**Appendix** - Approximately 10% of the surviving G2 offspring were enrolled in the New England Family Study between 2001 and 2010, a follow-up study in which participants were selected using a multistage sampling procedure that oversampled families with multiple siblings, in particular sibships that were discordant for MSP.

Screening questionnaires were mailed to 4,579 of the 15,721 Boston and Providence G2 offspring who survived until age seven. Based on 3,153 questionnaires returned, 2,271 G2s were eligible for participation (from an intact sibling set, being a current smoker, and/or having adolescent children). As detailed in the manuscript, of the 1883 who were interviewed, 191 respondents were excluded due to missing information, problems with the interviews and to avoid collider bias. The final analytic sample included 1,692 G2 participants

Because our analytic sample includes only a small fraction of G2s who participated in the original CPP, bias due to differential loss to follow-up is a concern. We examined the likelihood differential loss to follow-up by comparing distribution of MSP in our analytic sample with the distribution of MSP across three samples (Table S1). In regards to our outcome, since depression is not assessed among non-respondents, we instead used several variables that predict later onset of depression among this cohort (Gilman et al. 2003): Parental history of mental illness, number of moves by age seven and number of adverse events experienced by age seven. We also examined differences in smoking behavior: having ever puffed, ever being a daily smoker and current smoking.

The following comparisons appear in Table S1:

Analytic sample vs. 14,029 original Boston and Providence G2s not included in the current study

Analytic sample vs. 1,461 surviving G2s who did not return the mailed screener

Analytic sample vs.  579 G2s who were screened and eligible but were not included in the current study.

Bias due to loss to follow-up occurs only when persons lost to follow-up differ from those who remain with respect to *both* exposure and outcome. Therefore, if there are no statistically significant differences in *either* the exposure or the outcome when comparing the analytic sample with the original sample then bias due to loss to follow-up is not a concern. Because there were no statistically significant differences in MSP in any of the comparisons, our findings cannot be due to differential loss to follow-up.

Table S1 - Distribution of key study variables in the analytic sample vs. three comparison groups.

