Supplemental Online Content

Kessler RC, Bauer MS, Bishop TM, et al. Evaluation of a model to target high-risk psychiatric inpatients for an intensive postdischarge suicide prevention intervention. *JAMA Psychiatry*. Published online January 18, 2023. doi:10.1001/jamapsychiatry.2022.4634

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This supplementary material has been provided by the authors to give readers additional information about their work.

eMethods.

Data sources

As noted in the text, information about predictors in the base model were extracted from three sources: *(i) the Veterans Healthcare Administration (VHA) Corporate Data Warehouse (CDW)*¹ (eTable 1), an integrated data system containing information about a wide range of potential predictors, including patient sociodemographics, healthcare encounters in VHA or paid for by VHA, prescriptions written in VHA or paid for by VHA (classified using the VHA Drug Classification System²), medical test results, and International Classification of Diseases, Ninth Revision/Tenth Revision Clinical Modification (ICD-9/10-CM) codes for external causes of injury and other factors influencing health status involving social and behavioral determinants of health³;

(ii) the Veterans Administration (VA) Suicide Prevention Applications Network,⁴ an administrative database for suicide behavior tracking in VHA; and

(iii) a *geospatial database* assembled from diverse government sources (eTable 2) about plausible arealevel predictors of suicides⁵ at the levels of the neighborhood (Census Block Groups and Census Tracts), County, and State of patient residence.

Two other databases were used to assess predictors in addition to those in the base model:

(iv) a *consolidated free text file of VHA clinical notes* for inpatient and outpatient visits up to 12 months before through the date of the hospitalization, including the intake notes for the focal hospitalization⁶ used for Natural Language Processing (NLP) analysis; and

(v) the LexisNexis Social Determinants of Health (LN SDoH) database, an aggregation for close to 300 million Americans of public records on household composition, education-occupation, individual and family assetsincome, voting records, licenses (including for concealed weapons and explosive devices), and derogatory criminalfinancial records (eTable 3) updated as of the month before hospitalization.7

Data were missing for small proportions of patients in *(iii)* and *(v)*, but most of these were non-missing in earlier records or, in the case of *(iii)*, in contiguous areas, allowing nearest neighbor imputations. Remaining missing values and inconsistencies were reconciled using rational imputations (eg, a patient classified as female in one record but male in many other records was recoded male) and, in the absence of a basis for rational imputation, by imputing median values.

Predictors

Base model predictors: As noted in the text, four conceptual classes were used to conceptualize the predictors in the Base Super Learner (SL) model. These categories were taken from published studies of risk factors for suicide after psychiatric hospital discharge⁸⁻¹¹ or in the general population.¹²⁻¹⁴ These categories were:

(i) psychopathological risk factors, both disorders and medications, including interactions between specific disorders and medications thought to be especially useful in protecting against suicide among patients with these disorders (eg, lithium among patients with bipolar disorder),¹⁵ medical procedures/encounters associated either with increased (eg, substance-related treatment/services)¹⁶ or decreased (eg, certain types of psychotherapy)¹⁷ suicide risk, and history of prior suicidal behaviors 18 ;

(ii) physical disorders along with medications for those disorders and procedures used to treat those disorders found in previous research to predict suicides^{19,20} along with use of medications classified by the Food and Drug Administration (FDA) as increasing risk of suicide (eTable 4). It is noteworthy that the latter are a mix of psychotropic medications and medications for the treatment of physical disorders²¹;

(iii) patient-level (from ICD-9/10-CM codes and socio-demographic measures) and geospatial-indicators of social determinants of health (SDoH) known to predict suicide^{16, 22-24}; and

(iv) facility-level quality indicators shown in previous research to predict suicides (eg, inpatient staff turnover rate).⁸ See Table 3 for a breakdown of the variables from the above classes that had significant univariable associations with 12-month suicide in our training sample defined as 10-fold cross-validated (10F-CV) univariable area under the receiver operating characteristic curve (AUC-ROC) significantly greater than .51 based on .05-level, one-sided tests.

 NLP predictors: The first of the two new types of data used in the analysis involve potential predictors extracted from clinical notes using NLP methods based on a document term dictionary developed in an earlier NLP analysis of suicidal behaviors.²⁵ This rule-based approach took a total of $N=1,687$ one-, two-, and three-word strings from the dictionary. The notes were then pre-processed using a standard text pipeline by converting all terms to lower case and removing punctuation, numbers, special characters, and blanks. Stop words were not removed. The notes were not lemmatized or stemmed. Notes were consolidated over three different time intervals, in each case retaining the notes for the focal hospitalization and going back either 3, 6, or 12 months prior to hospitalization and

then creating a single "super-note" for each patient over each of these three periods. Document term matrices were then created from these super-notes using term frequency x inverse document frequency (tf-idf) weighting.²⁶ Preliminary analysis of these document terms was carried out using the XGBoost algorithm²⁷ to predict 12-month suicides in the training sample with 10F-CV used to tune hyperparameters to optimize model discrimination. Model discrimination was found in this preliminary analysis to be higher using 12-month (AUC=.84) than 6-month (AUC=.80) or 3-month (AUC=.82) recall periods. Based on this result, all subsequent NLP analyses used the 12 month recall document term matrix.

In addition to considering the 1,687 strings in this matrix as separate potential predictors, associations among these strings were analyzed with Latent Dirichlet Allocation (LDA) for topic modeling28,29 to define NLP topics as additional predictors. This was done using the R package *textmineR*. 30 Solutions with 25, 50, and 75 topics were generated and combined into a single dataset with the tf-idf strings as input for the SL NLP model, resulting in a total of 1,837 potential NLP predictors being considered for the model. The 24.1% (N=442) of these potential predictors that had significant univariable associations with 12-month suicide in our training sample were added to the N=1,666 predictors in the Base model to estimate the NLP model.

 LN predictors: The LN SDoH database contained an additional N=442 variables, 6.6% (N=29) of which had significant univariable associations with 12-month suicide in our training sample and were added to the N=1,666 predictors in the Base model to estimate the SDoH model.

Combined model predictors: 80% of the total mean absolute SHAP value (see below for a description) in the overall Base model was accounted for by the $N=100$ predictors with the highest variable specific SHAP values. The comparable number was $N=110$ predictors in the NLP model. These $N=210$ predictors were used to estimate the Combined model along with the N=29 individually significant LN predictors, for a total of N=239 potential predictors in the Combined model. However, there was overlap in these predictors across models due to the Base variables emerging among the significant predictors in all models, resulting in the N=239 predictors reducing to N=191 in estimating the Combined model.

Coding of predictors: Categorical predictors were one-hot encoded as 0-1 dummy variables. Ordinal and count variables were standardized to a mean of 0 and variance of 1, with values more than 3 standard deviations above or below mean truncated to 3 or -3.

Analysis methods

Analysis was carried out January-August 2022 using machine learning (ML) methods to predict suicides in the 12 months after hospital discharge using information available at the time of hospital discharge.

Innovations: Numerous reports summarized in recent reviews³¹⁻³³ used ML methods to predict suicides from electronic health records.^{15,18,34,35} The work we report here used a much more extensive and diverse set of predictors than those earlier studies. It also used innovative approaches to address two problems that frequently occurred in the earlier studies to predict suicidal behaviors^{36,37} and to develop other clinical prediction models.³⁸ First, whereas the great majority of prior studies either used only one classifier or a few classifiers and selected the best one out of the set as the basis for prediction, we used the SL stacked generalization method³⁹ to pool results across a library of many diverse classifiers. This approach combines predicted outcome scores across all classifiers in a user-specified collection ("ensemble") using a weight generated via one or more holdout samples that is guaranteed in expectation to perform at least as well as the best component classifier according to a pre-specified criterion (in our case, minimizing mean squared error).40 Consistent with recommendations,41 we used a diverse set of classifiers in the ensemble to capture nonlinearities and interactions and to reduce risk of misspecification (eTable 5). Second, we used a unique metalearner comparison approach described below to address the twin problems of feature selection and hyperparameter tuning.

Sample segmentation: As noted in the body of the paper, we divided the population into a 70% training sample (discharge dates between January 1, 2010 and August 31, 2012) and a 30% prospective validation sample (discharge dates between September 1, 2012 and December 31, 2013). We then further divided the 70% training sample into random subsamples of 50% for initial model training, 10% for estimating metalearner weights, and a final 10% for calibration. Calibration is of special importance because a case-control sampling scheme was used in model training to address the problem of extreme class imbalance. This was done by including in the analysis sample 100% of cases and a probability sample of 5 times as many controls as cases, assigning a weight of 5 to each case and assigning a weight of 1 to each control, thereby creating a balanced weighted training sample. Predicted log-odds based on the models training in this sample were converted to predicted probabilities using standard methods based on knowledge of true prevalence.⁴² These predicted probabilities were then calibrated using logistic or isotonic regression.43

The Super Learner stacked generalization approach: Modeling was based on the SL stacked generalization approach, a form of supervised learning in which multiple ways of predicting an outcome variable are

evaluated and combined.44 In this approach, each way of predicting an outcome variable is known as an *estimator* or *learner*, and consists of up to four components:

(i) Estimation algorithm: a prediction method that estimates ("learns") a mapping $f(\cdot)$ from the predictor variables (X) to the outcome variable Y ;

(ii) Hyperparameter configuration: the set of tuning settings for an estimation algorithm that must be prespecified rather than learned from the data;

(iii) Feature selection: Optional identification of a subset of predictors that will be provided to the estimation algorithm to reduce risk of over-fitting rather than using all potential predictors; and

(iv) Feature transformations: optionally any transformations of the original predictor space, such as dimensionality reduction, the addition of interaction terms, imputation of missing values, or the calculation of basic functions. For example, one estimator might be logistic regression with no further customization. Another estimator might be random forest configured to estimate 1,000 trees (a hyperparameter), provided with predictors that have a Pearson correlation coefficient p-value of 0.2 or less (feature selection). Another estimator might be ordinary least squares (OLS) provided with all predictors. Two-way interactions between certain or all pairs of features and squared terms for ordinal and interval features might be added to the predictor list (feature transformations).

Estimators are typically evaluated in the SL approach through k-fold cross-validation, which entails partitioning the analyzed dataset into distinct subsets known as folds. All folds except one are combined into a training set and each estimator is provided with the training set to estimate the mapping $f(\cdot)$ from the predictors (X) to the outcome (Y). The estimator's learned function is then applied to the remaining fold, known as the test set, and evaluated for its accuracy using a pre-specified loss function such as mean-squared error, negative log likelihood loss, or 1 - AUC. Evaluating performance on a held-out test set (or through nested cross-validation) is important in identifying any overfitting. Each fold typically serves as the test set once, and the performance estimates are averaged to determine the CV loss for each estimator.

In the simplest case, the estimator with the lowest CV loss is chosen. This is known as the cross-validation selector and has been proven to perform asymptotically as well as a selection strategy based on understanding the true data distribution (oracle inequality).45

The implication is that there is little danger in using CV to choose the best-performing estimator among a set of varied prediction strategies. Rather than only trying our personal favorite method or borrowing a recommendation from the literature, we can empirically validate multiple methods and allow the CV procedure to report which method has been most successful in minimizing our loss function on the dataset at hand. However, choosing a single estimator may leave valuable information unused. As a result, it is sometimes advantageous to combine the predictions of multiple estimators with the aim of improving on the bias- variance tradeoff of any single estimator. SL does this by leveraging the cross-validation approach described above to identify an optimal combination of individual estimators that minimizes the chosen loss function (eg, mean-squared error). This is done by taking the test set data, established when each CV fold is used for evaluation of the estimators, and "stacking" (appending) those test sets into a combined dataset with the same number of observations as the original data. In this stacked dataset, the predicted value of each algorithm becomes a predictor (column), a form of coordinate transformation from the original predictor space, and we call this the "Z" matrix. A metalearner algorithm is then applied to the Z matrix, which learns a function $g(\cdot)$ that maps the test set predictions of each estimator to the outcome variable (Y).

The most common metalearner algorithm is a convex combination of the columns of Z. In that case, it is a simple convex optimization problem to identify the set of non-negative weights summing to 1 that can be applied to the Z matrix to minimize the chosen loss function for predicting Y. This approach is often implemented by using non-negative least squares to estimate non-negative but otherwise unbounded weights and then rescaling those weights to sum to 1. Convex weights are beneficial for several reasons, including that their minimal data-adaptivity reduces the risk of overfitting, they ensure that the ensemble prediction falls within the convex hull of the original estimators' predictions, and they induce sparsity (ie, 1 or more predictors may have a weight of 0 in the ensemble, simplifying the prediction). More complex metalearners might be used instead, such as a random forest or highly adaptive lasso.46 They risk overfitting to the Z matrix, but if their complexity can be appropriately controlled, their incorporation of interaction terms holds the promise of identifying regions of the estimator space (Z) where certain estimators are more accurate than others. As a result, they may be able to achieve even higher predictive performance than the convex weight metalearner.⁴⁷

Once the metalearner estimator has been trained, each constituent estimator is optionally retrained on the full dataset as the final step. This gives each estimator a slight performance boost by not taking out a rotated test set, as was done during the earlier CV. Additional details on the SL algorithm and best practices are available elsewhere.⁴⁸⁻⁵⁰

Hyperparameter tuning: The classifiers in the ensemble varied widely in number of hyperparameters. Hyperparameters can be set at specified values prior to final estimation to increase performance. The typical approach to hyperparameter tuning is to search over the hyperparameter space with CV to find a combination of hyperparameters that optimizes some objective function.⁵¹

However, this approach selects only one estimator for each classifier, whereas the SL approach allows for the possibility that two or more estimators based on a single classifier might usefully be combined to yield improved prediction compared to any single estimator. This merely requires including multiple specifications of hyperparameter values in the SL ensemble, with the metalearner weights determining whether none, one, or more than one of these specifications has value in improving ensemble performance. eTable 5 lists the hyperparameter values considered for each classifier. We considered each logically possible combination of these values in the ensemble, with initial estimation in the 50% weighted case-control model training sample and metalearner estimation in the 10% metalearner sample.

Variable selection: Initial variable selection was carried out by excluding rare potential predictors (ie, those co-occurring with fewer than 5 12-month suicides in the training sample) and examining univariable 10F-CV AUCs of the others with the outcome in the training sample over a 12-month risk horizon. We eliminated variables that did not have CV AUCs significantly greater than .51 at the .05 level of significance using one-sided tests. We began with 10,181 potential predictors, which was reduced to 2,137 after eliminating rare variables and applying the CV AUC requirement (Table 3).

We explored a range of constraints on the number of predictors separately for each classifier and then combined each of these with the range of hyperparameter profiles described in the previous subsection. Given that the 50% model training sample included N=916 cases (ie, hospitalizations followed within 12 months by a suicide), conventional wisdom suggests that the number of predictors in the model should be no more than 91 to avoid overfitting.⁵² However, empirical support for this one-in-ten rule is weak,⁵³ leading us to consider a range of values both smaller and larger than this rule-of-thumb for variable selection. Specifically, for each classifier hyperparameter profile we included 6 estimators that used either 15, 30, 50, 100, 250, or all predictors selected based on CV univariable analysis.

The predictors selected when the number of predictors was constrained (ie, between 15 and 250 predictors) were those judged to be most "important". For linear classifiers, variable importance was defined in two ways: by lasso penalized regression⁵⁴; and by an ensemble method *featurerank*⁵⁵ that averaged over four different variable importance metrics as the mean of the reciprocal ranking56: *(i)* p-value; *(ii)* the *gain* metric in *ranger*⁵⁷ with 100 trees and default values for other hyperparameters; *(iii)* ranking the proportion of branches that used the predictor in *dbarts*58 with 50 trees and default values for other hyperparameters; and *(iv)* SHAP values in *xgboost*27 with 5,000 trees, 200 early stopping rounds, 5 folds, max depth = 4, shrinkage = 0.1, minobspernode = 10, subsample = 0.7, colsample bytree = 0.8, and gamma = 5. For all other classifiers, variable importance was defined in three ways: *(i)* the *gain* measure in *ranger*57 estimated using 1,000 trees with default values for other hyperparameters; *(ii)* ranking the proportion of branches that used the predictor in *dbarts*58 using 20 trees with default values for other hyperparameters; and *(iii)* by using the same ensemble method as for the linear classifiers.

One other constraint was imposed in all feature selection methods other than the one based on the ensemble method. Specifically, we examined the exogenous bivariate correlations between all pairs of predictors and reduced the predictor set to remove variables with correlations of .80 or higher from the predictor set. This was done by selecting one predictor from each such set at random to retain in the predictor set without comparing magnitude of associations across predictors in the set with the outcome. This was done before using the feature selection method described above to reduce the predictor set further. This method was not used in the ensemble method, though, where we retained all predictors with significant univariable associations with the outcome before implementing the ensemble feature selection method.

Feature extraction for the NLP and LN models: In evaluating the incremental value of adding the NLP and LN SDoH variables to the Base model, we started with the 250 Base model predictors that were selected to be most important in terms of SHAP values in the training sample. This number was selected because predictors beyond the top 250 had SHAP values very close to 0. We then added all NLP term or topic variables or LN measures to the predictor set that had significant univariable associations with 12-month suicide in the training sample (Table 3). The same feature screening methods were then applied to these predictor sets as in the Base model.

Simultaneous hyperparameter tuning and variable selection: A total 1,845 estimators were defined by the cross-classification of the hyperparameter tuning profiles and feature selection methods. Individual-level predicted values were created for each of these estimators in the 10% metalearner estimation sample based on the models trained on the 50% training sample. Metalearner weights were then estimated in this 10% sample to select

hyperparameter values, estimation algorithms, and predictors simultaneously. In the case of the lasso model, predictions based on the two variable selection methods were compared in the 10% metalearner estimation sample to arrive at the better lasso classifier.

Calibration: The metalearner weights for the SL models estimated in the 10% metalearner estimation sample were then applied to the 10% calibration sample to estimate logistic and isotonic regression models to calibrate the predicted probabilities produced by each of these models to the association between predicted and observed suicide distribution in the calibration sample. The same two calibration model transformations were used for the lasso model. The isotonic regression required using a nonparametric locally weighted scatterplot smoother, which we set to have a 0.75 bandwidth.⁵⁹

Super Learner ensemble model training: As noted above, four SL ensembles were trained. The 1st used only the structured features from the base model. The 2nd and 3rd used the structured features in addition to either the NLP or LN features (referred to below as the NLP and LN models, respectively). The 4th used structured, NLP, and LN features. A $5th$ model was a simple benchmark lasso model.

Net benefit as an integration of information about discrimination and calibration: It was noted in the text that net benefit (NB) was defined as the observed number of true positives detected relative to the discounted number of false positives detected at each threshold for each model, where discounting was defined by the p/q break-even point implied by setting the decision threshold at p, where p=the predicted probability of suicide below which the intervention would not be provided and q=1-p.⁶⁰ This kind of discounted comparison usefully combines information about discrimination and calibration to address the fact that occasions often arise when one competing model will have better discrimination and another competing model will have better calibration. We divided NB by the observed suicide rate at each risk horizon to allow comparison of results across horizons, creating a standardized NB (SNB) that has an upper bound of 1.0. The net benefit of providing intensive case management to 100% of patients (the treat-all strategy) over a 12-month risk horizon at a given discount rate (DR) would be SR – (100,000- SR) x DR, where SR=the suicide rate in the population. At the decision threshold of 150 suicides per 100,000 hospitalization-years, for example, DR would be 150/(100,000-150) and NB of the treat-all strategy would be 112.6/100,000 patients. If SR was 262.5, as it was over the 12-month risk horizon in the prospective validation sample, this NB would be 42.9% as high as the unattainable optimal NB of 26.2 (ie, of knowing in advance exactly which 262.5 patients would die out of 100,000). 42.9% would be the SNB. SNB was compared across models at predicted 12-month suicide risk decision thresholds between 150 suicides/100,000 hospitalizations (roughly half the population mean) and 500 suicides/100,000 hospitalizations (roughly two times the population mean). 12-month decision thresholds were used across all risk horizons based on the assumption that intervention would be targeted for the outer limit risk horizon.

Predictor importance: As noted in the body of the text, predictor importance was examined using the model-agnostic kernel Shapley Additive Explanations (SHAP) method.61 This method estimates the effect of changing a predictor from its observed score to the sample mean averaged across all logically possible permutations of other predictors. The mean of this "SHAP value" for a given predictor across all hospitalizations is 0. However, the mean *absolute* SHAP value provides useful information about the average importance of the predictor. A mean absolute SHAP value can also be created for classes of predictors combined or, for that matter, for all predictors in the model by adding up the signed SHAP values for each individual across the multiple predictors, calculating the absolute value of that sum, and then computing the mean of that sum. It is noteworthy that the means for individual predictors do not sum to the overall mean because most patients have a combination of some predictors with positive values and others with negative values. A beeswarm plot of observed individual-level predictor scores by SHAP values shows the dominant direction of association, but it is not possible to examine beeswarm plots for sets of predictors because there is no sensible way to make sense of an observed individual-level sum of predictor scores given that predictors differ in their metrics. Proportional mean absolute SHAP values (SHAPP) can be calculated, though, by dividing mean absolute SHAP values of classes and important predictors within classes by the mean absolute SHAP value of the entire model.

Results

Classifier performance: As noted above, a diverse set of classifiers was included in the SL ensembles (eTable 5). However, only 5 classifiers had nonzero metalearner weights in the Combined model. These included one support vector machine with a metalearner weight of .618, two XGBoost, one with a weight of .348 and the other with a small weight, and two neural networks with small weights (eTable 9).

SHAP values: As noted in the main text, each observation (ie, hospitalization) gets its own SHAP value for each predictor based on estimating the effect on the predicted outcome for that observation of changing the observation's score on the predictor from the observed value to the mean across all logically possible combinations of other predictors. This means that the SHAP value can be positive for some observations and negative for others if

interactions exist between the focal predictor and other predictors. That is why the mean is computed across observations of absolute rather than signed SHAP values to convey a sense of relative importance of predictors. However, the mean absolute SHAP value conveys no information about the direction of the association. This is done by computing a beeswarm plot in which the signed SHAP value for each observation is plotted against the mean absolute SHAP value. Inspection of the density of this plot conveys information about the dominant direction of association. A simple + or – summary of the dominant sign of these variable-specific associations based on the beeswarm plot (eFigure 1) was presented in Figure 2. More detailed analysis of interactions is possible by crossclassifying SHAP values at the level of the individual observation (eg,^{62,63}). However, given the purposes of our analysis we did not carry out such an investigation.

eTable 1. Baseline administrative predictors (Continued)

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Abbreviations: ICD-9-CM, International Classification of Diseases, Ninth Revision Clinical Modification; ICD-10-CM, International Classification of Diseases, Tenth Revision Clinical Modification; PTSD, posttraumatic stress disorder; TBI, traumatic brain injury; VHA, Veterans Health Administration; HCPCS, Healthcare Common Procedure Coding System; CPT, Current Procedural Terminology; PHQ-9, Patient Health Questionnaire-9; ECT, electroconvulsive therapy; VA, Veterans Administration; MAOIs, monoamine oxidase inhibitors; IBS, irritable bowel syndrome; PI-NRS, Pain Intensity-Numeric Rating Scale; VAS, visual analog scale; fMRI, functional magnetic resonance imaging; FDA, Food and Drug Administration.

a We included dichotomous, ordinal, interval, and ratio variables which were standardized to a mean of 0 and variance of 1, with values more than 3 standard deviations above or below the mean truncated to 3 or -3. Variables that were rare (ie, associated with fewer than 5 12-month suicides in the training sample) or not significant (ie, did not have 10-fold cross-validated (10F-CV) univariable area under the receiver operating characteristic curve (AUC-ROC) significantly >.50 at.05 level of significance using one-sided tests) were excluded to reduce the risk of over-fitting.

b The variable was created by multiplying the number of medications prescribed x a dichotomous 0-1 variable for also taking an antipsychotic medication.

eTable 2. Social determinants of health: Geospatial indicators (Continued)

Abbreviation: GDP, gross domestic product; HIV/AIDS, human immunodeficiency virus, acquired immunodeficiency syndrome; kg, kilogram; m², meters squared; HIV, human immunodeficiency virus; FEMA, Federal Emergency Management Agency.

a All variables were standardized to a mean of 0 and variance of 1 and were measured at the county-level unless indicated otherwise. Variables that were rare (ie, associated with fewer than 5 12-month suicides in the training sample) or not significant (ie, did not have 10-fold cross-validated (10F-CV) univariable area under the receiver operating characteristic curve (AUC-ROC) significantly >.50 at.05 level of significance using one-sided tests) were excluded to reduce the risk of over-fitting.

b Inflation-adjusted measure of area's gross product, based on national prices for the goods and services produced within the area. The real estimates of GDP are measured in chained (2012) dollars.

c People aged 20+ years old.

d The county-level composite health outcomes measure is a sum of the following standardized variables: Years of potential life lost before age 75 (ageadjusted) per 100,000 people, Percent of adults reporting fair or poor health (age-adjusted), Average number of days in a month with poor physical health (age-adjusted), Average number of days in a month with poor mental health (age-adjusted), and Percent of very low weight live births (<2,500 grams). The overall health outcomes summary score is a sum of the variables (non-standardized forms) used in the composite health outcomes measure, with higher scores indicating worse county-level health outcomes.

e The Rural-Urban Continuum Codes (RUCC) is a 9-category coding system that groups metropolitan counties by population density and nonmetropolitan counties by urbanization and proximity to a metro area. Metropolitan areas are subdivided into 3 categories: counties in metropolitan areas with a population of 1 million+ (RUCC 1), population of 250,000-1 million (RUCC 2), and population of less than 250,000 (RUCC 3). Nonmetropolitan counties are subdivided into 6 categories: urban areas with a population of 20,000+ adjacent to a metropolitan area (RUCC 4), urban areas with a population of 20,000+ not adjacent to a metropolitan area (RUCC 5), urban areas with a population of 2,500-19,999 adjacent to a metropolitan area (RUCC 6), urban areas with a population of 2,500-19,999 not adjacent to a metropolitan area (RUCC 7), completely rural areas or urban areas with a population of less than 2,500 adjacent to a metropolitan area (RUCC 8), and completely rural areas or urban areas with a population of less than 2,500 not adjacent to a metropolitan area (RUCC 9).

a We included dichotomous, ordinal, interval, and ratio variables which were standardized to a mean of 0 and variance of 1, with values more than 3 standard deviations above or below the mean truncated to 3 or -3. Variables that were rare (ie, associated with fewer than 5 12-month suicides in the training sample)

or not significant (ie, did not have 10-fold cross-validated (10F-CV) univariable area under the receiver operating characteristic curve (AUC-ROC) significantly >.50 at.05 level of significance using one-sided tests) were excluded to reduce the risk of over-fitting. b

People who have shared address history, assets, or debts.

c Less than 25 miles, 25-100 miles, or over 100 miles between individual and closest first degree relative/close associate.

^dA 0-200 rating scale of neighborhood crime based on FBI data.

e Assets include real property, aircraft, or watercraft.

f Based on the value of property and other assets, where 1=very low and 5=high or very high wealth.

^gIndex describing the type (either single family or condo/town home) and value of property at the current address compared to the address immediately prior to current address. A value of 1 or 2 indicates that the current address property type and value is less or much less than the most recent address (ie, move from upscale to downscale address), 3 denotes current and most recent are equal (ie, lateral move), and 4 or more indicates that the current address is greater than most recent address (ie, move from downscale to upscale address).

h Rounded to nearest \$1,000, with income less than \$20,000 annually coded as 19,999, between \$20,000 and \$250,000 coded to actual dollar amount, and greater than \$250,000 annually coded 250,999.

i Coded 0-2 where 0 = likely unbanked, 1 = likely underbanked, and 2 = likely or highly banked.

j Moving from an apartment to single-family dwelling unit, moving from a single-family dwelling unit to another single-family dwelling and current value is more than \$150,000 or current value is \$0.00, or moving way down or staying down.

k Coded 1-5 where 1 = highly stable, fewer moves, or fewer address changes and 5 = highly unstable, more moves, or more address changes.

Felonies, liens, bankruptcies, and evictions.

mIncludes felonies, liens, bankruptcies, evictions, judgements, and misdemeanors.

"Court records were ranked in order of severity level, where a criminal felony on file was ranked the worst/most severe (coded 5), followed by an eviction (coded 4), a lien (coded 3), a criminal non-felony (coded 2), and a bankruptcy (coded 1). If no court records were on file the variable was coded to 0.

^olndex measuring level of risky identity-related activity in the past 3 months, such as credit card purchases, name changes, etc. Higher values on the index indicate more evidence of high risk activity.

PHighest fraud-risk level score out of all fraud-risk level variables. Each variable has a range of 1-9 with higher scores indicating higher identity fraud risk.

eTable 4. Medications Classified by FDA as Increasing Risk of Suicide**¹¹⁰**

eTable 4. Medications classified by FDA as increasing risk of suicide110 (Continued)

Abbreviations: FDA, Food and Drug Administration; VANF, VA National Formulary; CNS, central nervous system; MAOIs, monoamine oxidase inhibitors; NDRIs, norepinephrine-dopamine reuptake inhibitors; SARIs, serotonin antagonist and reuptake inhibitors; SNRIs, serotonin-norepinephrine reuptake inhibitors; SSRIs, selective serotonin reuptake inhibitors; TeCAs, tetracyclic antidepressants; REMS, Risk Evaluation and Mitigation Strategies; Ca, calcium.

aWithdrawn from the market in 2010/2011 due to potential to cause fatal heart problems.

 $^{\rm b}$ Only in extended-release version of the FDA drug label.
^cl loannroved drug but still available ¹⁵⁴

^cUnapproved drug but still available.¹⁵⁴

d Discontinued in 2020 due to low demand.

e Discontinued in 1995 due to low demand but also thought to cause to birth defects. Still prescribed under compassionate use program to allow trimethadione - receiving patients access to the drug

f Discontinued in 2021 for unknown reasons.

^gSuicide risk is listed as adverse side effect in 4/15/2021 drug label and prior versions, not in most recent versions.
™Mithdrawn from the market in 2007 because of risk of serious damage to beart valves.

hWithdrawn from the market in 2007 because of risk of serious damage to heart valves.

Suicide risk is listed as adverse side effect in 10/13/2016 drug label and prior versions, not in most recent versions.

ⁱSuicide risk is listed as adverse side effect in 9/11/2019 drug label and prior versions, not in most recent versions.
^{kDiscontinued in 2022, unknown reasons but EDA declared it was not due to safety issues.}

 k Discontinued in 2022, unknown reasons but FDA declared it was not due to safety issues.
'Suicide risk is listed as adverse side effect in 6/13/2016 drug label and prior versions, not in most recent versions. "Suicide risk is listed as adverse side effect in 9/9/2019 drug label and prior versions, not in most recent versions. "Suicide risk is listed as adverse side effect in 9/12/2013 drug label and prior versions, not in most recent versions.

^oDiscontinued in 2018 because of changes in Hepatitis C treatment practices.

PSuicide risk is listed as adverse side effect in 9/22/2021 drug label and prior versions, not in most recent versions. ^qDiscontinued due to interactions and side effects of reserpine.

r Brodalumab is in the REMS program due to the high risk of suicidal ideation, behavior, and completed suicides in patients taking the drug. The brodalumab REMS program requires prescribers to be educated about the risk of suicide, to education patients about the risk, and closely monitor the use of the drug.

Suicide risk is listed as adverse side effect in 3/30/2021 drug label and prior versions, not in most recent versions.
Suicide risk is listed as adverse side effect in 3/30/2022 drug label and prior versions, not in most r Suicide risk is listed as adverse side effect in 3/30/2022 drug label and prior versions, not in most recent versions.

"Suicide risk is listed as adverse side effect in 7/28/2022 drug label and prior versions, not in most recent versions.

"Suicide risk is listed as adverse side effect in 6/1/2022 drug label and prior versions, not in most recent versions.
"Withdrawn from the market in 2018 due to link to serious inflammatory brain disorders.

eTable 5. Classifiers Used in the Super Learner Ensemble**^a**

ªHyperparameters: Default values were used unless otherwise noted.
^bThese algorithms with the hyperparamter settings below were also used to screen predictors as input for the learners: Elastic net: alpha = 0.9; Decisio trees – bagging: ntree = 1000, splitrule = 'gini', importance = 'impurity_corrected'; Bayesian Additive Regression Trees: ntree = 2.

eTable 6. Distributions of Sociodemographic and Military Career Characteristics**^a**

eTable 6. Distributions of socio-demographic and military career characteristicsa (Continued)

Abbreviations: SE, standard error; 1m, 1 million; 250k, 250 thousand; 20k, 20 thousand.

^aPsychiatric hospitalizations, not individuals, are the unit of analysis. This means that each patient who had multiple hospitalizations is represented multiple times in the sample.

 5 56 years median age and 46-62 inter-quartile range of age in the training sample; 55 years median age and 45-63 inter-quartile range of age in the prospective validation sample.

c Low income was defined as less than half the median among those with any income, low-average as between low and median, high-average as between the median and two times the median, and high as more than two times the median.

eTable 7. Prevalence of Suicide After Psychiatric Hospital Discharge in the Total, Training, and Prospective Validation Samples

Abbreviations: Jan., January; Dec., December; Sept., September.

eTable 8. Ten-Fold Cross-Validated AUC-ROC and AUC-PR of the Combined Model Over a Range of Risk Horizons in the Total Sample**a**

Abbreviations: AUC-ROC, area under the receiver operating characteristic curve; AUC-PRR,

area under the precision recall curve relative to observed suicide prevalence; Est, the estimated AUC-ROC or AUC-PRR values over the risk horizon in the row; SE , Standard Error of Est.

^aA 1:5 case-control sample was used for estimation and isotonic regression for calibration within folds.

eTable 9. Metalearner Weights for the Combined Model Estimated in the 10% Metalearner Weight Training Sample

eFigure. Bee swarm plot

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