## **Supplemental Materials**

Measure	Gender	n	Μ	SD	t	95% CI	р
T1 ADHD-I	Male	56	17.41	5.902	0.957	[-0.830-2.395]	.340
	Female	156	16.63	4.998			
T1 ADHD-H	Male	56	14.71	5.516	1.080	[-0.731-2.503]	.281
	Female	157	13.83	5.182			
T1 ADHD Overall	Male	56	32.13	9.669	1.077	[-1.283-4.373]	.283
	Female	157	30.58	9.053			
T1 Dependent Stress (sqrt)	Male	56	3.409	1.184	-1.311	[-0.592-0.119]	.191
	Female	155	3.645	1.146			
T1 Depression (sqrt)	Male	57	2.526	1.167	-1.137	[-0.610-0.164]	.257
	Female	154	2.749	1.299			
T2 Dependent Stress (sqrt)	Male	56	1.597	0.588	418	[-0.275-0.179]	.676
	Female	151	1.645	0.782			
T3 Depression (sqrt)	Male	55	2.151	1.418	-1.399	[-0.771-0.131]	.163
	Female	143	2.471	1.449			

Table S1. T-tests comparing ADHD, Stress and Depression Measures between genders.

*Note*. T1, time-point 1; T2, time-point 2; T3, time-point 3. ADHD-H, ADHD-I, inattentive ADHD symptoms hyperactive/impulsive ADHD symptoms. \* p < .05. \*\* p < .01. Gender coded as female=2, male=1.

## **Cross Sectional Model**

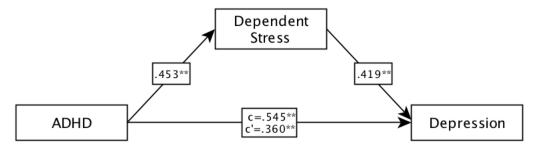
**Cross sectional total effect model** (Table S2 and Figure S1). This model tested the effects of ADHD on depression, controlling for age and gender. Higher ADHD symptom scores significantly predicted higher depressive symptom scores at time-point 1.

**Cross sectional mediation path model** (Table S2 & Figure S1). This model tested the effects of ADHD symptoms on depressive symptoms, mediated by dependent stress, while controlling for age and gender. Higher ADHD scores at baseline significantly predicted higher dependent stress scores and higher dependent stress scores significantly predicted higher depression scores. There was a significant indirect path from ADHD to depression mediated by dependent stress. There was also a significant direct path from ADHD to depression with dependent stress as a mediator. The results of the regression indicated that the variables in this model explained 46.4% of the variance in depressive symptoms.

Outcome Variable	Predictor	β	SE	Est./SE	p	95% CI	$R^2$
		Total l	Effect M	Iodel			
Depression	ADHD (c)**	.545	.047	11.596	<.001	[0.450-0.635]	.318
	Age	093	.058	-1.599	.110	[-0.204-0.024]	
	Gender*	.138	.058	2.373	.018	[0.026-0.255]	
		Mediati	on Path	Model			
Dependent Stress	ADHD (a)**	.453	.054	8.319	<.001	[0.342-0.558]	.220
	Age	049	.060	- <b>0</b> .821	.412	[-0.167-0.070]	
	Gender*	.135	.067	2.032	.042*	[0.005-0.264]	
Depression	ADHD (direct effect c')**	.360	.056	6.425	<.001	[0.246-0.469]	.464
	Dependent Stress (b)**	.419	.054	7.753	<.001	[0.308-0.521]	
	Age	074	.052	-1.440	.150	[-0.175-0.028]	
	Gender	.083	.050	1.651	.099	[-0.017-0.182]	
	Media	ation Path	Model	Indirect Eff	ect		
$ADHD \rightarrow Depende$	nt Stress $\rightarrow$ Depression**	.190	.033	5.809	<.00	[0.129-0.256]	

Table S2. ADHD, Dependent Stress, and Depression Cross-Sectional Mediation Model.

*Note*. \* *p* < .05. \*\* *p* < .01



**Figure S1**. Cross-sectional path model with ADHD, dependent stress, and depression at baseline. ADHD symptoms predict depression via the dependent stress indirect pathway. \*\* p < .01.

## **Gender Moderation**

Outcome Variable	Predictor	β	SE	Est./SE	p	95% CI	$R^2$
	Lon	gitudinal 1	Fotal Effe	ct Model			
T3 Depression	T1 ADHD (c)	.153	.091	1.675	.094	[-0.029-0.327]	.240
	Gender x T1ADHD	.101	.075	1.346	.178	[-0.044-0.247]	
	T1 Depression**	.326	.083	3.944	<.001	[0.166-0.492]	
	Age	.107	.062	1.731	.083	[-0.022-0.223]	
	Gender	.092	.068	1.363	.173	[-0.044-0.222]	
	Longi	itudinal M	ediation F	ath Model			
T2 Dependent Stress	T1 ADHD (a)*	.162	.068	2.397	.017	[0.026-0.289]	.359
	Gender x T1ADHD	.027	.064	0.426	.670	[-0.097-0.152]	
	T1 Dependent Stress**	.502	.061	8.245	<.001	[0.380-0.617]	
	Age	.082	.060	1.371	.171	[-0.033-0.199]	
	Gender	016	.056	-0.292	.771	[-0.131-0.091]	
T3 Depression	T1 ADHD (direct effect c')	.113	.084	1.338	.181	[-0.056-0.275]	.276
	T1 Depression**	.276	.082	3.348	.001	[0.117-0.440]	
	T2 Dependent Stress (b)**	.260	.097	2.676	.007	[0.049-0.436]	
	Gender x T2 Dependent Stress	<.001	.095	< <mark>0</mark> .001	1.000	[-0.177-0.197]	
	Age	.078	.059	1.324	.185	[-0.039-0.190]	
	Gender	.073	.069	1.059	.290	[-0.065-0.209]	
	Longitudinal	Mediation	Path Mo	del Indirect E	Effect		
T1 ADHD $\rightarrow$ T2 Dep	endent Stress $\rightarrow$ T3 Depression	.042	.024	1.753	.080	[0.002-0.094]	

Table S3. Gender Moderation of Longitudinal ADHD Symptom Stress Generation and Depression Model.

T1 ADHD → T2 Dependent Stress → T3 Depression .042 .024 1.753 .080 [0.002-0.094] *Note*. T1, time-point 1; T2, time-point 2; T3, time-point 3. \* p < .05. \*\* p < .01. Gender coded as female=1, male=-1.

Outcome Variable	sive Symptom Dimensions Predictor	β	SE	Est./SE	р	95% CI	$R^2$
	Inattentive Sy	mptom D	Dimensio	on			
	Longitudinal	Total Eff	ect Mod	el			
T3 Depression	T1 ADHD-I (c)	.168	.087	1.931	.053	[0.0010342]	.247
	Gender x T1 ADHD-I	.104	.077	1.341	.180	[-0.051-0.252]	
	T1 Depression**	.334	.077	4.329	<.001	[0.180-0.483]	
	Age	.091	.062	1.454	.146	[-0.038-0.207]	
	Gender	.089	.067	1.325	.185	[-0.046-0.216]	
	Longitudinal N	Iediation	Path Mo	odel			
T2 Dependent Stress	T1 ADHD-I (a)*	.163	.063	2.577	.010	[0.037-0.286]	.358
-	Gender x T1ADHD-I	.011	.057	0.184	.854	[-0.101-0.122]	
	T1 Dependent Stress**	.513	.058	8.886	<.001	[0.396-0.621]	
	Age	.073	.060	1.218	.223	[-0.043-0.191]	
	Gender	018	.055	- <mark>0</mark> .334	.738	[-0.132-0.087]	
T3 Depression	T1 ADHD- I (direct effect c')	.126	.082	1.545	.122	[-0.036-0.285]	.277
	T2 Dependent Stress (b)*	.253	.098	2.587	.010	[0.041-0.431]	
	Gender x T2 Dependent Stress	.009	.096	0.091	.927	[-0.173-0.209]	
	T1 Depression**	.277	.079	3.498	<.001	[0.1220434]	
	Age	.073	.059	1.231	.218	[-0.046-0.186]	
	Gender	.071	.068	1.046	.296	[-0.065-0.204]	
	Longitudinal Mediation	n Path Mo	del Indi	rect Effects			
T1 ADHD-I $\rightarrow$ T2 Dep	bendent Stress $\rightarrow$ T3 Depression	.041	.023	1.797	.072	[0.002-0.092]	
	Hyperactive/Impuls	sive Symp	tom Dir	mension			
	Longitudinal	Total Eff	ect Mod	el			
T3 Depression	T1 ADHD-H (c)	.075	.084	0.894	.372	[-0.093-0.236]	.220
	Gender x T1 ADHD-H	.072	.073	0.984	.325	[-0.073-0.212]	
	T1 Depression**	.385	.077	4.967	<.001	[0.229-0.535]	
	Age	.116	.062	1.887	.059	[-0.011-0.232]	
	Gender	.081	.069	1.184	.236	[-0.058-0.211]	
	Longitudinal M	Iediation	Path Mo	odel			
T2 Dependent Stress	T1 ADHD-H (a)	.097	.064	1.511	.131	[-0.030-0.224]	.348
	Gender x T1ADHD-H	.049	.065	<mark>0</mark> .761	.447	[-0.082-0.170]	
	T1 Dependent Stress**	.532	.060	8.885	<.001	[0.411-0.646]	
	Age	.090	.060	1.497	.135	[-0.026-0.207]	
	Gender	026	.057	- <mark>0</mark> .461	.645	[-0.141-0.083]	
T3 Depression	T1 ADHD- H (direct effect c')	.053	.080	0.668	.504	[-0.107-0.207]	.268
	T2 Dependent Stress (b)**	.280	.096	2.900	.004	[0.072-0.455]	
	Gender * T2 Dependent Stress	007	.095	- <mark>0</mark> .070	.944	[-0.182-0.195]	
	T1 Depression**	.307	.078	3.927	<.001	[0.155-0.459]	
	Age	.082	.059	1.380	.168	[-0.037-0.194]	
	Gender	.064	.069	<b>0</b> .925	.355	[-0.075-0.199]	
	Longitudinal Mediatio	n Path Mo	odel Ind	irect Effect			
T1 ADHD-H $\rightarrow$ T2 De	ependent Stress $\rightarrow$ T3 Depression	.027	.022	1.261	.207	[-0.008-0.076]	

Table S4. Gender Moderation of Longitudinal ADHD Symptom Stress Generation and Depression Model for Inattentive and Hyperactive/Impulsive Symptom Dimensions

*Note*. ADHD-I, inattentive ADHD symptoms; ADHD-H, hyperactive/impulsive ADHD symptoms; T1, time-point 1; T2, time-point 2; T3, time-point 3. \* p < .05. \*\* p < .01. Gender coded as female=1, male=-1.

Measure		n	Mean	SD	t	df	р
T1 ADHD-I	Dropouts	14	19.64	4.396	1.869	220	.063
	Completed	208	16.90	5.371			
T1 ADHD-H	Dropouts	15	15.87	5.383	1.133	221	.259
	Completed	208	14.24	5.369			
T1 ADHD*	Dropouts	15	36.60	7.890	2.175	221	.031
	Completed	208	31.14	9.483			
T1 Dependent Stress (sqrt)	Dropouts	15	3.99	1.197	1.503	219	.134
	Completed	206	3.52	1.160			
T1 Depression (sqrt)	Dropouts	13	3.31	0.886	1.795	218	.074
	Completed	207	2.66	1.289			

Table S5. Tests for Selective Attrition.

*Note*. ADHD-I, inattentive ADHD symptoms; ADHD-H, hyperactive/impulsive ADHD symptoms; \* *p* < .05.

## Winsorized Analyses

Outcome Variable	Predictor	β	SE	Est./SE	p	95% CI	<i>R</i> <sup>2</sup>
	Long	gitudinal 7	Total Effe	ct Model			
T3 Depression	T1 ADHD (c)	.164	.084	1.942	.052	[0.005-0.324]	.259
	T1 Depression**	.386	.083	4.658	<.001	[0.224-0.549]	
	Age	.094	.060	1.566	.117	[-0.028-0.209]	
	Gender	.102	.065	1.562	.118	[-0.028-0.229]	
	Longi	tudinal M	ediation P	ath Model			
T2 Dependent Stress	T1 ADHD (a)**	.190	.060	3.183	.001	[0.071-0.305]	.396
12 Dependent Stress	T1 Dependent Stress**	.516	.058	8.955	<.001	[0.401-0.627]	
	Age	.079	.057	1.390	.164	[-0.030-0.192]	
	Gender	007	.052	-0.143	.886	[-0.110-0.092]	
T3 Depression	T1 ADHD (direct effect c')	.100	.082	1.227	.220	[-0.063-0.258]	.325
	T1 Depression**	.318	.083	3.817	<.001	[0.154-0.480]	
	T2 Dependent Stress (b)**	.268	.065	4.125	<.001	[0.139-0.392]	
	Age	.070	.057	1.229	.219	[-0.045-0.180]	
	Gender	.084	.063	1.320	.187	[-0.042-0.206]	
	Longitudinal	Mediation	Path Mo	del Indirect	Effect		
T1 ADHD $\rightarrow$ T2 Dep	endent Stress $\rightarrow$ T3 Depression*	.051	.020	2.486	.013	[0.016-0.095]	

Table S6. Winsorized ADHD, Dependent Stress, and Depression Mediation Model.

*Note*. T1, time-point 1; T2, time-point 2; T3, time-point 3. \* p < .05. \*\* p < .01. Gender coded as female=2, male=1.

Outcome Variable	Predictor	β	SE	Est./SE	р	95% CI	<i>R</i> <sup>2</sup>
	Inattentive S	ymptom E	Dimensio	on			
	Longitudinal	Total Eff	ect Mod	el			
T3 Depression	T1 ADHD-I (c)*	.186	.082	2.285	.022	[0.023-0.341]	.266
	T1 Depression**	.382	.078	4.876	<.001	[0.228-0.533]	
	Age	.086	.061	1.419	.156	[-0.038-0.202]	
	Gender	.099	.064	1.534	.125	[-0.028-0.224]	
	Longitudinal N	<b>I</b> ediation	Path Mo	odel			
T2 Dependent Stress	T1 ADHD-I (a)**	.189	.059	3.190	.001	[0.072-0.301]	.397
	T1 Dependent Stress**	.522	.055	9.453	<.001	[0.410-0.627]	
	Age	.071	.057	1.257	.209	[-0.038-0.185]	
	Gender	011	.051	-0.219	.827	[-0.112-0.086]	
T3 Depression	T1 ADHD- I (direct effect c')	.126	.082	1.532	.125	[-0.039-0.286]	.33
	T2 Dependent Stress (b)**	.263	.064	4.098	<.001	[0.135-0.385]	
	T1 Depression**	.312	.080	3.882	<.001	[0.152-0.467]	
	Age	.065	.058	1.130	.259	[-0.051-0.176]	
	Gender	.083	.063	1.331	.183	[-0.044-0.202]	
	Longitudinal Mediatio	n Path Mo	del Indi	rect Effects			
T1 ADHD-I $\rightarrow$ T2 Dep	bendent Stress $\rightarrow$ T3 Depression*	.050	.020	2.480	.013	[0.015-0.093]	
	Hyperactive/Impul	sive Symp	tom Di	mension			
	Longitudinal	Total Eff	ect Mod	el			
T3 Depression	T1 ADHD-H (c)	.077	.078	0.984	.325	[-0.076-0.228]	.24
-	T1 Depression**	.441	.076	5.770	<.001	[0.287-0.587]	
	Age	.101	.060	1.678	.093	[-0.021-0.217]	
	Gender	.088	.066	1.335	.182	[-0.043-0.217]	
	Longitudinal N	<b>I</b> ediation	Path Mo	odel			
T2 Dependent Stress	T1 ADHD-H (a)*	.123	.057	2.146	.032	[0.011-0.234]	.38
*	T1 Dependent Stress**	.562	.055	10.200	<.001	[0.448-0.666]	
	Age	.082	.057	1.435	.151	[-0.027-0.197]	
	Gender	017	.053	-0.327	.744	[-0.122-0.086]	
T3 Depression	T1 ADHD-H (direct effect c')	.032	.075	0.432	.666	[-0.116-0.179]	.31:
I to the	T2 Dependent Stress (b)**	.287	.066	4.372	<.001	[0.155-0.412]	
	T1 Depression**	.353	.079	4.488	<.001	[0.195-0.500]	
	Age	.073	.057	1.263	.206	[-0.043-0.183]	
	Gender	.074	.064	1.159	.246	[-0.052-0.198]	
	Longitudinal Mediatio						
	pendent Stress $\rightarrow$ T3 Depression	.035	.019	1.871	.061	[0.003-0.076]	

Table S7. Winsorized Longitudinal ADHD Inattentive and Hyperactive/Impulsive Symptom Dimension Stress Generation Mediation Models.

*Note*. ADHD-I, inattentive ADHD symptoms; ADHD-H, hyperactive/impulsive ADHD symptoms; T1, time-point 1; T2, time-point 2; T3, time-point 3. \* p < .05. \*\* p < .01. Gender coded as female=2, male=1.

Outcome Variable	Predictor	β	SE	Est./SE	р	95% CI	$R^2$
	Long	gitudinal T	otal Effe	ect Model			
T3 Depression	T1 ADHD (c)	.139	.087	1.593	.111	[-0.036-0.304]	.269
	Gender x T1ADHD	.104	.069	1.501	.133	[-0.034-0.237]	
	T1 Depression**	.370	.083	4.441	<.001	[0.206-0.534]	
	Age	.104	.060	1.725	.085	[-0.020-0.219]	
	Gender	.096	.066	1.453	.146	[-0.036-0.224]	
	Longit	udinal Me	ediation I	Path Model			
T2 Dependent Stress	T1 ADHD (a)**	.185	.065	2.844	.004	[0.051-0.305]	.347
	Gender x T1ADHD	.016	.060	0.268	.789	[-0.098-0.137]	
	T1 Dependent Stress**	.514	.059	8.744	<.001	[0.397-0.627]	
	Age	.081	.058	1.402	.161	[-0.030-0.194]	
	Gender	008	.052	-0.152	.879	[-0.112-0.092]	
T3 Depression	T1 ADHD (direct effect c')	.104	.082	1.269	.205	[-0.058-0.263]	1.482
	T1 Depression**	.317	.083	3.812	<.001	[0.153-0.476]	
	T2 Dependent Stress (b)**	.245	.090	2.729	.006	[0.057-0.414]	
	Gender x T2 Dependent Stress	.038	.086	.443	.658	[-0.133-0.208]	
	Age	.068	.057	1.208	.227	[-0.046-0.178]	
	Gender	.086	.065	1.315	.188	[-0.045-0.210]	
	Longitudinal I	Mediation	Path Mo	del Indirect	Effect		
T1 ADHD $\rightarrow$ T2 Dep	endent Stress $\rightarrow$ T3 Depression*	.045	.023	1.975	.048	[0.006-0.094]	
<i>Vote</i> . T1, time-point 1;	T2, time-point 2; T3, time-point 3.	* <i>p</i> < .05	. ** <i>p</i> < .	01. Gender	coded as fe	emale=1, male=-	

Table S8. Winsorized Gender Moderation of Longitudinal ADHD Symptom Stress Generation and Depression Model.

*Note.* T1, time-point 1; T2, time-point 2; T3, time-point 3. \* p < .05. \*\* p < .01. Gender coded as female=1, male=1.

Outcome Variable	Predictor	β	SE	Est./SE	р	95% CI	$R^2$
	Inattentive Sy	mptom I	Dimensio	on			
	Longitudinal	Total Eff	ect Mod	el			
T3 Depression	T1 ADHD-I (c)	.162	.084	1.943	.052	[-0.0020326]	.27
	Gender x T1 ADHD-I	.112	.071	1.590	.112	[-0.031-0.245]	
	T1 Depression**	.368	.077	4.790	<.001	[0.216-0.518]	
	Age	.088	.061	1.442	.149	[-0.037-0.202]	
	Gender	.094	.065	1.445	.148	[-0.033-0.220]	
	Longitudinal M	Iediation	Path Mo	odel			
T2 Dependent Stress	T1 ADHD-I (a)*	.188	.062	3.049	.002	[0.063-0.302]	.39
	Gender x T1ADHD-I	.005	.054	0.085	.932	[-0.098-0.113]	
	T1 Dependent Stress**	.521	.056	9.333	<.001	[0.408-0.628]	
	Age	.072	.057	1.253	.210	[-0.038-0.186]	
	Gender	011	.051	-0.220	.826	[-0.113-0.086]	
T3 Depression	T1 ADHD-I (direct effect c')	.133	.081	1.637	.102	[-0.031-0.290]	.32
•	T2 Dependent Stress (b)*	.234	.091	2.580	.010	[0.045-0.402]	
	Gender x T2 Dependent Stress	.047	.087	0.542	.588	[-0.126-0.219]	
	T1 Depression**	.310	.080	3.888	<.001	[0.1490463]	
	Age	.063	.057	1.098	.272	[-0.053-0.172]	
	Gender	.086	.065	1.336	.182	[-0.045-0.208]	
	Longitudinal Mediation						
T1 ADHD-I $\rightarrow$ T2 Det	bendent Stress $\rightarrow$ T3 Depression*	.044	.022	1.972	.049	[0.005-0.093]	
1	Hyperactive/Impuls		otom Dii	mension			
	Longitudinal						
T3 Depression	T1 ADHD-H (c)	.059	.080	0.739	.460	[-0.101-0.215]	.24
1	Gender x T1 ADHD-H	.068	.067	1.016	.310	[-0.066-0.199]	
	T1 Depression**	.431	.078	5.540	<.001	[0.274-0.580]	
	Age	.112	.060	1.849	.064	[-0.012-0.227]	
	Gender	.084	.067	1.253	.210	[-0.050-0.213]	
	Longitudinal N					[]	
T2 Dependent Stress	T1 ADHD-H (a)	.114	.062	1.841	.066	[-0.012-0.233]	.38
	Gender x T1ADHD-H	.025	.061	0.402	.688	[-0.093-0.146]	
	T1 Dependent Stress**	.559	.057	9.878	<.001	[0.444-0.666]	
	Age	.086	.058	1.480	.139	[-0.025-0.201]	
	Gender	018	.056	-0.342	.733	[-0.126-0.087]	
T3 Depression	T1 ADHD-H (direct effect c')	.033	.075	0.441	.659	[-0.117-0.180]	.31
15 Depression	T2 Dependent Stress (b)**	.033	.075	3.015	.003	[0.081-0.436]	.51
	Gender x T2 Dependent Stress						
	T1 Depression**	.030 .352	.086 .079	.353 4.485	.724 <.001	[-0.140-0.200] [0.195-0.501]	
	Age	.071	.057	1.247	.212	[-0.045-0.180]	
	Gender	.076	.066	1.152	.249	[-0.056-0.202]	
	Longitudinal Mediatio				100	1000000000	
	bendent Stress $\rightarrow$ T3 Depression ve ADHD symptoms: ADHD-H, hy	.031	.020	1.507	.132	[-0.003-0.076]	

Table S9. Winsorized Gender Moderation of Longitudinal ADHD Inattentive and Hyperactive/Impulsive Symptom Dimension Stress Generation Models

*Note*. ADHD-I, inattentive ADHD symptoms; ADHD-H, hyperactive/impulsive ADHD symptoms; T1, time-point 1; T2, time-point 2; T3, time-point 3. \* p < .05. \*\* p < .01. Gender coded as female=1, male=-1.