Online Supplement

Table S1. Flow of participants into the analytic sample.



Table S2. Prospective association between physical activity at baseline and depressive symptoms at aged 14 after removal of participants with psychological distress at baseline.

| |] | Boys | Girls | | |
|----------------------------------|------------|-------------------------------------|------------|-------------------------------------|--|
| Baseline activity | % SMFQ ≥12 | Odds ratio (95% CI) [†] | % SMFQ ≥12 | Odds ratio (95% CI) [†] | |
| Sedentary | | | | | |
| Low (<6 hr/d) | 7.5 | 1.0 (Ref) | 21.5 | 1.0 (Ref) | |
| Medium $(6 - 7 \text{ hr/d})$ | 7.0 | 0.91 (0.61, 1.35) | 23.0 | 1.18 (0.91, 1.52) | |
| High (>7 hr/d) | 9.1 | 1.12 (0.70, 1.79) | 22.1 | 1.16 (0.85, 1.57) | |
| LPA | | | | | |
| Low (<4.5 hr/d) | 7.7 | 1.0 (Ref) | 23.3 | 1.0 (Ref) | |
| Medium $(4.5 - 5 \text{ hr/d})$ | 7.5 | 0.93 (0.63, 1.35) | 22.5 | 0.88 (0.70, 1.11) | |
| High (>5 hr/d) | 8.4 | 1.05 (0.70, 1.57) | 20.8 | 0.78 (0.60, 1.00) | |
| MVPA | | | | | |
| Low (<51 min/d) | 8.5 | 1.0 (Ref) | 22.5 | 1.0 (Ref) | |
| Medium $(51 - 69 \text{ min/d})$ | 7.8 | 0.86 (0.58, 1.30) | 22.1 | 1.03 (0.83, 1.28) | |
| High (>69 min/d) | 7.6 | 0.87 (0.59, 1.30) | 21.8 | 1.12 (0.86, 1.46) | |

Odds ratios are adjusted for: total SDQ score at baseline, Actigraph wear time, parental occupational social class, body mass index at baseline. Analyses of MVPA and LPA are mutually adjusted; analyses of sedentary behavior are adjusted for MVPA.

| Table S3. Characteristics of the sample in relation to changes in physical activity (n=2,416) | |
|---|--|
| | |

| Baseline characteristic | Physical activity change | | | | | |
|--|----------------------------|------------------------------|------------------------------|-------------------------------|--|--|
| | Low baseline/Low follow-up | Low baseline/ High follow-up | High baseline/ Low follow-up | High baseline/ High follow-up | | |
| Sex (% boys) | 46.2 | 48.0 | 46.4 | 46.9 | | |
| Occupational social class (% Professional/Managerial) | 38.7 | 42.5 | 33.1 | 40.2 | | |
| SDQ score (mean±SE) | 6.3±0.18 | 6.0±0.20 | 6.7±0.21 | 6.6±0.17 | | |
| Body mass index (kg.m ⁻²) | 16.8±0.10 | 16.5±0.10 | 16.2±0.10 | 16.2±0.10 | | |

Table S4. Association between change in activity from aged 7 to 14 and depressive symptoms aged 14 after removal of participants with psychological distress at baseline.

| PA chang | ge category | Boys | | Girls | | | |
|--------------------------|--------------|---------|---------------|-------------------------------------|---------|------------|-------------------------------------|
| Baseline PA [¥] | Follow-up PA | Cases/N | % SMFQ ≥12 | Odds ratio (95% CI) [†] | Cases/N | % SMFQ ≥12 | Odds ratio (95% CI) [†] |
| Low | Low | 25/294 | 8.5 | 1.0 (Ref) | 75/343 | 21.9 | 1.0 (Ref) |
| Low | High | 17/266 | 6.4 | 0.77 (0.40, 1.48) | 40/279 | 14.3 | 0.62 (0.40, 0.96) |
| High | Low | 18/223 | 8.1 | 1.35 (0.53, 3.43) | 67/283 | 23.7 | 0.87 (0.49, 1.55) |
| High | High | 24/329 | 7.3 | 1.16 (0.47, 2.91) | 81/381 | 21.3 | 0.76 (0.42, 1.36) |

Effect estimates are adjusted for: total SDQ score at baseline, parental occupational social class, body mass index at baseline, PA at baseline (cpm)