**Supplementary Text**

**Assessment Tools**

Family history of psychiatric or substance use disorders

*Family History Questionnaire*: This instrument was adapted from the IMAGEN study (Weissman et al., 2000) to gather information about medical and psychiatric illnesses in the first and second-degree relatives of the participant. It recorded not only the nature of illnesses present but also the certainty with which these were reported. We only included psychiatric disorders among first degree relatives which were reported with high certainty in our analyses. It was administered to either parent.

Adverse perinatal experience and environmental risks

*Pregnancy History Instrument-Revised* (PHI-R) pertains to any health-related issues during pregnancy, the child’s birth, and early development (Buka et al., 2000). We enquired about both prenatal and natal history. Among the prenatal history, we explored premature rupture of membrane, antenatal haemorrhage, spotting, hyperemesis, unusual weight gain or weight loss, fever with rash, hypertension, diabetes, thyroid disorders, edema, seizures, anxiety, depression, other mental illness, exposure to X-ray, maternal smoking, drinking alcohol, RH factor incompatibility, and physical accident. The natal history included breech presentation, C-section, multiple birth, anesthesia needed, difficult delivery, delayed cry at birth, neonatal seizure, jaundice, and respiratory distress. The following were elicited as suggestive evidence of developmental delay: Delayed reading, milestones, speech, walking. Difficulty in spelling and maths, stuttering, history of failing class, and need for special schooling. The responses were coded as “yes” or “no.” PHI-R was administered to the mother. For the final analysis, we included positive prenatal pregnancy history even if one of these was positive. For the antenatal, delivery, neonatal and developmental risk domains, we used a continuous score, by adding up the items under each domain in the PHI-R.

Environmental Stressor in early life

*School experience*: The School Climate Questionnaire (SCQ) is a student-reported assessment of the psycho-social environment of the school. Four dimensions are included, namely, school safety and order, school support and acceptance, school equality and fairness, and encouraging student autonomy and cooperation. The framework and a few items were revised from the WHO document “Creating an environment for emotional and social well-being”. SCQ has excellent reliability and concurrent validity. SCQ has performed well in accounting for students’ cognitive development, academic achievement and motivation. A short version (21 items of the original 57) employed in the 2014 in the Indian national basic educational quality assessment, was administered in this study (Domínguez et al., 2020).

*Adverse childhood experience*: The Adverse Childhood Environment- International Questionnaire (ACE-IQ)relates to some of the most intensive and frequently occurring sources of stress that children may suffer early in life. It was administered to the participants. These experiences include multiple types of abuse; neglect; violence between parents or caregivers; other kinds of serious household dysfunction such as alcohol and substance abuse; and peer, community and collective violence. Questions cover family dysfunction; physical, sexual and emotional abuse and neglect by parents or caregivers; peer violence; witnessing community violence, and exposure to collective violence(WHO, 2011; WHO, 2012). Binary rather than frequency scores were used for analysis.We split the ACE-IQ into its individual domains – abuse; neglect; household problems; community adversities, and used the total domain scores.

Migration: Questions related to migration were derived from the National Sample Survey (NSS) of India,which is routinely used to assess patterns of migration (Ministry of Statistics & Programme Implementation, Government of India, 2010; National Sample Survey Office, 2007-2008).

Diagnosis of psychiatric and substance use disorders:

The *Mini-International Neuropsychiatric Interview-5* (MINI) was designed as a brief structured interview for the major Axis I psychiatric disorders in Diagnostic and Statistical Manual, 4th edition (DSM-IV) and International Classification of Diseases, 10th revision (ICD-10) and took approximately 15 minutes for completing the interview. It is a well validated diagnostic interview for use in India and compares well with other similar instruments to characterise psychopathology and diagnosis of psychiatric disorders (Sheehan et al., 1998).

The *MINI-KID-5* is a structured clinical diagnostic interview designed to assess the presence of current DSM-IV and ICD-10 psychiatric disorders in children and adolescents aged 6 to 17 years in a way that is comprehensive and concise. The interview is administered to the child/adolescent together with the parent(s), although it can be administered to adolescents without a parent present. The MINI-KID follows the structure and format of the adult version of the interview (MINI). Like its adult counterpart, the MINI-KID is organised in diagnostic sections or modules. Using branching tree logic, the instrument asks 2 to 4 screening questions for each disorder. Additional symptom questions within each disorder section are asked only if the screen questions are positively endorsed. All questions are in binary “yes/no” format. Diagnostic criteria are summarized and documented within each disorder section and on a summary sheet. The instrument screens for 24 DSM-IV and ICD-10 psychiatric disorders and suicidality (Sheehan et al., 2010).

**Supplementary 2**

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