73) 42.81 (5.03) 56.10 (6.02) 38.13 (6.41) 67.92 (7.54)	
nalyses 7. Additional control	Normal BMI, females	(-40.33, 20.95) 42.53 (-30.90, 115.96) 132.19* (18.13, 246.24) -44.29	108.12 (-67.49, 283.73) 207.29* (-0.39, 414.98) -17.74	44.21 (9.73) 42.81 (5.03) 56.10 (6.02) 38.13 (6.41) 67.92 (7.54) 65.44 (23.68)	
nalyses 7. Additional control for Mediterranean diet	Normal BMI, females Overweight/obese Normal BMI, males	(-40.33, 20.95) 42.53 (-30.90, 115.96) 132.19* (18.13, 246.24) -44.29 (-190.98, 102.41)	108.12 (-67.49, 283.73) 207.29* (-0.39, 414.98) -17.74 (-102.78, 67.30)	44.21 (9.73) 42.81 (5.03) 56.10 (6.02) 38.13 (6.41) 67.92 (7.54) 65.44 (23.68) 40.67 (25.24)	
nalyses . Additional control or Mediterranean diet	Normal BMI, females Overweight/obese	(-40.33, 20.95) 42.53 (-30.90, 115.96) 132.19* (18.13, 246.24) -44.29 (-190.98, 102.41) -231.86	108.12 (-67.49, 283.73) 207.29* (-0.39, 414.98) -17.74 (-102.78, 67.30) -415.82	44.21 (9.73) 42.81 (5.03) 56.10 (6.02) 38.13 (6.41) 67.92 (7.54) 65.44 (23.68) 40.67 (25.24) 62.72 (18.90)	
 6. Complete-case analyses 7. Additional control for Mediterranean diet score (Rhea only) 	Normal BMI, females Overweight/obese Normal BMI, males	(-40.33, 20.95) 42.53 (-30.90, 115.96) 132.19* (18.13, 246.24) -44.29 (-190.98, 102.41)	108.12 (-67.49, 283.73) 207.29* (-0.39, 414.98) -17.74 (-102.78, 67.30)	44.21 (9.73) 42.81 (5.03) 56.10 (6.02) 38.13 (6.41) 67.92 (7.54) 65.44 (23.68) 40.67 (25.24)	

Table 11: Results of sensitivity analyses (outcome: internalizing behaviour)

Note: a: values refer to predicted scores for the 5th and 95th percentiles of wGWG; all models were adjusted for maternal first trimester (MEFAB) or pre-pregnancy (Rhea) weight, maternal age at delivery, smoking and alcohol consumption during pregnancy, parent's level of education, parity, children's age at assessment and cohort. Children's sex was additionally controlled for in non-stratified models.

§: p<0.06; *: p<0.05; **: p<0.01

Sensitivity analyses	Stratification group	wGWG estimates		Predicted scores (SE) rangea	
1. Gestational age >36	Normal BMI	-27.22*	-56.46	56.32 (2.53)	
complete weeks		(-54.44, -0.00)	(-137.11, 24.19)	46.57 (3.24)	
	Overweight/obese	71.43	150.46	44.74 (5.64)	
	0	(-16.02, 158.89)	(-23.87, 324.79)	65.28 (6.63)	
2. Complete	Normal BMI	-25.74	-65.79	56.28 (2.63)	
gestational weight		(-53.07, 1.58)	(-145.08, 13.50)	45.56 (3.41)	
data	Overweight/obese	69.78	161.36	43.78 (5.95)	
	0	(-17.71, 157.27)	(-14.47, 337.18)	65.94 (6.97)	
3. Analyses by cohort	MEFAB, Normal	-27.71§	-74.24	56.22 (3.18)	
	BMI	(-56.36, 0.93)	(-157.33, 8.85)	41.96 (4.41)	
	MEFAB,	70.42	168.46	39.87 (9.26)	
	Overweight/obese	(-36.12, 176.95)	(-51.10, 388.01)	69.78 (11.63)	
	Rhea, Normal BMI	-58.76	-116.06	58.48 (6.97)	
		(-191.73, 74.21)	(-514.56, 282.43)	47.69 (7.97)	
	Rhea,	52.74	92.82	50.93 (13.24)	
	Overweight/obese	(-350.92, 456.41)	(-528.02, 713.66)	58.72 (14.15)	
4. Additional control	Normal BMI	-28.37*	-63.07	56.47 (2.49)	
for breastfeeding and		(-55.25, -1.50)	(-141.36, 15.22)	45.87 (3.21)	
day-care attendance	Overweight/obese	60.59	140.66	45.57 (5.29)	
2	U	(-21.55, 142.73)	(-22.71, 304.03)	63.94 (6.21)	
5. Analyses excluding	Normal BMI	-23.96	-60.65	55.93 (2.56)	
underweight and		(-52.08, 4.35)	(-141.26, 19.97)	46.67 (3.24)	
obese women	Overweight	64.09	186.91	43.42 (6.26)	
	5	(-37.92, 166.11)	(-13.60, 387.41)	64.97 (7.41)	
6. Complete-case	Normal BMI	-12.58	-41.05	53.95 (2.92)	
analyses		(-43.94, 18.77)	(-132.14, 50.03)	48.25 (3.73)	
	Overweight/obese	97.21	159.89	44.05 (6.53)	
	6	(-19.05, 213.47)	(-51.81, 371.58)	66.48 (7.68)	
7. Additional control	Normal BMI	-51.58	-92.63	57.70 (7.02)	
for Mediterranean diet		(-185.43, 82.28)	(-494.36, 309.10)	48.59 (8.03)	
score (Rhea only)	Overweight/obese	87.77	154.79	48.48 (13.48)	
· • ·	5	(-322.20, 497.74)	(-479.06, 788.63)	61.46 (15.04)	

Table 12: Results of sensitivity analyses (outcome: externalizing behaviour)

Note: a: values refer to predicted scores for the 5th and 95th percentiles of wGWG; all models were adjusted for maternal first trimester (MEFAB) or pre-pregnancy (Rhea) weight, maternal age at delivery, smoking and alcohol consumption during pregnancy, parent's level of education, parity, children's sex, children's age at assessment and cohort. p<0.06; *: p<0.05; **: p<0.01 Mediation analyses were performed using the PARAMED command in Stata 14 (1).

This method allows for the computation of the controlled direct effect (CDE), the natural direct effect (NDE), the natural indirect effect (NIE) and the marginal total effect (MTE). CDE measures the expected increase in the outcome as the exposure changes and the mediator is fixed at a pre-specified level.

NDE measures the expected increase in the outcome when the changing the exposure (for example from X=0 to X=1) and keeping the mediator constant to the value it would have had if the exposure did not have changed.

NIE measures the expected increase in the outcome when the changing the mediator and keeping the exposure constant.

MTE is the sum of NIE and NDE. It measures the change in the outcome for a change in the exposure, considering also the effect of the mediator and controlling for the average level of the covariates (set at their average level).

Mediator	Stratification group	Controlled direct effect (SE)	Natural indirect effect (SE)	Marginal total effect (SE)
Gestational diabetes	Normal BMI	16.06 (19.54)	-1.05 (1.78)	-0.00 (398.34)
	Overweight	29.72 (17.17)	-4.22 (11.92)	18.90 (827.08)
Delivery mode	Normal BMI	-2.04 (1.84)	-0.13 (0.15)	0.37 (17.53)
	Overweight	22.47 (11.49)*	-2.74 (4.21)	18.93 (62.13)
Gestational age	Normal BMI	-0.12 (1.18)	-0.38 (0.26)	0.40 (1.24)
	Overweight	17.33 (8.33)*	0.00 (0.13)	17.62 (8.04)*
Birthweight	Normal BMI	-3.22 (3.37)	-0.02 (0.15)	-0.81 (1.36)
	Overweight	9.38 (9.84)	0.08 (1.05)	14.03 (8.27)
Child BMI	Normal BMI	0.03 (1.16)	-0.02 (0.09)	-0.56 (1.21)
	Overweight	15.54 (9.82)	0.43 (1.28)	16.85 (8.38)*

Table 13: Results of mediation analyses (outcome: total problems)

Note: all models were adjusted for maternal first trimester (MEFAB) or pre-pregnancy (Rhea) weight, maternal age at delivery, smoking and alcohol consumption during pregnancy, parent's level of education, parity, children's sex, children's age at assessment and cohort.

*: p<0.05

Table 14: Results of additional mediation analyses in the Rhea cohort (outcome: total problems)

Mediator	Stratification group	Controlled direct effect (SE)	Natural indirect effect (SE)	Marginal total effect (SE)
Cord-blood leptin	Normal BMI	-108.96 (65.73)	4.72 (13.58)	-105.01 (66.97)
	Overweight	16.01 (18.45)	-17.01 (16.70)	1.75 (22.02)
Leptin at 4 years	Normal BMI	-76.09 (55.40)	4.13 (13.51)	-76.26 (55.47)
	Overweight	16.28 (19.39)	0.99 (11.79)	19.24 (19.88)
Child TNF α	Normal BMI	-81.41 (53.10)	1.32 (17.58)	-83.50 (53.05)
	Overweight	20.10 (23.50)	0.50 (4.47)	16.74 (23.75)

Note: all models were adjusted for maternal pre-pregnancy weight, maternal age at delivery, smoking and alcohol consumption during pregnancy, parent's level of education, parity, children's sex and children's age at assessment.

Mediator	Stratification group	Controlled direct effect (SE)	Natural indirect effect (SE)	Marginal total effect (SE)
Gestational diabetes	Normal BMI	26.48 (18.41)	-2.39 (4.98)	0.53 (293.89)
	Overweight	18.43 (16.32)	-1.72 (6.36)	16.05 (327.68)
Delivery mode	Normal BMI	-2.60 (1.81)	-0.22 (0.21)	0.35 (16.77)
	Overweight	14.16 (10.84)	0.43 (3.73)	15.34 (13.44)
Gestational age	Normal BMI	-0.30 (1.33)	-0.42 (0.29)	0.49 (1.42)
	Overweight	18.26 (7.83)*	-0.01 (0.69)	18.10 (7.57)*
Birthweight	Normal BMI	-4.63 (3.45)	0.16 (0.25)	-1.46 (1.55)
	Overweight	17.21 (9.38)	0.04 (0.46)	17.80 (7.89)*
Child BMI	Normal BMI	-0.39 (1.32)	-0.01 (0.03)	-1.14 (1.37)
	Overweight	16.12 (9.27)	0.09 (1.02)	16.72 (7.91)*

Note: all models were adjusted for maternal first trimester (MEFAB) or pre-pregnancy (Rhea) weight, maternal age at delivery, smoking and alcohol consumption during pregnancy, parent's level of education, parity, children's sex, children's age at assessment and cohort.

*: p<0.05; **: p<0.01

Table 16: Results of additional mediation analyses in the Rhea cohort (outcome: internalizing behaviour)

Mediator	Stratification group	Controlled direct effect (SE)	Natural indirect effect (SE)	Marginal total effect (SE)
Cord-blood leptin	Normal BMI	-69.27 (61.47)	1.21 (11.42)	-68.58 (62.67)
	Overweight	12.67 (24.99)	6.39 (15.73)	24.56 (26.36)
Leptin at 4 years	Normal BMI	-19.37 (49.16)	4.05 (13.15)	-18.98 (49.33)
	Overweight	18.62 (17.89)	15.02 (14.35)	20.55 (18.25)
Child TNF α	Normal BMI	-27.75 (47.59)	6.81 (16.56)	-29.96 (47.54)
	Overweight	-33.76 (57.81)	-2.37 (19.11)	-33.60 (59.14)

Note: all models were adjusted for maternal pre-pregnancy weight, maternal age at delivery, smoking and alcohol consumption during pregnancy, parent's level of education, parity, children's sex and children's age at assessment.

Mediator	Stratification group	Controlled direct effect (SE)	Natural indirect effect (SE)	Marginal total effect (SE)
Gestational diabetes	Normal BMI	-0.83 (16.64)	-0.62 (2.77)	-1.95 (184.31)
	Overweight	22.21 (17.03)	-1.87 (6.78)	16.30 (371.51)
Delivery mode	Normal BMI	4.99 (6.62)	-0.09 (0.53)	-0.76 (59.56)
	Overweight	23.67 (11.22)*	-4.18 (4.47)	17.81 (95.17)
Gestational age	Normal BMI	1.91 (4.02)	0.01 (0.12)	-0.08 (3.48)
	Overweight	14.95 (8.16)	0.00 (0.44)	14.98 (7.87)
Birthweight	Normal BMI	-0.11 (4.13)	0.00 (0.17)	-1.89 (3.25)
	Overweight	5.13 (9.61)	0.10 (1.25)	10.05 (8.08)
Child BMI	Normal BMI	-2.47 (3.29)	0.10 (0.55)	-1.89 (3.26)
	Overweight	17.07 (9.58)	-0.57 (1.40)	15.97 (8.20)§

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Table 17: Results of mediation analy	vses (outcome	externalizing	behaviour)
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Note: all models were adjusted for maternal first trimester (MEFAB) or pre-pregnancy (Rhea) weight, maternal age at delivery, smoking and alcohol consumption during pregnancy, parent's level of education, parity, children's sex, children's age at assessment and cohort.

§: p<0.06; *: p<0.05

Table 18: Results of additional mediation analyses in the Rhea cohort (outcome: externalizing behaviour)

Mediator	Stratification group	Controlled direct effect (SE)	Natural indirect effect (SE)	Marginal total effect (SE)
Cord-blood leptin	Normal BMI	12.54 (12.96)	-0.51 (2.38)	12.42 (9.83)
	Overweight	15.98 (15.57)	-9.44 (12.21)	6.95 (19.11)
Leptin at 4 years	Normal BMI	10.80 (8.53)	-0.99 (1.85)	9.85 (8.53)
	Overweight	16.00 (18.23)	0.62 (7.38)	17.91 (18.48)
Child TNF α	Normal BMI	7.15 (8.01)	0.67 (1.94)	7.99 (7.69)
	Overweight	19.72 (22.78)	0.61 (5.37)	16.62 (22.95)

Note: all models were adjusted for maternal pre-pregnancy weight, maternal age at delivery, smoking and alcohol consumption during pregnancy, parent's level of education, parity, children's sex and children's age at assessment.

References:

1. Emsley R, Liu H. PARAMED: Stata module to perform causal mediation analysis using parametric regression models. Statistical Software Components. 2013.