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# **Sample characteristics**

Characteristics of the sample are summarized in the table below (Table S1).

# **Table S1.** Sample characteristics.

|  |  |
| --- | --- |
|  | **N(%) or M(SD)** |
| **Country** |  |
| Brazil | 302 (20.2%) |
| France | 147 (9.8%) |
| Holland | 210 (14.0%) |
| Italy | 280 (18.7%) |
| Spain | 222 (14.8%) |
| United Kingdom | 336 (22.4%) |
| **Sex** |  |
| Males | 706 (52.8%) |
| Females | 791 (47.2%) |
| **Age** | 36.1 (12.9) |
| **Migrant status** |  |
| Non-migrant | 1,205 (80.5%) |
| Migrant | 292 (19.5%) |
| **Ethnicity** |  |
| Asian | 33 (2.2%) |
| Black | 121 (8.1%) |
| Mixed | 116 (7.7%) |
| North-African | 24 (1.6%) |
| Other | 24 (1.6%) |
| White | 1,179 (78.8%) |
| **Education** |  |
| Higher | 554 (37.0%) |
| School/college/vocational | 871 (58.2%) |
| No qualification | 72 (4.8%) |
| **Relational status** |  |
| Other | 1,014 (67.7%) |
| Single | 483 (32.3%) |
| **Employment** |  |
| Other | 1,285 (85.8%) |
| Unemployed | 212 (14.2%) |
| **Current use of cannabis** |  |
| No | 1,337 (89.3%) |
| Yes | 160 (10.7%) |
| **Childhood trauma** | 6.9 (2.2) |
| **Bullying** |  |
| Never | 1,079 (72.1%) |
| Ever | 418 (27.9%) |

# **Missing data**

The proportion of participants with missing data was generally low, ranging from none on sex to 173 (11.6%) on one SIS-R item. Complete data were available for 1,143 participants (76.4%). Missing data patterns were inspected visually using the R packages “dlookr” and “visdat”1,2. Missing data were assumed to be missing at random. Thus, we conducted an imputation of the missing values the R package “missRanger”3, which is largely based on the algorithm of “missForest”4, an iterative imputation approach based on random forest (RF). This approach has been widely used and has been recognized to produce low imputation errors and to outperform other popular imputation methods, such as MICE5. The parameter num.trees, which defaults at 100, was set at 5,000. Following imputation, out-of-bag errors were computed for each variable as a measure of imputation accuracy. Out-of-bag errors range from 0 to 1, with values closer to 0 indicating a better performance. Errors were generally low (<0.10), except for the CTQ subscale of sexual abuse (NMRSE=0.26).

# **Multidimensional Item Response Theory models**

Data from SIS-R and CAPE were analysed using Multidimensional Item Response Theory (MIRT). To ensure enough covariance coverage for item response modelling, only variables with at least 10% of valid frequency were used.

*SIS-R*. Controls recruited in Verona were not administered SIS-R due to a divergent study protocol; thus, this site was excluded from the analyses involving this instrument. Based on previous literature and on a valid theoretical background, we fitted five different MIRT models: a) a unidimensional model (one unique general factor); b) a bidimensional model including positive (magic ideation, illusions, psychotic phenomena, and depersonalization/derealization, referential thinking, and suspiciousness) and negative (social isolation, introversion, blunted affect, hypersensitivity) schizotypy; c) a multidimensional model with three uncorrelated factors, i.e. Cognitive-Perceptual (magic ideation, illusions, psychotic phenomena, and depersonalization/derealization), Negative (social isolation, introversion, blunted affect, hypersensitivity), and Paranoid (referential thinking and suspiciousness); d) a multidimensional model with the three aforementioned factors but correlate; and e) a bifactor model with one general latent factor along with three specific uncorrelated factors. The model with the best fit was identified comparing the fit indices of the different models (LL, AIC, BIC, SABIC, RMSEA, SRMSR, TLI, CFI). As shown in Table S1, the bifactor model was the one with the best fit.

*CAPE*. Based on previous research6, we fitted a bifactor MIRT model to estimate the general factor (CAPEGEN) and the depressive (CAPEDEP), negative (CAPENEG), and positive (CAPEPOS) domains. Fit indices are shown in Table S1.

# **Table S2.** Comparison of SIS-R MIRT models fit statistics.

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | **LL** | **AIC** | **BIC** | **SABIC** | **RMSEA** | **SRMSR** | **TLI** | **CFI** |
| SIS-R |  |  |  |  |  |  |  |  |
| Unidimensional | -11,364 | 22,809 | 23,021 | 22,894 | 0.121 (0.110-0.133) | 0.095 | 0.780 | 0.868 |
| Bidimensional | -11,312 | 22,704 | 22,916 | 22,789 | 0.110 (0.099-0.121) | 0.161 | 0.819 | 0.892 |
| Tridimensional (uncorrelated factors) | -12,773 | 25,637 | 25,876 | 25,733 | 0.141 (0.132-0.151) | 0.197 | 0.715 | 0.817 |
| Tridimensional (three correlated factors) | -12,457 | 25,010 | 25,265 | 25,113 | 0.067 (0.056-0.077) | 0.060 | 0.937 | 0.965 |
| **Bifactor** | **-12,379** | **24,865** | **25,146** | **24,978** | **0.040 (0.027-0.053)** | **0.034** | **0.978** | **0.991** |
| CAPE |  |  |  |  |  |  |  |  |
| Bifactor | -23,367 | 46,915 | 47,393 | 47,107 | 0.039 (0.037-0.042) | 0.038 | 0.954 | 0.961 |

# **Table S3.** Loadings of factors in the SIS-R bifactor model.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| SIS-R item | Factor | General factor loading | Specific factor loading | Communality (h2) |
| Social isolation | *Negative* | 0.588 | 0.528 | 0.625 |
| Introversion | *Negative* | 0.556 | 0.755 | 0.879 |
| Blunted affect | *Negative* | 0.383 | 0.423 | 0.326 |
| Referential: being watched | *Paranoid* | 0.672 | 0.520 | 0.721 |
| Referential: remarks | *Paranoid* | 0.752 | 0.529 | 0.845 |
| Hypersensitivity | *General* | 0.602 | - | 0.362 |
| Suspiciousness | *General* | 0.755 | - | 0.570 |
| Magic ideation | *Cognitive-Perceptual* | 0.564 | 0.407 | 0.483 |
| Illusions | *Cognitive-Perceptual* | 0.562 | 0.603 | 0.680 |
| Psychotic phenomena | *Cognitive-Perceptual* | 0.639 | 0.497 | 0.656 |
| Derealisation/Depersonalisation | *Cognitive-Perceptual* | 0.435 | 0.555 | 0.497 |

# **Table S4.** Loadings of factors in the bifactor model of CAPE.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| CAPE item | Factor | General factor loading | Specific factor loading | Communality (h2) |
| CAPE03 | *Negative* | 0.533 | 0.234 | 0.365 |
| CAPE04 | *Negative* | 0.412 | 0.272 | 0.244 |
| CAPE08 | *Negative* | 0.403 | 0.559 | 0.475 |
| CAPE16 | *Negative* | 0.575 | 0.142 | 0.351 |
| CAPE18 | *Negative* | 0.703 | 0.235 | 0.550 |
| CAPE23 | *Negative* | 0.577 | 0.121 | 0.347 |
| CAPE25 | *Negative* | 0.624 | 0.088 | 0.398 |
| CAPE27 | *Negative* | 0.483 | 0.736 | 0.775 |
| CAPE29 | *Negative* | 0.544 | 0.333 | 0.407 |
| CAPE32 | *Negative* | 0.546 | 0.599 | 0.656 |
| CAPE35 | *Negative* | 0.648 | 0.135 | 0.439 |
| CAPE36 | *Negative* | 0.716 | 0.105 | 0.523 |
| CAPE37 | *Negative* | 0.582 | 0.093 | 0.347 |
| CAPE02 | *Positive* | 0.539 | 0.274 | 0.365 |
| CAPE05 | *Positive* | 0.380 | 0.354 | 0.270 |
| CAPE06 | *Positive* | 0.439 | 0.289 | 0.276 |
| CAPE07 | *Positive* | 0.509 | 0.250 | 0.322 |
| CAPE10 | *Positive* | 0.617 | 0.306 | 0.475 |
| CAPE11 | *Positive* | 0.217 | 0.812 | 0.706 |
| CAPE13 | *Positive* | 0.345 | 0.626 | 0.511 |
| CAPE15 | *Positive* | 0.312 | 0.387 | 0.247 |
| CAPE17 | *Positive* | 0.286 | 0.527 | 0.360 |
| CAPE20 | *Positive* | 0.313 | 0.393 | 0.252 |
| CAPE22 | *Positive* | 0.566 | 0.203 | 0.362 |
| CAPE28 | *Positive* | 0.458 | 0.398 | 0.368 |
| CAPE09 | *Depressive* | 0.633 | 0.249 | 0.463 |
| CAPE12 | *Depressive* | 0.641 | 0.510 | 0.670 |
| CAPE14 | *Depressive* | 0.628 | 0.418 | 0.569 |
| CAPE19 | *Depressive* | 0.455 | 0.129 | 0.223 |
| CAPE39 | *Depressive* | 0.665 | 0.321 | 0.546 |

# **Figure S1.** Mean SIS-R factor scores across study sites.

****

**Figure S2.** Mean CAPE factor scores across study sites.

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**Sensitivity analyses**

To strengthen robustness of our findings we performed sensitivity analyses on the complete-case sample. Sensitivity analyses were further adjusted for inverse probability weights accounting for any over- or under-sampling of controls relative to the population at-risk. Each control was given a weight inversely proportional to the probability of selection on key demographics (age, sex, binary majority/minority ethnicity status) using census data on relevant populations. Results of sensitivity analyses are shown in the tables below.

# **Table S5.** Multilevel regression analysis of SIS-R General factor score from 15 catchment areas in Europe and Brazil (complete-case analysis).

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | Null model(N=1,143) | Model 1(N=1,143) | Model 2(N=1,143) | Model 3(N=1,143) |
| **Fixed effects** |  |  |  |  |
| **Individual level** |  |  |  |  |
| Age |  | **-0.006 (-0.011- -0.003)** | **-0.005 (-0.009- -0.001)**  | **-0.005 (-0.009- -0.001)** |
| Sex |  |  |  |  |
| *Female* |  | Ref. | Ref. | Ref. |
| *Male* |  | **-0.087 (-0.173-0.001)** | -0.061 (-0.144-0.023) | -0.061 (-0.145-0.022) |
| Education |  |  |  |  |
| *Higher* |  |  | Ref. | Ref. |
| *School, college, vocational* |  |  | **0.196 (0.105-0.286)** | **0.200 (0.104-0.506)** |
| *No qualification* |  |  | **0.306 (0.105-0.506)** | **0.305 (0.104-0.506)** |
| Relational status |  |  |  |  |
| *Other* |  |  | Ref. | Ref. |
| *Single* |  |  | 0.078 (-0.015-0.170) | 0.077 (-0.016-0.169) |
| Employment |  |  |  |  |
| *Other* |  |  | Ref. | Ref. |
| *Unemployed* |  |  | **0.139 (0.023-0.254)** | **0.141 (0.025-0.256)** |
| Current cannabis use |  |  |  |  |
| *No* |  |  | Ref. | Ref. |
| *Yes* |  |  | 0.074 (-0.060-0.208) | 0.075 (-0.059-0.209) |
| Migrant status |  |  |  |  |
| *Non-migrant* |  |  | Ref. | Ref. |
| *Migrant* |  |  | **0.127 (0.021-0.233)** | **0.128 (0.022-0.234)** |
| CTQ |  |  | **0.063 (0.044-0.082)** | **0.062 (0.043-0.081)** |
| Bullying |  |  |  |  |
| *Never* |  |  | Ref. | Ref. |
| *Ever* |  |  | **0.316 (0.222-0.410)** | **0.308 (0.214-0.402)** |
| **Site level** |  |  |  |  |
| Incidence of FEP |  |  |  | **0.256 (0.117-0.395)** |
| **Random effects** |  |  |  |  |
| Individual variance | 0.55 (0.51-0.60) | 0.54 (0.50-0.59) | 0.48 (0.46-0.52) | 0.48 (0.44-0.52) |
| Site variance | 0.12 (0.05-0.26) | 0.12 (0.05-0.27) | 0.10 (0.04-0.23) | 0.04 (0.02-0.13) |
| PCV  |  |  |  |  |
| *PCV between individuals* | Ref.. | 0.0% | 12.7% | 12.7% |
| *PCV between sites* | Ref.. | 0.0% | 16.7% | 66.7% |
| ICC | 0.18 (0.09-0.32) | 0.18 (0.09-0.33) | 0.18 (0.09-0.33) | 0.08 (0.03-0.21) |
| Log likelihood | -1,301 | -1,295 | -1,219 | -1,215 |
| AIC | 2,607 | 2,560 | 2,465 | 2,459 |
| BIC | 2,623 | 2,625 | 2,536 | 2,535 |

CTQ: Childhood Trauma Questionnaire; SCZ-PRS: Schizophrenia Polygenic Risk Score; FEP: First-Episode Psychosis; PCV: Proportional change in variance; ICC: Intraclass correlation coefficitent; AIC: Akaike Information Criterion.

# **Table S6.** Multilevel regression analysis of CAPE General factor score from 16 catchment areas in Europe and Brazil (complete case analysis).

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | Null model(N=1,497) | Model 1(N=1,497) | Model 2(N=1,493) | Model 3(N=1,493) |
| **Fixed effects** |  |  |  |  |
| **Individual level** |  |  |  |  |
| Age |  | -0.004 (-0.009-0.001) | -0.001 (-0.006-0.003) | -0.001 (-0.075-0.003) |
| Sex |  |  |  |  |
| *Female* |  | Ref. | Ref. | Ref. |
| *Male* |  | **-0.145 (-0.250- -0.041)** | **-0.122 (-0.223- -0.020)** | **-0.120 (-0.222- -0.019)** |
| Education |  |  |  |  |
| *Higher* |  |  | Ref. | Ref. |
| *School, college, vocational* |  |  | 0.065 (-0.044-0.173) | -0.058 (-0.051-0.166) |
| *No qualification* |  |  | -0.068 (-0.312-0.176) | -0.079 (-0.322-0.164) |
| Relational status |  |  |  |  |
| *Other* |  |  | Ref. | Ref. |
| *Single* |  |  | **0.138 (0.026-0.250)** | **0.138 (0.026-0.250)** |
| Employment |  |  |  |  |
| *Other* |  |  | Ref. | Ref. |
| *Unemployed* |  |  | **0.141 (0.000-0.251)** | **0.142 (0.001-0.282)** |
| Current cannabis use |  |  |  |  |
| *No* |  |  | Ref. | Ref. |
| *Yes* |  |  | 0.152 (-0.011-0.315) | 0.155 (-0.008-0.318) |
| Migrant status |  |  |  |  |
| *Non-migrant* |  |  | Ref. | Ref. |
| *Migrant* |  |  | -0.016 (-0.144-0.113) | -0.008 (-0.137-0.120) |
| CTQ |  |  | **0.100 (0.077-0.123)** | **0.101 (0.078-0.125)** |
| Bullying |  |  |  |  |
| *Never* |  |  | Ref. | Ref. |
| *Ever* |  |  | **0.333 (0.220-0.447)** | **0.344 (0.230-0.458)** |
| **Site level** |  |  |  |  |
| Incidence of FEP |  |  |  | **-0.099 (-0.181- -0.017)** |
| **Random effects** |  |  |  |  |
| Individual variance | 0.81 (0.75-0.89) | 0.81 (0.74-0.88) | 0.71 (0.66-0.78) | 0.71 (0.66-0.78) |
| Site variance | 0.02 (0.01-0.08) | 0.02 (0.01-0.08) | 0.02 (0.01-0.06) | 0.01 (0.00-0.06) |
| PCV  |  |  |  |  |
| PCV between individuals | Ref. | 0.0% | 12.3% | 12.3% |
| ICC | 0.03 (0.01-0.09) | 0.03 (0.01-0.09) | 0.03 (0.01-0.08) | 0.01 (0.00-0.08) |
| Log likelihood | -1,512 | -1,507 | -1,437 | -1,435 |
| AIC | 3,031 | 3,027 | 2,902 | 2,901 |
| BIC | 3,046 | 3,057 | 2,973 | 2,973 |

CTQ: Childhood Trauma Questionnaire; SCZ-PRS: Schizophrenia Polygenic Risk Score; FEP: First-Episode Psychosis; PCV: Proportional change in variance; ICC: Intraclass correlation coefficitent; AIC: Akaike Information Criterion; Bayesian Information Criterion.

# **Residuals diagnostics**

The R package “DHARMa” was used to test the normality of the residuals of all the mixed-effects linear regression models using a simulation-based approach. We visually inspected the distribution of residuals on a QQ-plot (Figure S3) and performed a formal KS test, which was non-significant for all the fitted SIS-R and CAPE models. Thus, we can conclude that the homoskedasticity assumption was met.

|  |
| --- |
| **Figure S3.** QQ-plots of mixed linear regressions standardized residuals. |
| Age and gender adjusted SIS-R model. |  |
|  |  |
| SIS-R model adjusted for all covariates without incidence. | CAPE model adjusted for all covariates without incidence. |
|  |  |
| SIS-R model adjusted for all covariates plus incidence at 2-level. | CAPE model adjusted for all covariates plus incidence at 2-level. |
|  |  |

# **Multicollinearity checks**

We checked for multicollinearity examining correlations between independent variables and estimating individual Variance Inflation Factors (VIF). There was no evidence of a strong correlation between our predictors (coefficient of at least ±0.6). A correlation plot is shown below (Table S7). Finally all VIFs were around 1 and not exceeding the value of 1.15. We can conclude that multicollinearity did not represent an issue in our analyses.

**Table S8.** Correlation matrix of predictors included in the fully-adjusted models.

|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Variable | 1. | 2. | 3. | 4. | 5. | 6. | 7. | 8. | 9. | 10. | 11. |
| 1. | 1 |  |  |  |  |  |  |  |  |  |  |
| 2. | -.07 | 1 |  |  |  |  |  |  |  |  |  |
| 3.  | -.11 | .01 | 1 |  |  |  |  |  |  |  |  |
| 4. | -.02 | -.03 | .31 | 1 |  |  |  |  |  |  |  |
| 5. | .27 | -.11 | -.05 | -.04 | 1 |  |  |  |  |  |  |
| 6. | .01 | -.02 | -.06 | -.11 | -.04 | 1 |  |  |  |  |  |
| 7. | .16 | -.14 | -.02 | -.06 | -.05 | -.04 | 1 |  |  |  |  |
| 8. | .01 | .02 | -.06 | .01 | .06 | -.02 | .03 | 1 |  |  |  |
| 9. | -.07 | .09 | -.17 | -.12 | -.05 | -.04 | -.02 | -.10 | 1 |  |  |
| 10. | .10 | .09 | .04 | .07 | .04 | .01 | .03 | -.05 | .02 | 1 |  |
| 11. | -.00 | -.01 | .02 | .05 | -.01 | .01 | -.00 | -.05 | .02 | .06 | 1 |
| 1. Age2. Gender3. Educational attainment: no qualification4. Educational attainment: school, college or vocational5. Relationship status6. Employment7. Cannabis use8. Migrant status9. Child maltreatment10. Bullying11. Local incidence of first-episode psychosis |  |  |  |  |

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# **Author contributions**

All the authors in the EU-GEI group collected or supervised the data collection. RMM, DQ, and GD were responsible for the conception and design of the study. GD, KM, DQ, and CG-A cleaned and prepared the data for this paper analysis. GD, KM and DQ did the data analysis and wrote the findings in the initial manuscript. GD and KM contributed to the creation of the figures and tables. RMM, MDF, DQ, and IT provided a careful statistical and methodological revision of the manuscript and contributed to the final draft. GD, DQ, MDF, and RMM contributed to the interpretation of the results. All authors had full access to all data (including statistical reports and tables) in the study and take responsibility for the integrity of the data and the accuracy of the data analysis.

# **Declarations of interest**

MDF reports personal fees from Janssen, outside the submitted work. RMM reports personal fees from Janssen, Lundbeck, Sunovion, and Otsuka, outside of the submitted work. PML reports personal fees from Janssen, Lundbeck, and Otsuka, outside of the submitted work. CA has been a consultant to or has received honoraria or grants from Acadia, Angelini, Gedeon Richter, Janssen Cilag, Lundbeck, Minerva, Otsuka, Roche, Sage, Servier, Shire, Schering Plough, Sumitomo Dainippon Pharma, Sunovion and Takeda. All authors declare no competing interests. JBK is supported by the National Institute for Health Research University College London Hospital Biomedical Research Centre and has received consultancy fees from Roche and the Health Services Executive, Ireland. MB has been a consultant for, received grant/research support and honoraria from, and been on the speakers/advisory board of ABBiotics, Adamed, Angelini, Casen Recordati, Janssen-Cilag, Menarini, Rovi and Takeda.

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