

## **Electronic Supplementary Material**

**Article:** Prospective Associations between Sport Participation and Indices of Mental Health across Adolescence

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**Table S1.**

Confirmatory Factor Analysis for the Strengths and Difficulties Questionnaire at Time 1 (5-factor).

<b>Item</b>	$\lambda$	<i>SE</i>	$R^2$
<b>Emotional Problems</b>			
1. I get a lot of headaches	0.96	0.02	0.91
2. I worry a lot	0.95	0.02	0.91
3. I am often unhappy	0.98	0.02	0.95
4. I am nervous in new situations	0.95	0.02	0.91
5. I have many fears	0.96	0.02	0.92
<b>Conduct Problems</b>			
6. I get very angry	0.96	0.02	0.91
7. I usually do as I am told ( <i>rs</i> )	0.96	0.02	0.92
8. I fight a lot	0.99	0.02	0.97
9. I am often accused of lying or cheating	0.96	0.02	0.92
10. I take things that are not mine	0.99	0.02	0.97
<b>Hyperactivity</b>			
11. I am restless	0.96	0.02	0.92
12. I am constantly fidgeting	0.96	0.02	0.92
13. I am easily distracted	0.96	0.02	0.92
14. I think before I do things ( <i>rs</i> )	0.96	0.02	0.93
15. I finish the work I am doing ( <i>rs</i> )	0.96	0.02	0.92
<b>Peer Problems</b>			
16. I am usually on my own	0.97	0.02	0.93
17. I have one good friend or more ( <i>rs</i> )	0.98	0.02	0.96
18. Other people my age generally like me ( <i>rs</i> )	0.96	0.02	0.92
19. Other children or young people pick on me	0.97	0.02	0.94
20. I get on better with adults than with people my age	0.96	0.02	0.92
<b>Prosocial</b>			
21. I try to be nice to other people	0.98	0.02	0.97
22. I usually share with others	0.96	0.02	0.92
23. I am helpful if someone is hurt	0.98	0.02	0.96
24. I am kind to younger children	0.98	0.02	0.96
25. I often volunteer to help others	0.96	0.02	0.92

**Note.**  $\lambda$  = standardized factor loading; *SE* = standard error estimate. All factor loadings are significant at  $p < .001$ . RMSEA = .07, CFI = .98, TLI = .98, SRMR = .01.

**Table S2.**

Parameter estimates obtained from random intercept cross-lagged panel models examining prospective associations between team sport participation and mental health indices.

	<u>Depressive Symptoms</u> <i>B (SE)</i>	<u>Anxiety Symptoms</u> <i>B (SE)</i>	<u>Emotional symptoms</u> <i>B (SE)</i>	<u>Hyperactivity Symptoms</u> <i>B (SE)</i>	<u>Conduct Problems</u> <i>B (SE)</i>	<u>Peer Problems</u> <i>B (SE)</i>	<u>Prosocial Behavior</u> <i>B (SE)</i>
<b>Between-Person Effects</b>							
(BP) Team Sport ↔ MH Index	-.58 (.16)***	-.08 (.02)***	-.35 (.07)***	-.13 (.05)**	-.15 (.05)***	-.36 (.05)***	.10 (.05)**
<b>Prospective Within-Person Effects</b>							
(AR1) Team Sport → Team Sport	.10 (.04)**	.10 (.04)**	.11 (.04)**	.11 (.04)**	.10 (.04)**	.11 (.04)**	.09 (.04)*
(AR2) MH Index → MH Index	.19 (.04)***	.48 (.04)***	.49 (.03)***	.33 (.03)***	.24 (.05)***	.27 (.04)***	.26 (.03)***
(CL1) Team Sport → MH Index	-.29 (.11)**	-.02 (.00)*	-.08 (.03)**	.03 (.02)	.04 (.02)	-.02 (.03)	-.02 (.03)
(CL2) MH Index → Team Sport	-.01 (.01)	-.14 (.07)	-.05 (.02)**	.03 (.03)	.01 (.04)	-.03 (.03)	.02 (.03)
<b>Contemporaneous Within-Person Covariance Estimates</b>							
(CV1) Team Sport ↔ MH Index	-.28 (.15)*	-.04 (.02)**	-.16 (.07)*	-.04 (.07)	-.02 (.04)	.00 (.04)	.01 (.05)
(CV2) Team Sport ↔ MH Index	-.16 (.25)	-.03 (.02)	-.23 (.08)**	.02 (.07)	.01 (.06)	-.09 (.07)	-.04 (.07)
(CV3) Team Sport ↔ MH Index	-.17 (.21)	-.03 (.01)*	-.10 (.05)	.08 (.05)	.10 (.04)*	-.04 (.04)	.00 (.04)
<b>Model Fit Indices</b>							
RMSEA	.026	.066	.055	.026	.032	.048	.031
CFI	.995	.980	.989	.998	.996	.989	.995
SRMR	.013	.037	.024	.013	.015	.021	.018
<b>Invariance Test by Sex</b>							
Constrained Model $\chi^2$ (DF)	36.40 (15)	61.77 (15)	44.04 (15)	27.68 (15)	28.57 (15)	51.14 (15)	38.01 (15)
Unconstrained Model $\chi^2$ (DF)	21.04 (10)	54.41 (10)	36.25 (10)	18.59 (10)	22.92 (10)	40.45 (10)	31.06 (10)
$\Delta\chi^2$	15.36, $p = .009$	7.36, $p = .195$	7.80, $p = .168$	9.08, $p = .106$	5.65, $p = .341$	10.69, $p = .058$	6.95, $p = .224$

**Note:** These analyses entail only the 2877 adolescents with no missing data. MH = Mental health.

\* $p < .05$ , \*\* $p < .01$ , \*\*\* $p < .001$ .

**Table S3.**

Parameter estimates obtained from random intercept cross-lagged panel models examining prospective associations between individual sport participation and mental health indices.

	<u>Depressive Symptoms</u> <i>B (SE)</i>	<u>Anxiety Symptoms</u> <i>B (SE)</i>	<u>Emotional symptoms</u> <i>B (SE)</i>	<u>Hyperactivity Symptoms</u> <i>B (SE)</i>	<u>Conduct Problems</u> <i>B (SE)</i>	<u>Peer Problems</u> <i>B (SE)</i>	<u>Prosocial Behavior</u> <i>B (SE)</i>
<b>Between-Person Effects</b>							
(BP) Ind. Sport ↔ MH Index	-.35 (.13)**	-.04 (.01)**	-.18 (.05)***	-.10 (.06)	-.07 (.03)*	-.04 (.04)	.05 (.05)
<b>Prospective Within-Person Effects</b>							
(AR1) Ind. Sport → Ind. Sport	.11 (.04)**	.11 (.04)**	.11 (.04)**	.11 (.04)**	.11 (.04)**	.11 (.04)**	.11 (.04)**
(AR2) MH Index → MH Index	.19 (.04)***	.48 (.04)***	.50 (.03)***	.34 (.03)***	.24 (.05)***	.27 (.04)***	.26 (.03)***
(CL1) Ind. Sport → MH Index	.17 (.12)	-.01 (.00)	-.03 (.03)	-.04 (.04)	.01 (.01)	-.01 (.03)	.01 (.03)
(CL2) MH Index → Ind. Sport	-.01 (.01)	-.09 (.05)	-.03 (.01)*	-.03 (.02)	-.02 (.03)	-.04 (.02)	-.01 (.02)
<b>Contemporaneous Within-Person Covariance Estimates</b>							
(CV1) Ind. Sport ↔ MH Index	.10 (.15)	.01 (.02)	.02 (.06)	-.07 (.06)	-.06 (.04)	-.03 (.04)	.05 (.05)
(CV2) Ind. Sport ↔ MH Index	-.20 (.17)	-.02 (.02)	-.05 (.06)	-.02 (.06)	-.03 (.04)	-.08 (.04)	-.01 (.03)
(CV3) Ind. Sport ↔ MH Index	-.41 (.19)*	-.02 (.01)	-.06 (.05)	.00 (.05)	-.05 (.03)	.00 (.04)	.04 (.05)
<b>Model Fit Indices</b>							
RMSEA	.027	.052	.033	.001	.016	.031	.008
CFI	.991	.983	.994	.999	.999	.993	.999
SRMR	.016	.034	.018	.007	.011	.017	.014
<b>Invariance Test by Sex</b>							
Constrained Model $\chi^2$ (DF)	33.83 (15)	45.07 (15)	26.27 (15)	9.66 (15)	15.66 (15)	32.09 (15)	22.95 (15)
Unconstrained Model $\chi^2$ (DF)	18.84 (10)	38.34 (10)	19.36 (10)	7.45 (10)	13.64 (10)	23.51 (10)	18.04 (10)
$\Delta\chi^2$	14.99, $p = .014$	6.73, $p = .242$	6.91, $p = .227$	2.21, $p = .820$	2.02, $p = .846$	8.58, $p = .127$	4.91, $p = .427$

**Note:** These analyses entail only the 2877 adolescents with no missing data. Ind. Sport = Hours of individual sport participation. MH = Mental health.

\* $p < .05$ , \*\* $p < .01$ , \*\*\* $p < .001$ .

**Table S4.**

Unconstrained random intercept cross-lagged panel model estimating prospective associations between sport participation and depressive symptoms stratified by sex.

	<b>Team Sport Participation</b>		<b>Individual Sport Participation</b>	
	<b>Boys</b>	<b>Girls</b>	<b>Boys</b>	<b>Girls</b>
	<b><i>B (SE)</i></b>	<b><i>B (SE)</i></b>	<b><i>B (SE)</i></b>	<b><i>B (SE)</i></b>
<b>Between-Person Effects</b>				
(BP) Sport ↔ Depression	-.82 (.24)***	-.20 (.22)	-.56 (.16)***	-.11 (.20)
<b>Prospective Within-Person Effects</b>				
(AR1) Sport → Sport	.04 (.06)	.18 (.04)***	.14 (.05)**	.07 (.05)
(AR2) Depression → Depression	.07 (.06)	.25 (.04)***	.05 (.06)	.24 (.05)***
(CL1) Sport → Depression	-.10 (.16)	-.34 (.14)*	.43 (.16)**	-.07 (.17)
(CL2) Depression → Sport	.00 (.01)	-.02 (.01)	.00 (.01)	-.02 (.01)**
<b>Contemporaneous Within-Person Covariance Estimates</b>				
(CV1) Sport ↔ Depression	-.20 (.19)	-.40 (.23)	.23 (.18)	-.06 (.24)
(CV2) Sport ↔ Depression	.45 (.41)	-.46 (.31)	.39 (.23)	-.74 (.24)**
(CV3) Sport ↔ Depression	.21 (.33)	-.28 (.25)	.48 (.29)	-.42 (.24)
<b>Model Fit Indices</b>				
RMSEA		.029		.026
CFI		.994		.992
SRMR		.017		.018

**Note:** These analyses entail only the 2877 adolescents with no missing data.

\* $p < .05$ , \*\* $p < .01$ , \*\*\* $p < .001$ .