

Table S1. Diagnostic assessment. The stem for all items in the section on diagnosed mental illness read “Have you ever been diagnosed with any of the following conditions by a health professional (e.g., primary care doctor, psychiatrist, psychologist, etc.)? (Select all that apply).” Participants then saw a list of category types, shown in the first column below, and selected any of these types with which they had been previously diagnosed. Then, for each type endorsed, participants were presented the roster of individual disorders, shown in the second column below. They could select as many disorder names as applied. For each category, there were also “don’t know” and “other” options that were not analyzed in this study.

Category Type	Disorder Name
Depression	Major depressive disorder Dysthymia (chronic depression) Bipolar/manic depression Cyclothymia (can be thought of as low-level bipolar disorder)
Anxiety	Generalized anxiety disorder Panic disorder Agoraphobia Specific phobia (e.g., claustrophobia, arachnophobia, etc.) Social phobia Obsessive-compulsive disorder Acute stress disorder Posttraumatic stress disorder (PTSD)
Attention disorder or learning disability	Attention-deficity/hyperactivity disorder (ADHD or ADD) Other learning disability
Eating disorder	Anorexia nervosa Bulimia nervosa Binge-eating disorder
Psychosis	Schizophrenia Schizoaffective disorder Brief psychotic disorder Delusional disorder Schizophreniform disorder Shared psychotic disorder
Personality disorder	Antisocial personality disorder Avoidant personality disorder Borderline personality disorder Dependent personality disorder Histrionic personality disorder Narcissistic personality disorder Obsessive-compulsive personality disorder Paranoid personality disorder Schizoid personality disorder Schizotypal personality disorder
Substance abuse disorder	Alcohol abuse or other alcohol-related disorders Other (drug use problems)

Table S2: Standardized Factor Loadings and Factor Correlations for Confirmatory Factor Analyses

Factor Loadings	Unidimensional	Correlated Factors (2-factor)/ Higher-order (2 first-order factors)		Correlated Factors (3-factor)/ Higher-order (3 first-order factors)		
	General	Internalizing	Externalizing	Internalizing	Externalizing	Eating
Major depressive disorder	.517	.522		.545		
Dysthymia	.385	.390		.414		
Bipolar disorder	.457	.238	.386	.260	.380	
Panic disorder	.594	.604		.647		
Generalized anxiety disorder	.630	.646		.712		
Specific phobia	.507	.516		.549		
Social phobia	.526	.534		.570		
Obsessive-compulsive disorder	.528	.536		.561		
Posttraumatic stress disorder	.488	.491		.516		
Attention-deficit/hyperactivity disorder	.134		.232		.232	
Alcohol use disorder	.524		.844		.846	
Drug use disorder	.507		.767		.767	
Anorexia nervosa	.637	.644				.799
Bulimia nervosa	.730	.738				.912
Binge eating disorder	.676	.682				.793
Factor Correlations						
Internalizing			.449		.417	.433
Externalizing						.364
Eating						
Higher-order Factor Loadings						
<i>p</i>		.670	.670	.704	.591	.615

Note. In the higher-order model with 2 first-order factors, the first order factor loadings (on the general factor) were constrained to equality in order to identify the model.

Factor Loadings	Correlated Factors (4-factor)				Bifactor (2 group factors)		
	Distress	Externalizing	Eating	Fear	General	Internalizing	Externalizing
Major depressive disorder	.549				.515	.154	
Dysthymia	.416				.352	.221	
Bipolar disorder	.266	.371			.404	.129	.347
Panic disorder				.680	.516	.439	
Generalized anxiety disorder	.715				.599	.420	
Specific phobia				.570	.415	.413	
Social phobia				.592	.464	.352	
Obsessive-compulsive disorder				.583	.516	.197	
Posttraumatic stress disorder	.519				.473	.185	
Attention-deficit/hyperactivity disorder		.231			.109		.210
Alcohol use disorder		.847			.411		.672
Drug use disorder		.767			.348		.750
Anorexia nervosa			.799		.659	-.400	
Bulimia nervosa			.912		.758	-.567	
Binge eating disorder			.793		.655	-.420	
Factor Correlations							
Distress		.437	.448	.928			
Externalizing			.363	.365			
Eating				.387			

Factor Loadings	Higher-order (4 first-order factors)			
	Distress	Externalizing	Eating	Fear
Major depressive disorder	.550			
Dysthymia	.415			
Bipolar disorder	.262	.371		
Panic disorder				.679
Generalized anxiety disorder	.712			
Specific phobia				.569
Social phobia				.592
Obsessive-compulsive disorder				.585
Posttraumatic stress disorder	.519			
Attention-deficit/hyperactivity disorder		.236		
Alcohol use disorder		.836		
Drug use disorder		.772		
Anorexia nervosa			.820	
Bulimia nervosa			.990	
Binge eating disorder			.792	
Higher-order Factor Loadings				
<i>p</i>	1.014	.462	.468	.899

Factor Loadings	Bifactor (3 group factors)				Bifactor (4 group factors)				
	General	Internalizing	Externalizing	Eating	General	Distress	Externalizing	Eating	Fear
Major depressive disorder	.515	.231			.541	-.023			
Dysthymia	.278	.307			.397	-.098			
Bipolar disorder	.453	.133	.279		.467	.206	.317		
Panic disorder	.361	.573			.611				.221
Generalized anxiety disorder	.438	.603			.737	-.447			
Specific phobia	.225	.575			.426				.861
Social phobia	.326	.490			.530				.227
Obsessive-compulsive disorder	.435	.346			.532				.182
Posttraumatic stress disorder	.492	.207			.562	.253			
Attention-deficit/hyperactivity disorder	.141		.184		.112		.203		
Alcohol use disorder	.517		.593		.394		.677		
Drug use disorder	.439		.712		.340		.760		
Anorexia nervosa	.503			.590	.387			.672	
Bulimia nervosa	.532			.789	.402			.859	
Binge eating disorder	.503			.592	.380			.676	

Table S3: Hancock's H and Explained Common Variance (ECV) for Bifactor Models

Model	Factor	H	ECV
Bifactor: 2 group factors	General	.857	.588
	Internalizing	.649	.291
	Externalizing	.696	.710
Bifactor: 3 group factors	General	.778	.413
	Internalizing	.690	.509
	Externalizing	.628	.580
	Eating	.731	.626
Bifactor: 4 group factors	General	.833	.457
	Internalizing	.272	.163
	Externalizing	.703	.684
	Eating	.818	.783
	Fear	.750	.439

Table S4: Structural Regression Coefficients Predicting Clinical Outcomes from Factors in Structural Equation Models

Model	Outcome	Predictor	Estimate	95% CI Lower	95% CI Upper	<i>z</i>	<i>p</i>
Unidimensional	Suicide	General	.39	.37	.42	30.34	<.01
	Self-Harm	General	.35	.33	.38	30.79	<.01
	Binge Drinking	General	.03	.01	.05	2.78	.01
Correlated-factor (2 factors)	Suicide	Internalizing	.29	.26	.33	15.72	<.01
		Externalizing	.17	.13	.22	6.94	<.01
	Self-Harm	Internalizing	.30	.27	.34	18.29	<.01
		Externalizing	.09	.05	.14	4.00	<.01
	Binge Drinking	Internalizing	-.15	-.18	-.12	-10.12	<.01
		Externalizing	.29	.26	.33	15.71	<.01
Correlated-factor (3 factors)	Suicide	Internalizing	.34	.30	.38	17.01	<.01
		Externalizing	.17	.12	.22	6.76	<.01
		Eating	-.04	-.09	.01	-1.63	.10
	Self-Harm	Internalizing	.27	.24	.31	15.30	<.01
		Externalizing	.09	.04	.13	3.54	<.01
		Eating	.08	.04	.12	3.63	<.01
	Binge Drinking	Internalizing	-.20	-.23	-.17	-12.74	<.01
		Externalizing	.29	.25	.33	15.09	<.01
		Eating	.07	.03	.11	3.28	<.01

Model	Outcome	Predictor	Estimate	95% CI Lower	95% CI Upper	<i>z</i>	<i>p</i>
Correlated-factor (4 factors)	Suicide	Distress	1.44	1.16	1.71	10.21	<.01
		Externalizing	.08	.03	.14	2.99	<.01
		Eating	-.10	-.15	-.05	-3.64	<.01
		Fear	-1.06	-1.33	-.79	-7.75	<.01
	Self-Harm	Distress	.55	.31	.79	4.43	<.01
		Externalizing	.06	.01	.11	2.18	.03
		Eating	.06	.02	.11	2.76	.01
		Fear	-.26	-.49	-.03	-2.18	.03
	Binge Drinking	Distress	-.30	-.52	-.08	-2.71	.01
		Externalizing	.30	.26	.34	14.52	<.01
		Eating	.08	.03	.12	3.53	<.01
		Fear	.10	-.12	.31	0.90	.37
Bifactor (2 group factors)	Suicide	General	.36	.33	.39	24.56	<.01
		Internalizing	.13	.09	.17	6.49	<.01
		Externalizing	.15	.10	.19	6.45	<.01
	Self-Harm	General	.35	.32	.37	26.95	<.01
		Internalizing	.07	.03	.10	3.87	<.01
		Externalizing	.08	.04	.12	3.62	<.01
	Binge Drinking	General	.01	-.01	.04	1.01	.31
		Internalizing	-.11	-.14	-.08	-6.86	<.01
		Externalizing	.25	.22	.29	14.62	<.01

Model	Outcome	Predictor	Estimate	95% CI Lower	95% CI Upper	<i>z</i>	<i>p</i>
Bifactor (with 3 group factors)	Suicide	General	.73	.68	.78	28.45	< .01
		Internalizing	-.17	-.22	-.12	-6.69	< .01
		Externalizing	-.20	-.26	-.14	-6.24	< .01
		Eating	-.34	-.40	-.29	-11.53	< .01
	Self-Harm	General	.46	.42	.51	19.34	< .01
		Internalizing	.02	-.03	.07	0.85	.40
		Externalizing	-.07	-.13	-.01	-2.37	.02
		Eating	-.07	-.12	-.02	-2.61	.01
	Binge Drinking	General	-.13	-.18	-.09	-6.06	< .01
		Internalizing	.06	.02	.10	3.01	< .01
		Externalizing	.40	.35	.44	16.14	< .01
		Eating	.21	.16	.26	8.74	< .01
Bifactor (4 group factors)	Suicide	General	.48	.45	.51	32.95	<.01
		Distress	.33	.28	.38	13.77	<.01
		Externalizing	.03	-.02	.08	1.33	.18
		Eating	-.06	-.11	-.02	-2.78	.01
		Fear	-.20	-.26	-.14	-6.47	<.01
	Self-Harm	General	.38	.35	.40	28.73	<.01
		Distress	.17	.13	.21	7.70	<.01
		Externalizing	.04	-.01	.08	1.55	.12
		Eating	.06	.02	.10	3.04	<.01
		Fear	-.04	-.10	.01	-1.49	.14
	Binge Drinking	General	-.08	-.10	-.05	-6.38	<.01
		Distress	-.14	-.18	-.10	-7.05	<.01
		Externalizing	.32	.28	.35	17.79	<.01
		Eating	.14	.10	.17	7.78	<.01
		Fear	.02	-.03	.07	0.86	.39

Model	Outcome	Predictor	Estimate	95% CI Lower	95% CI Upper	<i>z</i>	<i>p</i>
Higher-order (2 first-order factors)	Suicide	General	.53	.50	.57	30.60	<.01
	Self-Harm	General	.48	.45	.51	30.59	<.01
	Binge Drinking	General	.07	.04	.09	4.55	<.01
Higher-order (3 first-order factors)	Suicide	General	.50	.46	.53	30.38	<.01
	Self-Harm	General	.45	.42	.48	30.72	<.01
	Binge Drinking	General	.05	.02	.08	3.60	<.01
Higher-order (4 first-order factors)	Suicide	General	.41	.39	.44	31.40	<.01
	Self-Harm	General	.37	.34	.39	31.27	<.01
	Binge Drinking	General	.01	-.01	.03	0.90	.37

Note. The “General” dimension in the higher-order model refers to the general factor of psychopathology, as operationalized as the second-order factor in that model. The effects for the first-order factors in the higher-order models are identical to those of the first-order factors for the corresponding correlated-factor models.

Table S5: Modification Indices for Residual Correlations between Clinical Outcomes and Diagnoses

Model	Disorder	Suicide		Self-Harm		Binge-Drinking	
		MI	EPC	MI	EPC	MI	EPC
Unidimensional	Major depressive disorder	268.87	0.23	55.96	0.10	21.21	-0.06
	Dysthymia	36.22	0.10	15.05	0.06	2.85	-0.02
	Bipolar disorder	96.42	0.17	36.39	0.10	0.00	0.00
	Panic disorder	11.43	-0.06	4.83	-0.04	2.13	-0.02
	Generalized anxiety disorder	56.42	-0.11	15.49	-0.05	5.10	-0.03
	Specific phobia	5.34	-0.07	0.14	-0.01	4.10	-0.05
	Social phobia	0.41	0.01	0.09	-0.01	17.13	-0.07
	Obsessive-compulsive disorder	18.78	-0.09	0.14	0.01	14.73	-0.06
	Posttraumatic stress disorder	0.56	0.02	0.05	0.00	41.60	-0.11
	Attention-deficit/hyperactivity disorder	0.05	-0.01	0.01	0.00	51.98	0.15
	Alcohol use disorder	24.74	-0.08	0.15	-0.01	88.36	0.11
	Drug use disorder	1.09	0.02	7.69	-0.06	133.39	0.20
	Anorexia nervosa	31.31	-0.13	3.03	-0.03	1.93	0.03
	Bulimia nervosa	37.85	-0.15	5.87	-0.05	24.39	0.10
	Binge eating disorder	15.55	-0.12	10.56	-0.09	2.58	0.04

Model	Disorder	Suicide		Self-Harm		Binge-Drinking	
		MI	EPC	MI	EPC	MI	EPC
Correlated-factor (2 factors)	Major depressive disorder	296.89	0.25	59.71	0.10	6.32	-0.03
	Dysthymia	40.64	0.11	15.81	0.06	0.13	-0.01
	Bipolar disorder	77.04	0.17	34.14	0.11	26.41	-0.08
	Panic disorder	8.95	-0.06	4.68	-0.04	0.31	0.01
	Generalized anxiety disorder	51.68	-0.11	16.78	-0.05	0.81	0.01
	Specific phobia	4.48	-0.07	0.12	-0.01	1.15	-0.03
	Social phobia	0.97	0.02	0.05	0.00	7.06	-0.05
	Obsessive-compulsive disorder	15.95	-0.08	0.22	0.01	4.99	-0.04
	Posttraumatic stress disorder	1.40	0.02	0.15	0.01	25.23	-0.08
	Attention-deficit/hyperactivity disorder	40.93	-0.11	0.80	-0.01	29.51	0.07
	Alcohol use disorder	2.97	-0.06	17.45	-0.13	1.52	0.03
	Drug use disorder	3.24	-0.06	0.07	0.01	0.60	-0.02
	Anorexia nervosa	13.12	-0.11	9.99	-0.09	8.61	0.07
	Bulimia nervosa	27.14	-0.12	2.69	-0.03	10.06	0.06
	Binge eating disorder	32.81	-0.14	5.31	-0.05	46.98	0.14

Model	Disorder	Suicide		Self-Harm		Binge-Drinking	
		MI	EPC	MI	EPC	MI	EPC
Correlated-factor (3 factors)	Major depressive disorder	258.17	0.23	55.48	0.10	0.83	-0.01
	Dysthymia	29.10	0.09	12.88	0.06	0.46	0.01
	Bipolar disorder	68.06	0.16	31.61	0.10	20.45	-0.07
	Panic disorder	23.08	-0.09	9.09	-0.05	4.94	0.03
	Generalized anxiety disorder	122.53	-0.18	41.29	-0.09	14.56	0.05
	Specific phobia	8.47	-0.09	0.46	-0.02	0.10	-0.01
	Social phobia	0.07	-0.01	0.62	-0.01	2.24	-0.03
	Obsessive-compulsive disorder	26.27	-0.11	0.01	0.00	1.01	-0.02
	Posttraumatic stress disorder	0.02	0.00	0.00	0.00	15.67	-0.06
	Attention-deficit/hyperactivity disorder	2.55	-0.05	0.14	0.01	0.90	-0.02
	Alcohol use disorder	40.06	-0.10	0.71	-0.01	29.02	0.07
	Drug use disorder	2.07	-0.05	16.65	-0.12	0.90	0.02
	Anorexia nervosa	0.02	0.00	0.58	0.02	3.83	-0.04
	Bulimia nervosa	0.08	-0.01	0.03	0.00	5.28	0.06
	Binge eating disorder	0.28	0.02	1.39	-0.04	0.22	-0.01

Model	Disorder	Suicide		Self-Harm		Binge-Drinking	
		MI	EPC	MI	EPC	MI	EPC
Correlated-factor (4 factors)	Major depressive disorder	200.81	0.22	46.98	0.10	0.90	-0.01
	Dysthymia	15.65	0.07	9.65	0.05	0.48	0.01
	Bipolar disorder	56.17	0.14	29.03	0.10	19.33	-0.07
	Panic disorder	2.40	-0.03	0.38	-0.01	16.36	-0.07
	Generalized anxiety disorder	0.02	0.00	0.59	0.02	3.82	-0.04
	Specific phobia	0.39	-0.01	3.42	-0.04	7.08	0.05
	Social phobia	0.08	-0.01	0.03	0.00	5.27	0.06
	Obsessive-compulsive disorder	0.28	0.02	1.38	-0.04	0.21	-0.01
	Posttraumatic stress disorder	0.77	-0.03	0.00	0.00	0.12	-0.01
	Attention-deficit/hyperactivity disorder	11.05	0.08	0.19	0.01	2.77	-0.03
	Alcohol use disorder	3.91	-0.04	2.46	0.03	1.32	-0.02
	Drug use disorder	286.37	-0.31	85.07	-0.15	20.24	0.07
	Anorexia nervosa	38.31	-0.10	0.60	-0.01	28.96	0.07
	Bulimia nervosa	1.10	-0.03	15.68	-0.12	0.73	0.02
	Binge eating disorder	1.78	-0.04	0.24	0.01	1.01	-0.02

Model	Disorder	Suicide		Self-Harm		Binge-Drinking	
		MI	EPC	MI	EPC	MI	EPC
Bifactor (2 group factors)	Major depressive disorder	271.92	0.24	49.54	0.10	5.81	-0.03
	Dysthymia	33.76	0.10	14.83	0.06	0.35	0.01
	Bipolar disorder	70.41	0.16	31.00	0.10	23.67	-0.08
	Panic disorder	18.01	-0.08	5.15	-0.04	8.65	0.05
	Generalized anxiety disorder	111.64	-0.17	35.03	-0.09	17.69	0.05
	Specific phobia	6.34	-0.08	0.01	0.00	0.03	0.00
	Social phobia	0.08	0.01	0.07	-0.01	1.60	-0.02
	Obsessive-compulsive disorder	21.99	-0.10	0.00	0.00	3.49	-0.03
	Posttraumatic stress disorder	0.31	0.01	0.00	0.00	21.98	-0.08
	Attention-deficit/hyperactivity disorder	4.20	-0.07	0.02	0.00	4.27	-0.05
	Alcohol use disorder	41.26	-0.11	0.92	-0.01	28.14	0.06
	Drug use disorder	1.24	-0.03	15.93	-0.11	5.78	0.05
	Anorexia nervosa	9.93	-0.08	0.42	-0.01	0.34	-0.01
	Bulimia nervosa	10.16	-0.10	1.19	-0.03	8.86	0.07
	Binge eating disorder	1.78	-0.04	3.82	-0.06	0.06	0.01

Model	Disorder	Suicide		Self-Harm		Binge-Drinking	
		MI	EPC	MI	EPC	MI	EPC
Bifactor (3 group factors)	Major depressive disorder	62.56	0.16	10.05	0.06	4.35	0.03
	Dysthymia	38.37	0.11	15.82	0.06	0.25	0.01
	Bipolar disorder	35.27	0.11	18.95	0.08	11.30	-0.05
	Panic disorder	0.49	0.01	0.05	0.00	0.65	0.01
	Generalized anxiety disorder	34.25	-0.10	15.33	-0.06	5.61	0.03
	Specific phobia	5.08	0.07	4.18	0.06	3.11	-0.05
	Social phobia	12.11	0.08	1.29	0.02	6.22	-0.04
	Obsessive-compulsive disorder	50.74	-0.15	1.12	-0.02	0.16	-0.01
	Posttraumatic stress disorder	48.52	-0.16	14.21	-0.08	5.88	-0.04
	Attention-deficit/hyperactivity disorder	0.45	0.02	2.16	0.05	16.49	-0.11
	Alcohol use disorder	37.30	-0.10	0.71	-0.01	28.55	0.06
	Drug use disorder	2.59	-0.05	17.20	-0.12	9.71	0.07
	Anorexia nervosa	2.96	-0.05	0.00	0.00	1.33	-0.02
	Bulimia nervosa	4.04	0.07	1.47	0.04	1.23	0.03
	Binge eating disorder	0.27	-0.02	2.74	-0.05	0.00	0.00

Model	Disorder	Suicide		Self-Harm		Binge-Drinking	
		MI	EPC	MI	EPC	MI	EPC
Bifactor (4 group factors)	Major depressive disorder	180.32	0.20	40.99	0.09	0.05	0.00
	Dysthymia	32.35	0.10	16.82	0.06	0.20	0.01
	Bipolar disorder	8.06	0.06	6.80	0.05	3.51	-0.03
	Panic disorder	21.64	-0.09	10.50	-0.06	10.16	0.05
	Generalized anxiety disorder	88.58	-0.32	26.28	-0.16	3.83	-0.05
	Specific phobia	41.08	0.39	9.43	0.17	2.56	-0.08
	Social phobia	0.26	0.01	0.42	-0.01	0.96	-0.02
	Obsessive-compulsive disorder	26.50	-0.11	0.01	0.00	0.11	-0.01
	Posttraumatic stress disorder	101.54	-0.25	36.27	-0.14	0.26	-0.01
	Attention-deficit/hyperactivity disorder	0.05	0.01	1.93	0.04	12.22	-0.09
	Alcohol use disorder	33.00	-0.09	0.36	-0.01	26.67	0.06
	Drug use disorder	1.03	0.03	7.81	-0.08	2.67	0.04
	Anorexia nervosa	0.51	-0.02	0.22	0.01	2.32	-0.03
	Bulimia nervosa	0.24	0.02	0.27	0.01	2.82	0.04
	Binge eating disorder	0.06	0.01	1.67	-0.04	0.09	-0.01