

## Supplementary Materials

Supplemental Table 1. Association between education and literacy, overall and stratified by educational attainment

	$\beta$	95% CI
Whole sample	0.29	(0.28, 0.30)
$\geq 13$ years	0.28	(0.26, 0.31)
$\leq 12$ years	0.27	(0.25, 0.28)

Education was z-scored based on the distribution in the full sample, so 1 unit higher value of education equals 3 years of schooling.

Literacy: z-scored literacy score with 1 SD =2 on a 10-point scale.

Models adjusted for age, sex, race/ethnicity, self-rated child health status, and five indicators of early life SES combined into a single scale including mother's and father's educational attainment, father's occupational status, birth in southern US, and rural residence during childhood.

Supplemental Table 2. Association between literacy and depressive symptoms, overall and stratified by educational attainment

	$\beta$	95% CI
Whole sample	-0.20	(-0.23, -0.18)
$\geq 13$ years	-0.06	(-0.09, -0.02)
$\leq 12$ years	-0.19	(-0.22, -0.15)

Education was z-scored based on the distribution in the full sample, so 1 unit higher value of education equals 3 years of schooling.

Literacy: z-scored literacy score with 1 SD =2 on a 10-point scale.

Models adjusted for age, sex, race/ethnicity, self-rated child health status, and five indicators of early life SES combined into a single scale including mother's and father's educational attainment, father's occupational status, birth in southern US, and rural residence during childhood.

Supplemental Table 3. Total, Natural Direct and Natural Indirect Effects for Depressive Symptoms Using Baron-Kenney and Inverse Odds Ratio Weighting (IORW) By Education Subgroups

Treatment Effects <sup>a,b</sup>	Baron and Kenny		IORW	
	$\beta$	95% CI <sup>c</sup>	$\beta$	95% CI <sup>c</sup>
$\leq 8$ years of schooling (N=1,978)				
Total		-0.46 (-0.60, -0.32)		
Natural Direct	-0.43	(-0.57, -0.29)	-0.26	(-0.59, 0.01)
Natural Indirect	-0.04	(-0.07, -0.02)	-0.20	(-0.43, 0.03)
9-12 years of schooling (N=8,430)				
Total		-0.60 (-0.72, -0.48)		
Natural Direct	-0.56	(-0.68, -0.44)	-0.55	(-0.68, -0.42)
Natural Indirect	-0.04	(-0.07, -0.03)	-0.05	(-0.11, 0.00)
13-15 years of schooling (N=3,266)				
Total		-0.19 (-0.39, 0.01)		
Natural Direct	-0.18	(-0.38, 0.03)	-0.18	(-0.38, 0.05)
Natural Indirect	-0.01	(-0.04, 0.00)	-0.02	(-0.09, 0.03)
16+ years of schooling (N=3,044)				
Total		-0.31 (-0.55, -0.07)		
Natural Direct	-0.33	(-0.58, -0.09)	-0.35	(-0.80, 0.18)
Natural Indirect	0.02	(0.00, 0.05)	0.05	(-0.46, 0.43)

<sup>a</sup>Education was z-scored based on the distribution in the full sample, so 1 unit higher value of education = 3 years of schooling.

Mediator: z-scored literacy score with one standard deviation =2.

<sup>b</sup>Covariates: age, sex, race/ethnicity, self-rated child health status, and five indicators of early life SES combined into a single scale including mother's and father's educational attainment, father's occupational status, birth in southern US, and rural residence during childhood.

<sup>c</sup>Obtained using a nonparametric bootstrap

<sup>d</sup>Estimation of total effects is the same for Baron and Kenny and inverse odds ratio weighting