**Supplemental Materials 2: Longitudinal Measurement Invariance**

**Early Adolescence Models (W2 and W3)**

*Bifactor Model.* The configural invariance combined W2 and W3 bifactor model provided an adequate fit to the data (χ2=638.28(374), p<.001, CFI=.92, TLI=.90, RMSEA=.04, SRMR=.06). A nested model test supported full metric invariance (χ2=28.73(21), *p*=.12). Constraining indicator intercepts to be equal across W2 and W3 resulted in a significant decrement in model fit (χ2=51.48 (12), *p*<.001). Partial metric invariance was supported after allowing the intercepts for the first and second rule-breaking parcels to freely vary across time (χ2=16.76 (10), *p*=.07). Constraining all indicator residual invariances to be equal across time led to a significant decrement in model fit (χ2=70.85(14), *p*<.001). Partial residual invariance was supported after allowing the residual variances for past year cigarette frequency and past year marijuana frequency to be freely estimated (χ2=11.69(12), *p*=.47). The final model provided an adequate fit the data (χ2=628.79(414), p<.001, CFI=.93 TLI=.93, RMSEA=.03, SRMR=.08).

*Effortful Control Model*. The configural invariance combined W2 and W3 effortful control model provided a good fit to the data (χ2=2.58(6), p=.86, CFI=1.00, TLI=1.01, RMSEA=.00, SRMR=.01). Nested model tests supported full metric (χ2=1.06(2), *p*=.59), scalar (χ2=2.37(3), *p*=.50), and residual invariance (χ2=1.10 (3), *p*=.78). The final model provided a good fit to the data (χ2=7.12(14), p=.93, CFI=1.00 TLI=1.01, RMSEA=.00, SRMR=.03).

**Late Adolescence Models (W7, W8, and W9)**

*Bifactor Model.* The configural invariance combined W7, W8, and W9 bifactor model provided an adequate fit to the data (χ2=1519.92(857), p<.001, CFI=.93, TLI=.92, RMSEA=.04, SRMR=.07). A nested model test supported full metric invariance (χ2=36.07(38), *p*=.55). Constraining indicator intercepts to be equal across W7, W8, and W9 resulted in a significant decrement in model fit (χ2=57.04 (24), *p*<.001). Partial metric invariance was supported after allowing the intercept for the second rule-breaking parcel to be freely estimated (χ2=34.01 (23), *p*=.05). Constraining all indicator residual invariances to be equal across time led to a significant decrement in model fit (χ2=56.08(30), *p*=.002). Partial residual invariance was supported after allowing the residual variances for the first rule-breaking parcel at W7 and W9 past year marijuana frequency to be freely estimated (χ2=33.45(28), *p*=.21). Lastly, a nested model test was conducted to determine whether across time error covariances for the same items could be constrained to be equal. Constraining all across time error covariances resulted in a significant decrement in model fit (χ2=82.10(29), *p*<.001). Freeing the fifth parcel for aggressive behavior from W8 to W9, the fifth rule-breaking parcel from W8 to W9, and frequency of cigarette use from W8 to W9, and frequency of marijuana use from W8 to W9 resulted in a non-significant decrement in fit (χ2=36.17(25), *p*=.06). The final model provided an adequate fit the data (χ2=1649.43(917), p<.001, CFI=.93 TLI=.93, RMSEA=.04, SRMR=.07).

*Effortful Control Model*. The configural invariance combined W7, W8, and W9 effortful control model provided a good fit to the data (χ2=27.41(18), p=.07, CFI=.99, TLI=.99, RMSEA=.03, SRMR=.02). Nested model tests supported full metric (χ2=2.68(4), *p*=.61), scalar (χ2=2.60(6), *p*=.86), and residual invariance (χ2=7.91(6), *p*=.24). The final model provided a good fit to the data (χ2=40.98(34), p=.19, CFI=.99 TLI=.99, RMSEA=.02, SRMR=.06).

**Final Path Model**

The inclusion of prospective paths from the externalizing general factor and aggressive behavior and substance use specific factors to EC led to a significant improvement in model fit (∆χ2=30.70(12), *p*=.002). A nested model test supported constraining prospective paths to be equal across time (∆χ2=6.85(6), *p*=.33). Next, prospective paths from EC to the externalizing general factor and aggressive behavior and substance use specific factors were estimated and these paths resulted in a significant improvement in model fit (∆χ2=35.03(12), *p*=.0004). A nested model test supported constraining these prospective paths to be equal across time (∆χ2=4.14(6), *p*=.65). Modification indices suggested estimating stability paths from the aggressive behavior specific factors from W2 to W7, W2 to W9, and W7 to W9 as well as a stability from W3 EC to W9 EC. The inclusion of these paths led to a significant improvement in model fit (∆χ2=116.22 (4), *p*<.001).