**Supplemental Table S1. Comparison of Baseline Characteristics for Participants with and without Missing Data**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | **Participants with no missing data** | **Participants with missing data** | **Pa** |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Sample size N  | 11,133 | 40 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Age (median [IQR]) | 9.92 [9.33, 10.50] | 9.75 [9.29, 10.08] | 0.123 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Male(%) | 5,828 (52.3)  | 23 (57.5)  | 0.622 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Race |  |  | 0.791 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  White (%) | 7,115 (63.9)  | 26 (65.0)  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  Black (%) | 1,689 (15.2)  | 7 (17.5)  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  Asian (%) | 261 (2.3)  | 2 (5.0)  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  Native American/ Pacific Islander (%) | 73 (0.7)  | 0 (0.0)  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  Other (%) | 610 (5.5)  | 2 (5.0)  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  Multi-race (%) | 1,385 (12.4)  | 3 (7.5)  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Hispanic/Latino (%) | 2,253 (20.2)  | 13 (32.5)  | 0.084 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Parents with high school diploma (%) | 9,544 (85.7)  | 29 (72.5)  | 0.031 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Born in the US (%) | 10,785 (96.9)  | 39 (97.5)  | 1.000 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Family history of psychosis (%) | 930 (8.4)  | 4 (10.0)  | 0.929 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Percentage of families below the poverty level (median [IQR]) | 7.15 [3.19, 15.81] | 10.72 [4.18, 23.56] | 0.045 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Neighborhood-level Population Density (median [IQR]) | 1,669.99 [806.15, 2,812.42] | 1,842.86 [967.20, 3,617.17] | 0.165 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Neighborhood-level Social Fragmentation |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  Percentage of single parents (median [IQR]) | 14.38 [8.92, 23.47] | 20.43 [10.99, 29.13] | 0.052 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  Percentage of house owner (median [IQR]) | 69.96 [50.27, 83.50] | 58.45 [40.55, 80.27] | 0.050 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| PQBC Distress Score (median [IQR]) | 1.00 [0.00, 6.00] | 5.00 [1.00, 18.75] | 0.001 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Friends (median [IQR]) | 14.00 [8.00, 24.00] | 16.50 [13.25, 28.00] | 0.408 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Close friends (median [IQR]) | 4.00 [3.00, 7.00] | 4.00 [2.75, 5.25] | 0.613 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |

1. X2 tests were used for categorical variables and Kruskal–Wallis tests were used for non-normal continuous variables.

**Supplemental Table S2. Testing for Potential Moderators of the Association Between Neighborhood Social Fragmentation and Distressing Psychotic-like Experiences**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Potential Moderator Terms | β | SE | 95% CI | *p* |
| Age | -0.01 | 0.01 | 0.01 to -0.03 | 0.525 |
| Male Sex | <0.01 | 0.02 | 0.04 to -0.04 | 0.972 |
| Greater Parental Education | <0.01 | 0.05 | 0.09 to -0.09 | 0.951 |
| White non-Hispanic | 0.04 | 0.02 | 0.09 to -0.01 | 0.097 |
| Born in the US | -0.01 | 0.06 | 0.12 to -0.13 | 0.894 |

Note: Four generalized linear mixed models with sites and family groups as random intercepts were used to test for four interaction terms to predict distressing psychotic-like experiences (log-transformed). Each potential moderator term represents the term-by-neighborhood social fragmentation independent variable.

**Supplemental Figure S1. **

**Figure S1a. Distribution of Distressing PLE Before Log-Transformation (Skewness: 3.03)**

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**Figure S1b. Distribution of Distressing PLE After Log-Transformation (Skewness: 0.58)**

**Supplemental Figure S2.**

**Figure S2a. Distribution of Number of Friends**

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**Figure S2b. Distribution of Number of Close Friends**

Note: The median number of total and close friends is 14 and 4, respectively. The Pearson Correlation between total and close friends is 0.51.