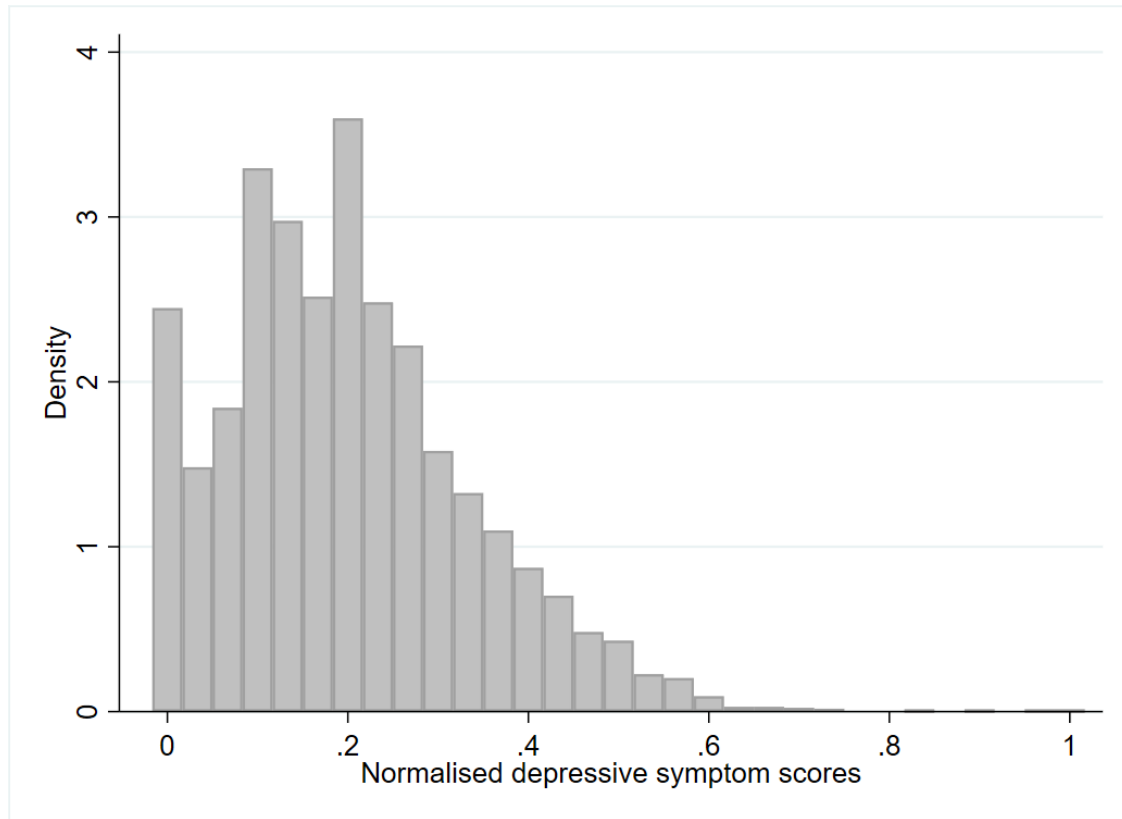
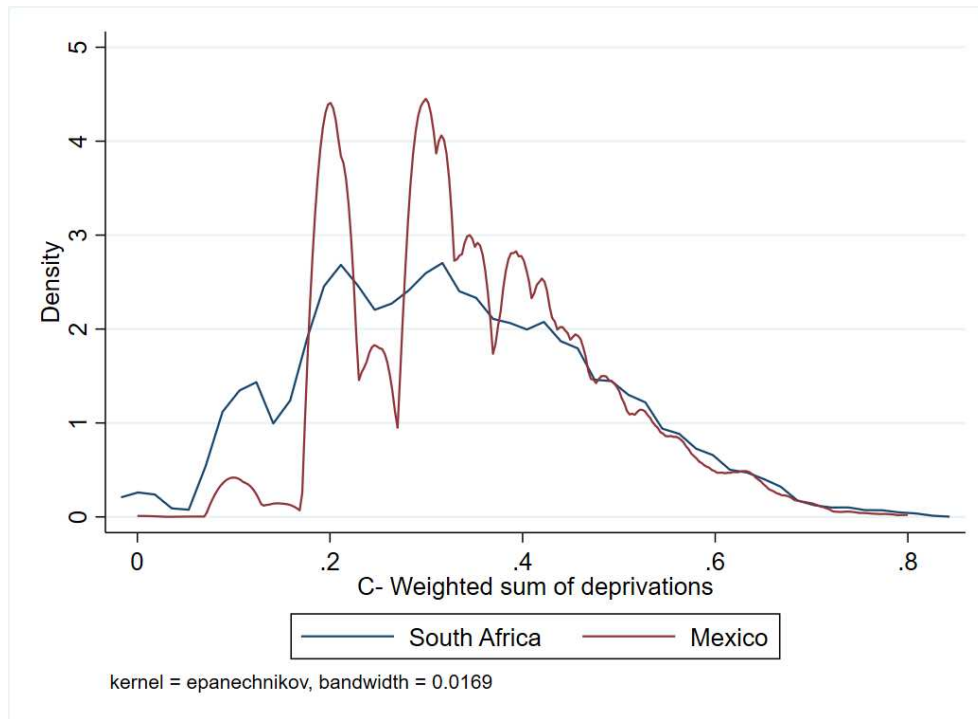


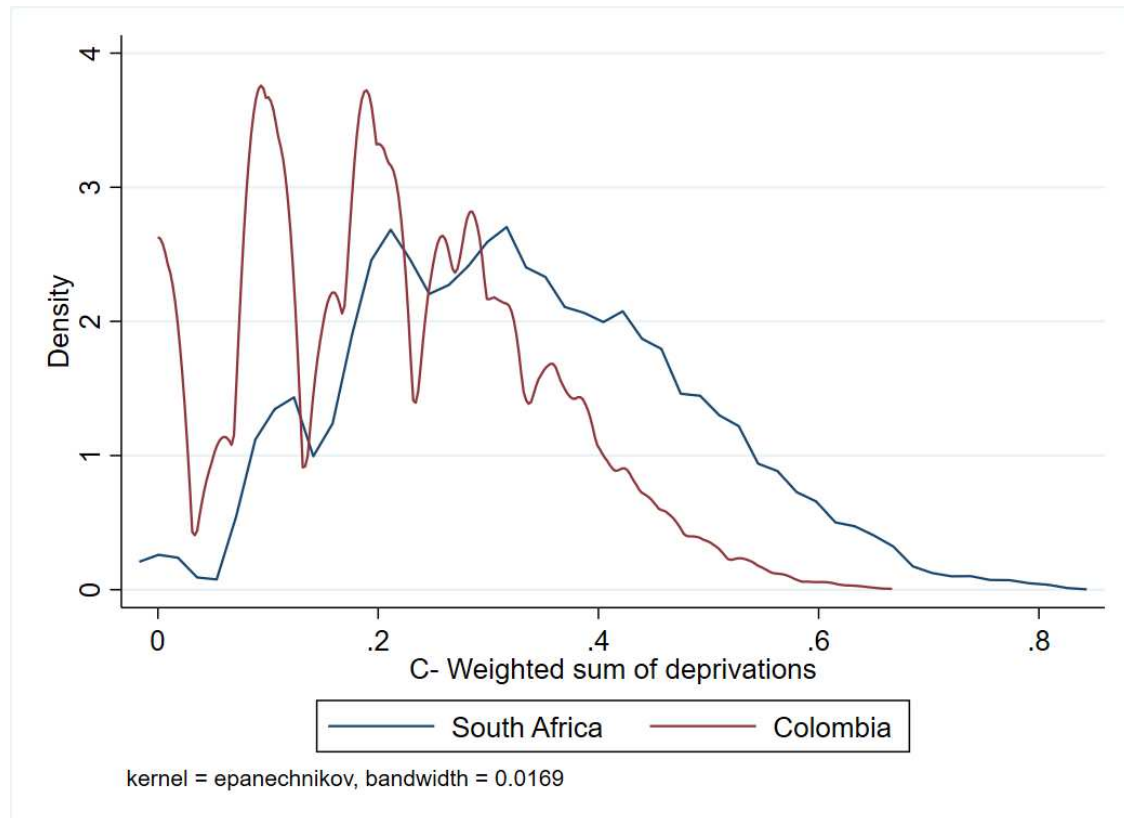
Supplement



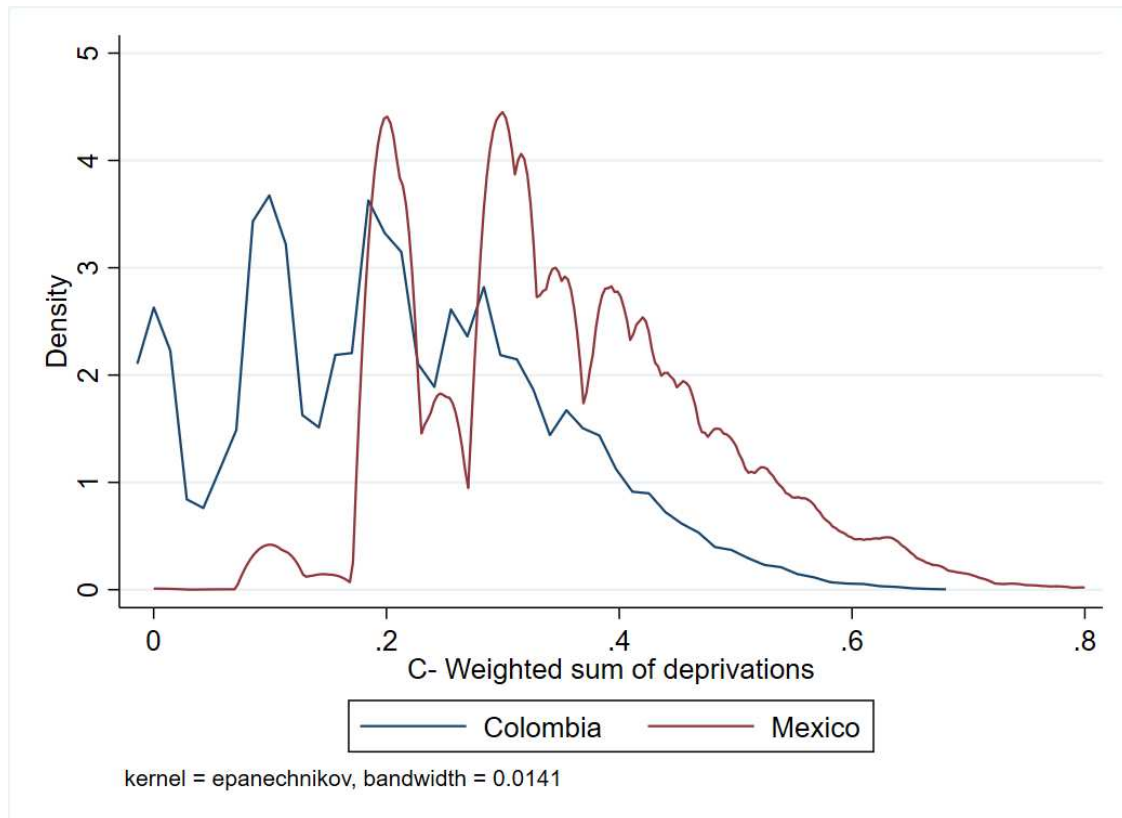
Supplement Figure 1. Histogram of normalized depressive symptom scores



Supplement Figure 2. Kernel density plot of distribution of multidimensional poverty C-weighted sum of deprivations in Mexico compared to South Africa.



Supplement Figure 3 Kernel density plot of distribution of multidimensional poverty C-weighted sum of deprivations in Colombia compared to South Africa.



Supplement Figure 4. Kernel density plot of distribution of multidimensional poverty C-weighted sum of deprivations in Mexico compared to Colombia

Supplement Table 1. Dimension and indicators for CMPI

Dimension (weights)	Indicator label (weights)	Indicator definition	Cut-off point
Household education conditions (0.2)	Educational achievement (0.1)	Average education level for people 15 and older living in a household	9 years
	Literacy (0.1)	Percentage of people living in a household 15 and older who know how to read and write	100 %
Childhood and youth conditions (0.2)	School attendance (0.07)	Percentage of children between the ages of 6 and 16 in the household that attend school	100 %
	No school lag (0.07)	Percentage of children and youths (7–17 years old) within the household that are not suffering from school lag (according to the national norm)	100 %
	Children not working (0.07)	Percentage of children between 12 and 17 years old in the household that are not working	100 %
Employment (0.2)	No one in long-term unemployment (0.1)	Percentage of a household's EAP that is not facing long-term unemployment (more than 12 months)	100 %
	Formal employment (0.1)	Percentage of a household's EAP that is employed and affiliated with a pension fund (formality proxy)	100 %
Health (0.2)	Health insurance (0.1)	Percentage of household members over the age of 5 that are insured by the Social Security Health System	100 %
	Access to health (0.1)	Percentage of people within the household that has access to a health institution in case of need	100 %
Access to public utilities and housing conditions (0.2)	Access to water source (0.04)	Urban households are considered deprived if lacking connection to public water systems. Rural households are considered deprived when the water used for the preparation of food is	1

	obtained from wells, rainwater, spring sources, water tanks, water carriers or other sources	
Adequate elimination of sewer waste (0.04)	Urban households are considered deprived if they lack a public sewer system. Rural households are considered deprived if they use a toilet without a sewer connection, a latrine or simply do not have a sewage system	1
Adequate floors (0.04)	Households with dirt floors are considered deprived	1
Adequate external walls (0.04)	An urban household is considered deprived when the exterior walls are built of untreated wood, boards, planks, guadua or other vegetation, zinc, cloth, cardboard, waste material or when no exterior walls exist. A rural household is considered deprived when exterior walls are built of guadua or other vegetation, zinc, cloth, cardboard, waste materials or if no exterior walls exist	1
No critical over-crowding (0.04)	Number of people sleeping per room, excluding the kitchen, bathroom and garage	Three persons per room*

Source: Angulo et al (2016). Notes: Numbers within parenthesis indicate the assigned weight for each dimension and each indicator within each dimension. EAP: Economically active population. * For urban areas the threshold corresponds to 3 or more people per room and for rural areas the threshold corresponds to more than 3 persons per room.

Table 2. Proportion of those classified as multidimensionally poor who are income poor and non-poor.

	Multidimensional poor (N=5,773)	Multidimensional non-poor (N=5,992)
Low Income	1,254 (16%)	985 (22%)
High Income	4,519 (83%)	5,007 (78%)

Supplement Table 2. Poisson regression of interaction between multidimensional poverty and sex, and interaction with country, on depressive symptoms of participants aged 11-25 years from harmonized data (N= 16,173)

	Sex Interaction		Country Interaction	
	IRR	95% CIs	IRR	95% CIs
Multidimensional poverty	1.17	0.97, 1.40	1.37	1.13, 1.66
Sex (ref.: male)	1.32	1.21, 1.45	1.37	1.32, 1.42
Multidimensional poverty * Sex (ref.: male)	1.11	0.87, 1.41	N/A	
Age	1.00	0.99, 1.01	1.00	0.99, 1.01
South Africa (ref.: Mexico)	1.02	0.99, 1.05	1.07	1.17, 1.28
Colombia (ref.: Mexico)	0.39	0.37, 0.42	0.37	0.32, 0.42
Multidimensional poverty * South Africa (ref.: Mexico)	N/A		0.67	0.53, 0.85
Multidimensional poverty * Colombia (ref.: Mexico)	N/A		1.46	0.91, 1.34

Supplement Table 3. Logistic regression of multidimensional poverty and dichotomous depression (yes/no) of participants aged 11-25 years from harmonized data (N= 16,173).

Harmonized Dataset		
	OR	95% CIs
Multidimensional poverty	1.75	1.23, 2.48
Sex (ref.: male)	2.08	1.88, 2.29
Age	1.00	0.99, 1.02
Mexico (ref.: South Africa)	0.57	0.51, 0.63
Colombia (ref.: South Africa)	0.52	0.45, 0.60

Supplement Table 4. Poisson regression of multidimensional poverty (dichotomous) on depressive symptoms of participants aged 11-25 years from the harmonized dataset, as well as individual datasets from Mexico, South Africa and Colombia

	Harmonized (N= 16,173)	South Africa (N=5,161)	Mexico (N=7,405)	Colombia (N= 3,607)
	IRR	IRR	IRR	IRR
	(95% CIs)	(95% CIs)	(95% CIs)	(95% CIs)
Multidimensional poverty (ref.: no poverty)	1.05 (1.01, 1.09)	0.98 (0.93, 1.01)	1.07 (1.01, 1.12)	1.22 (1.07, 1.40)
Sex (ref.: male)	1.37 (1.32, 1.42)	1.04 (1.00, 1.08)	1.55 (1.47, 1.64)	1.50 (1.32, 1.68)
Age	1.00 (0.10, 1.01)	1.02 (1.01, 1.03)	0.99 (0.98, 1.00)	1.49 (1.32, 1.68)
South Africa (ref.: Mexico)	1.02 (0.99, 1.05)	-	-	-
Colombia (ref.: Mexico)	0.39 (0.36, 0.41)	-	-	-

Supplement Table 5. Poisson regressions of multidimensional poverty and depressive symptoms of participants aged 11-18 years and 19-25 years from harmonized data.

	11-17 years (N= 6,699)		18-25 years (N=9,474)	
	IRR	95% CIs	IRR	95% CIs
Multidimensional poverty	1.36	1.12, 1.67	1.21	1.04, 1.41
Sex (ref.: male)	1.39	1.31, 1.47	1.36	1.31, 1.42
Age	1.04	1.01, 1.06	0.99	0.98, 1.00
South Africa (ref.: Mexico)	0.92	0.88, 0.97	1.06	1.02, 1.10
Colombia (ref.: Mexico)	0.42	0.37, 0.46	0.39	0.36, 0.43