

1 **Negative life events, emotions and psychological difficulties as determinants**  
2 **of salivary cortisol in Belgian primary school children.**

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22 cortisol

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29

30 **ABSTRACT**

31

32 **PURPOSE:** This paper describes whether children's life events, emotions and psychological  
33 difficulties are related to their salivary cortisol patterns and whether this is different between  
34 sexes.

35 **METHODS:** In 385 children (5 to 10 years old) participating in the ChiBS study, salivary  
36 cortisol samples were collected when waking up, 30 minutes and 60 minutes after wake up  
37 and in the evening on two consecutive weekdays. Moreover, data on children's life events,  
38 emotions and difficulties were collected. Statistical analysis was done separately for boys and  
39 girls by multilevel growth curve modelling with adjustments for age, body mass index, socio-  
40 economic status and wake up time.

41 **RESULTS:** In boys and girls with more negative life events during the last three months, the  
42 diurnal cortisol slope was steeper (more decline). Boys with higher self-reported happiness  
43 showed lower overall, morning and evening cortisol levels. In contrast, the diurnal slope was  
44 steeper (more decline) in boys with emotional problems due to higher morning values. In  
45 girls, peer problems were associated with lower overall and morning cortisol levels.

46 **CONCLUSIONS:** Children's salivary cortisol patterns were related to some negative life  
47 events, emotions and difficulties, although differently in boys and girls. As such, sex-  
48 differences in HPA functioning are already present in young children. Most findings support  
49 the upregulation of the cortisol response to stress, although lower morning values were found  
50 in the presence of peer problems in girls. Future studies should focus on sex differences,  
51 positive emotions and the diurnal cortisol slope.

52

53 **KEYWORDS:** salivary cortisol; children; emotions; strengths and difficulties; life events;  
54 stress; sex differences; diurnal slope



56

## 57 **1. Introduction**

58 Problem behaviour and stress are frequent phenomena in children, with prevalence estimates  
59 between 5 and 26% (Brauner and Stephens, 2006). Stress is linked not only to psychological  
60 but also physiological health complaints through behavioural responses and, more  
61 importantly, changes in the neuroendocrine system (Cohen et al., 2007). One of the major  
62 neuroendocrine systems adapting the organisms to stress situations, is the hypothalamus-  
63 pituitary-adrenal (HPA) axis with cortisol as hormonal end product.

64 Cortisol secretion has a circadian rhythm with lowest levels in the first half of the night and a  
65 peak in the early morning. Apart from this circadian rhythm, there is also a cortisol awakening  
66 response (CAR) showing a quick cortisol increase within 30 minutes after wake up (Fries et  
67 al., 2009). Salivary cortisol is a reliable reflection of serum free cortisol and due to its non-  
68 invasive character, it is routinely used as a stress biomarker in children (Tornhage, 2009).  
69 These cortisol patterns can be influenced by stress exposure, showing the psycho-  
70 physiological pathway through which psychosocial factors could influence health (Cohen et  
71 al., 2007). As such, research on the associations between psychometric data and cortisol  
72 patterns in children can help in disentangling the HPA functioning, in identifying  
73 psychobiological developmental pathways and in the prevention of stress-induced pathology.

74

75 Negative life events have been associated with both emotional and behavioural symptoms in  
76 children (Grant et al., 2004; Timmermans et al., 2010) and children exposed to a moderate  
77 degree of this psychosocial load, differed in their cortisol levels (Gustafsson et al., 2006).  
78 Stress has often been associated with higher cortisol values (Selye, 1956; Michaud et al.,  
79 2008). Nevertheless, the associations are quite complex, giving conflicting results and a

80 hyper-/hypo-cortisolism hypothesis was published suggesting that recent exposure to a  
81 stressor may initially elevate cortisol levels, while the HPA axis may develop a counter-  
82 regulatory response of cortisol lowering after extended exposure to stress (Heim et al., 2000).  
83 This hypocortisolism is an allostatic situation characterised by lower morning cortisol, higher  
84 evening cortisol and a flatter diurnal slope and may also be a common phenomenon in  
85 children (Gunnar and Vazquez, 2001). Apart from this, variability in cortisol response is  
86 attributable to the nature of the stressor (social or physical) and also to the person facing it  
87 (emotional response and psychiatric sequelae) (Miller et al., 2007).

88 Furthermore, age and sex differences are observed in the HPA development. In adolescents,  
89 nonlinear age related increases were seen for both basal cortisol and cortisol reactivity and  
90 higher basal cortisol and cortisol reactivity were seen in pubertal girls compared to boys  
91 (Netherton et al., 2004; Gunnar et al., 2009). Most of the available research has been done on  
92 pubertal children and only few data are available in young children. Nevertheless, puberty-  
93 related increases in stress response and emotional reactivity have been reported (Spear, 2009).  
94 It is still unclear whether sex differences also exist in young children in which pubertal  
95 hormonal pathways are not yet activated. Possibly, the demonstrated sex differences in  
96 psychological functioning and development (Crick and Zahn-Waxler, 2003) could explain sex  
97 differences in cortisol reactivity.

98

99 To fill this research gap, we investigated the response of cortisol patterns on challenges during  
100 children's development, in a non-clinical, healthy population of 5-10 year old children. This  
101 was done by studying the relationship of healthy children's negative life events, emotions and  
102 difficulties with their salivary cortisol patterns (overall elevation, diurnal slope and CAR).  
103 Special focus is dedicated to sex differences in these preadolescent children. An advanced  
104 multilevel model enabled a detailed analysis of cortisol patterns allowing to simultaneously

105 assess all parameters related to overall concentrations as well as CAR and diurnal slope  
106 (Hruschka et al., 2005; Adam, 2006). Moreover, apart from several stress-inducing  
107 psychometric data (negative events, emotions and difficulties), also the role of positive  
108 emotions is considered, which is new for this young age group.

109

## 110 **2. Methods**

### 111 **2.1. Participants and general procedures**

112 Participating children were part of the Belgian control region (i.e. Aalter, a city in Flanders,  
113 the northern, Dutch-speaking part of Belgium) of the IDEFICS study, funded within the  
114 European Sixth Framework Programme. The aim of IDEFICS was to identify and prevent  
115 dietary- and lifestyle-induced health effects in infants and children (Ahrens et al., 2011). In  
116 Belgium, children were selected for IDEFICS by random cluster sampling (all children  
117 derived from a selection of schools in the control city) and they could only participate after  
118 written informed consent of the parents.

119 The data used in this paper were collected from February 2010 to June 2010. The  
120 participating children were at that time between 5 and 10 years old. The IDEFICS children in  
121 the Belgian control region also participated in a sub-study (ChiBS, i.e. ‘Children’s Body  
122 Composition and Stress’) to measure stress and to examine the relationship between stress and  
123 development of body composition. Stress was measured biologically by assessing salivary  
124 cortisol, as well as psychosocially via questionnaires. The study was conducted according to  
125 the guidelines laid down in the Declaration of Helsinki and the project protocol was approved  
126 by the Ethics Committee of the Ghent University Hospital.

127 Although 750 children participated in the control region of Belgium, only 444 children  
128 provided voluntary salivary cortisol samples and 492 parent-child couples completed the

129 necessary questionnaires. Eventually, 385 children were included for statistical analysis. No  
130 differences in psychometric, salivary cortisol or socio-demographic data were observed  
131 between the included and excluded children.

132

## 133 **2.2. Questionnaires on life events, emotions and difficulties**

### 134 Parental questionnaire

135 The parents were asked to complete the ‘Strengths and Difficulties Questionnaire’ (SDQ), a  
136 self-administered questionnaire on their children’s difficulties over the last six months  
137 (Goodman, 1997). For each statement, parents could give three possible answers: ‘not true’,  
138 ‘somewhat true’ and ‘certainly true’. The original SDQ consists of 5 subscales: emotional  
139 symptoms, conduct problems, hyperactivity, peer problems and a prosocial scale. The SDQ  
140 was part of the IDEFICS study, except for the hyperactivity scale which was not conducted. A  
141 ‘difficulties’ score was calculated by summing up the subscales for emotional symptoms,  
142 conduct problems and peer problems, in accordance to the questionnaire manual. The  
143 prosocial scale was considered as a separate concept namely as a strength.

144

### 145 Child questionnaire

146 The children were individually interviewed by field workers at school to assess life events and  
147 emotions.

148 *Life events.* The ‘Coddington Life Events Scale’ for children (CLES-C) (Coddington, 1972), a  
149 tool for clinicians, was used to identify potential stress-inducing events. The English  
150 questionnaire was professionally translated into Dutch and translated back into English. This  
151 validated 36-item questionnaire assesses the frequency and timing of events relevant for this  
152 age group during the last year and it results in a ‘life change units’ score for different time  
153 spans (0-3 months ago, 0- 6 months ago, 0-9 months ago and 0-12 months ago). Apart from

154 total events (negative and neutral/positive events), separate scores for negative events were  
155 calculated following the questionnaire guidelines.

156 *Emotions.* Children were inquired for their recent feelings. As in the study of Zimmer-  
157 Gembeck, the feelings anger, anxiety, sadness and happiness were rated on a 0 to 10 Likert-  
158 scale (Zimmer-Gembeck et al., 2009). To help the children to understand the feelings, pictures  
159 from a social skills training game for very young children (Dupondt, 1992) were displayed  
160 simultaneously.

161

### 162 **2.3. Salivary cortisol**

163 Saliva was collected into Salivette synthetic swabs especially designed for cortisol analysis  
164 (Sarstedt, Germany). The participants were asked to collect saliva during two consecutive  
165 weekdays at four time points: immediately after wake up, 30 minutes after wake up, 60  
166 minutes after wake up and in the evening between 1900h and 2000h. To standardize sample  
167 collection, sampling instructions for the children and their parents were provided in a manual:  
168 the children were asked to sample when healthy and on a normal day; to strictly respect the  
169 time points; not to eat, drink or brush their teeth in the hour before collection; to avoid  
170 physical activity two hours before sampling; and to avoid caffeine-rich drinks and minimize  
171 medication on the sampling days. The parents were also asked to fill in a checklist  
172 about instruction compliance.

173 Adherence to the sampling points was strictly requested as this may partially invalidate  
174 cortisol results (Kudielka et al., 2003). We found that cortisol concentrations differed between  
175 parental reported ‘time compliers’ and ‘time non-compliers’ (Michels et al., 2011). Based on  
176 these results, morning samples collected more than 5 minutes different from the requested  
177 time point and evening samples not collected between 7 and 9 PM, were excluded.  
178 Furthermore, samples of corticosteroid-users were also excluded (N=5).



179 The Salivettes were centrifuged for 5 minutes at 3000 RPM (Jouan CR412 centrifuge) and the  
180 filtrates were stored at -20 °C. Salivary cortisol was assayed within the first month after  
181 collection in the routine laboratory of the Ghent University Hospital on a Modular E 170  
182 immunoanalyser system (Roche Diagnostics, Mannheim, Germany) using the Roche Cobas  
183 Cortisol assay. Details of this analysis technique are described elsewhere (van Aken et al.,  
184 2003). This competitive electrochemiluminescence immunoassay (ECLIA) with a measuring  
185 range of 0.018 - 63.4 µg/dl (0.49-1748.95 nmol/L) had an inter-assay coefficient of variation  
186 of 3.9% and an intra-assay coefficient of variation of 1.9% while for samples near the lower  
187 detection limit the coefficients of variation were 12.7% and 10.2%, respectively (based on  
188 laboratory's internal quality assessment). The cortisol concentrations from the analysis  
189 (µg/dL) were converted into SI units (nmol/L) by multiplying the values with a conversion  
190 factor of 27.586 (Young and Huth, 1998). More details and reference ranges on the cortisol  
191 values in this population were published elsewhere (Michels et al., 2011).

192

#### 193 **2.4. Confounding variables**

194 Based on previous research on cortisol values, age, socioeconomic status, wake up time and  
195 body mass index (BMI) z-score were considered as potential confounding variables (Adam  
196 and Kumari, 2009). The parents completed a general questionnaire on demographic  
197 characteristics. The highest educational qualification of both parents was assessed according  
198 to the International Standard Classification of Education (ISCED, (Unesco, 2010)). ISCED  
199 levels 5 and 6 were collapsed to level 5. The highest ISCED level of both parents was  
200 considered as a proxy for socioeconomic status. Day-specific wake up time was reported in  
201 the parental checklist. Weight was recorded with an electronic scale (TANITA BC 420 SMA)  
202 to the nearest 0.1 kg and height was measured with a stadiometer (SECA 225) to the nearest  
203 0.1 cm. For the weight and height measurement, the children wore only underwear and T-

204 shirts. The BMI z-score was obtained by adjusting the children's BMI  
205 (BMI=weight(kg)/height(m)<sup>2</sup>) for age and sex (Cole et al., 2000).

206

## 207 **2.5. Statistical analyses**

208 Due to a skewed distribution, cortisol concentrations were transformed by the natural  
209 logarithm. Mann-Whitney U test showed sex differences in psychometric data and sex  
210 differences were also observed in the exploratory correlation analyses. Therefore, the  
211 statistical model was built for girls and boys separately. Hierarchical linear modelling (HLM)  
212 was used to analyse the relation between the children's cortisol pattern and questionnaire data  
213 (life events, emotions and difficulties), adjusted for potential confounders (age, BMI, parental  
214 education and wake up time). HLM is a variant of multiple linear regression useful for data  
215 with a nested design, which is the case in this study as repeated cortisol measurements were  
216 obtained for each participating child. Therefore, a two-level model on the dependent variable  
217 'cortisol' was used with the intra-individual parameters modelled at level 1 (cortisol pattern  
218 created by time of day) and the inter-individual parameters (questionnaire data and the  
219 personal characteristics as possible confounders) at level 2. HLM is increasingly used and has  
220 its advantages when analysing cortisol data: a high tolerance for within- and between-subject  
221 variation in sampling time, simultaneous modelling of multiple cortisol parameters (elevation,  
222 diurnal slope and cortisol awakening response) and added statistical power because of the  
223 within-person repeated-measures design (Hruschka et al., 2005). The HLM was performed in  
224 the HLM/2L program (version 7.0), using an approach similar to the one published by Adam  
225 (Adam, 2006). The significance level was set to  $p < 0.05$ .

226 At level 1, the child's cortisol values were predicted by the time of day, to estimate the shape  
227 of each child's cortisol curve during the day. Time of day values were expressed as 'number

228 of hours since wake up' for each participant each day and centred to midday as six hours post-  
229 awakening. A curvilinear model did not fit better than the linear model. To characterise the  
230 CAR, a design variable was created assigning the value 1 to the sample taken 30 minutes after  
231 wake up, and the value 0 to all other samples. By representing the CAR as a separate variable  
232 in the model, the CAR became a separate coefficient that could be predicted independently of  
233 the other parameters, such as the diurnal slope. A dummy variable for day of measurement  
234 was included to account for possible systematic cortisol differences across days. The reported  
235 day-specific wake up time, considered as a cortisol-confounder, was also included as a level 1  
236 parameter because of its day-dependence.

237 In an exploratory analysis, each relevant parameter resulting from the questionnaires (total  
238 and negative events 0-3, 0-6, 0-9 and 0-12 months ago; the emotions happy, anger, anxiety,  
239 and sadness; and the SDQ-scores) was entered as a level 2 predictor of each of the relevant  
240 level 1 predictors (intercept, slope and CAR) and these models were adjusted for potential  
241 confounders (age, BMI, parental education and wake up time). The significant level 2  
242 predictors were then entered simultaneously (all remained significant) to result in one model  
243 although also the other level 2 predictors were retested on their significance in this model. No  
244 multicollinearity was detected in the final model using the tau-matrix. Post-hoc HLM analyses  
245 were performed to examine the effect of the significant level 2 predictors on morning and  
246 evening cortisol by entering a noncentered 'time since wake up' or by centering at 12 hours  
247 post-awakening, respectively.

248 Maximal effects of the psychosocial factors on cortisol concentrations in our population can  
249 be calculated as follows: (% difference/scale point, as displayed in Table 2 or 3) \* (range of  
250 this scale in the sample, as displayed in Table 1). Nevertheless, these predictions should be  
251 interpreted with caution as they may be influenced by outliers.

252

### 253 3. Results

254 In total, 183 boys and 202 girls were included in this study. Descriptive data resulting from  
255 the questionnaires, salivary cortisol samples and possible confounding variables are provided  
256 in Table 1. No significant differences between boys and girls were observed for salivary  
257 cortisol and the sociodemographic characteristics, while anxiety ( $p=0.015$ ), sadness ( $p=0.001$ )  
258 and prosocial behaviour ( $p=0.004$ ) were higher in girls and conduct problems ( $p<0.001$ ) were  
259 higher in boys. When using the multilevel model not stratified for sex, no sex difference was  
260 seen in overall mean cortisol, although girls showed somewhat steeper diurnal slope ( $p=0.30$ ,  
261 0.9% higher).

#### 262 (Insert Table 1)

263 Based on the intra-class correlation, the between-subject variance in boys determined 32.8%  
264 of the total cortisol variance, while their within-subject variance across time was 67.2%. In  
265 girls, the between- and within-subject variance were 38.7% and 61.3%, respectively. Boys  
266 and girls showed the expected diurnal slope, with higher levels in the morning and an average  
267 decline of 15.8% per hour for boys and 15.6% per hour for girls. A CAR increase of 21.3%  
268 and 26.1% was seen, for boys and girls respectively. Wake up time was significant in both  
269 boys and girls, with a maximal 28.56% and 48.95% cortisol change, respectively. BMI was  
270 associated with CAR in both boys (maximum 9.45%) and girls (maximum 26.4%) and also  
271 with the diurnal slope in boys (maximum 0.2%). Higher cortisol with increasing age was only  
272 found in girls (maximum 44.2%).

273

274 Table 2 and 3 provide the final hierarchical linear model results for boys and girls,  
275 respectively. For level 2, only variables with significant effects were retained.

276 In boys, overall cortisol values were lower among those with higher levels of self-  
277 reported happiness, even after adjusting for negative emotions. Diurnal cortisol slope was  
278 steeper in boys having a high negative event score in the last three months and having a high  
279 emotional symptom score or total score based on the SDQ. Levels of anger, anxiety, sadness,  
280 other SDQ subscales, total event scores and negative event scores on longer time-period were  
281 not significantly associated with any of the cortisol pattern parameters. Remarkably, also the  
282 total SDQ difficulties score was significant, although to a lesser extent than the emotional  
283 subscale. Post-hoc analyses in Table 4 showed lower morning and evening cortisol levels in  
284 boys with a high score on happiness and a higher morning cortisol levels in boys with a high  
285 emotional symptoms score.

286 In girls, overall cortisol values were negatively associated with peer problems and the  
287 diurnal cortisol slope was steeper when having a high negative event score in the last three  
288 months. Levels of happiness, anger, anxiety, sadness, other SDQ subscales, total event scores  
289 and negative event scores on longer time-period were not significantly associated with any of  
290 the cortisol pattern parameters. Post-hoc analyses in Table 4 showed lower cortisol morning  
291 levels in girls with peer problems.

292 The maximal cortisol difference between lowest and highest psychometric score was  
293 2.2% in boys and 1.7% in girls for negative life events during the last three months, 3.6% for  
294 emotional symptoms in boys, 25.2% for happiness in boys and 26.6% for peer problems in  
295 girls.

296 **(Insert Table 2, 3 and 4)**

297

## 298 **4. Discussion**

299 The salivary cortisol concentrations from this child population showed a clearly significant  
300 diurnal pattern with higher morning and lower evening values and a less clear, although  
301 significant, CAR. The diurnal slope was comparable to a similar child study (Adam, 2006),  
302 but the CAR was quite low as not all children showed a morning increase. This was recently  
303 described in detail (Michels et al., 2011). The higher within-person compared to between-  
304 person variability clearly illustrated the impact of collection time resulting in a broad diurnal  
305 pattern. Age was a significant and powerful determinant for cortisol in girls, while BMI and  
306 wake up time were significant in both boys and girls. Several associations of negative events,  
307 emotions and difficulties were observed, with the strongest for happiness in boys (21.6%  
308 cortisol difference between lowest and highest happiness) and for peer problems in girls  
309 (22.4% cortisol difference between lowest and highest peer problems) (see methods for  
310 formula).

#### 311 **4.1. Overall sex differences**

312 The association of life events, difficulties and emotions with salivary cortisol found in this  
313 study was different in boys and girls. Indeed, sex-specific stress-cortisol relations have been  
314 previously published but are conflicting as e.g. a newly validated questionnaire on symptoms,  
315 emotions, events and coping found positive correlations with cortisol only in girls (Osika et  
316 al., 2007), whereas in another study cortisol values were positively correlated with distress  
317 only in boys (Vigil et al., 2010). Almost all of these sex-specific associations were done in  
318 children starting from 10 years old or older and as such covering adolescence. Still, a study on  
319 5-year olds showed sex differences in the association with psychometric data giving  
320 significance of hyperactivity and emotional problems in boys and of positive emotions in girls  
321 (Hatzinger et al., 2007).

322 Several aspects could explain these sex differences in cortisol associations. First of all, sex  
323 differences on the HPA-axis itself have been published (Netherton et al., 2004; Gunnar et al.,  
324 2009). The literature overall indicates higher basal and stress-challenged cortisol in girls  
325 (Netherton et al., 2004; Rosmalen et al., 2005; Hatzinger et al., 2007; Gunnar et al., 2009),  
326 although this was not always the case in preadolescent children (Netherton et al., 2004;  
327 Gunnar et al., 2009). In our study, no overall cortisol sex differences and only a slightly  
328 steeper diurnal slope in girls were detected. Secondly, differences in boys and girls have  
329 regularly been shown in the prevalence, developmental pathways and manifestation of  
330 psychopathology (Crick and Zahn-Waxler, 2003) and in handling stressful situations (Hampel  
331 and Petermann, 2005). After all, girls are considered more mature, have more advanced  
332 language skills and show more empathic and prosocial responses than boys during childhood  
333 (Crick and Zahn-Waxler, 2003). In addition, gender could be a moderator in the relation  
334 between symptoms and subjective well-being (Derdikman-Eiron et al., 2011). So, the sex  
335 differences present in the psychometric data of this study are in line with general literature:  
336 more sadness, anxiety and prosocial behaviour in girls, while more conduct problems in boys  
337 (Crick and Zahn-Waxler, 2003). In the next paragraphs, these sex differences are examined  
338 further in our group of young children and in relation to the specific psychosocial factors.

#### 339 **4.2. Associations between life events (CLEES) and cortisol patterns**

340 Concerning life events, no associations with cortisol were observed for total event scores but  
341 the diurnal slope was steeper for boys and girls when more negative events occurred during  
342 the last three months. This indicates that stress researchers should also consider the negative  
343 event score separately and not only the total event score that includes also some  
344 neutral/positive events. A recent study using the CLES in 9 to 16 year old children also found  
345 no association with wake up and evening cortisol, although the steepness of the diurnal slope

346 was depending on the amount of lifetime adversities with a steeper slope in children having a  
347 moderate amount of adversities and a less steeper slope in children with a high amount of  
348 adversities(Gustafsson et al., 2010). A possible explanation of this different result, is the time  
349 frame in which the events took place. Our observed steeper slope for children with more  
350 negative events might be explained by only considering events that took place during the last  
351 year. In contrast, the study of Gustafsson used lifetime adversities and suggested that the  
352 accumulation of adversities over time might be a trigger to develop the counter-regulatory  
353 hypocortisolism. Overall, the calculated cortisol difference in the presence of negative life  
354 events was only minimal. Furthermore, the questionnaire only measured the occurrence of  
355 events and not the subjective stress perception or coping. So, it is not known whether the  
356 reported events were perceived as stressful and how the children dealt with it (Miller et al.,  
357 2007). Consequently, this could have disturbed the ability to observe stronger associations.

#### 358 **4.3. Associations between behavioural difficulties (SDQ) and cortisol patterns**

359 The impact of SDQ difficulties has already been related with increased evening cortisol  
360 (Gustaffson 2006). Considering the behavioural difficulties, total score, the emotional scale  
361 and the peer problem scale were related to cortisol. No significance of conduct problems was  
362 seen, which was in line with previous research in 10 to 12 year olds (Sondeijker et al., 2007)  
363 and in 5 year olds using the same questionnaire (Hatzinger et al., 2007).

364 For boys, emotional symptoms and total SDQ score were associated with a higher slope and  
365 higher morning cortisol. This is quite in line with the study of Hatzinger et al. (2007)  
366 demonstrating a positive association between emotional symptoms and mean morning cortisol  
367 in boys , although they did not examine the diurnal slope. Indeed, a positive association  
368 between children's internalizing/emotional problems and morning cortisol was also seen in  
369 another cross-sectional analysis, while the longitudinal analyses showed negative associations



370 (Ruttle et al., 2011), possibly reflecting the hyper/hypo-cortisolism hypothesis. In our study  
371 and in line with a previous publication (Crick and Zahn-Waxler, 2003), parental  
372 underestimation of emotional problems was higher for girls, which could possibly be  
373 explained by the sometimes undisclosed feelings in girls and by the differential treatment of  
374 sons and daughters by the parents. This underreporting might impede significance in the  
375 associations of emotional problems reported by the parents with cortisol in girls.

376 For peer problems we detected an opposite direction: this was associated with lower cortisol  
377 in girls. As far as we know, no other studies have demonstrated this sex difference in our age  
378 group. Previously, lower cortisol was observed to be related to lower peer status at school in  
379 15-year olds (West et al., 2010), although a study in preschoolers showed highest median  
380 cortisol in the least liked/most disliked children (Gunnar et al., 2003). Sex differences in  
381 children's peer context has been reviewed with girls being more sensitive to the status of their  
382 friendships, more exposed to a wide variety of peer stressors and receiving higher levels of  
383 emotional provisions in their friendships (Rose and Rudolph, 2006). As such, peer problems  
384 may create a strong chronic stress situation in children leading to disturbed cortisol patterns.

#### 385 **4.4. Associations between children self-reported emotions and cortisol patterns**

386 Although parental reported emotional problems were significant in boys, none of the scores  
387 for self-reported negative emotions (anger, sadness and anxiety) were related to cortisol.  
388 Nevertheless, self-reported happiness (positive emotion) was negatively associated with  
389 morning and evening cortisol in boys. This suggests that also positive emotions can have an  
390 influence on cortisol concentrations. Indeed, a longitudinal study showed that positive  
391 emotions could have a protective effect on well-being (Harker and Keltner, 2001). As far as  
392 we know, associations between positive affect and cortisol have not been reported in children,  
393 except for an indirect study demonstrating higher mean morning cortisol in 5-year olds that

394 completed a story, of which only the beginning was fixed, with positive emotions, but only in  
395 girls (Hatzinger et al., 2007). In adults, Lai et al. found a negative association of evening  
396 cortisol with positive emotions and positive affect was more potent to influence cortisol  
397 secretion than its negative counterpart (Lai et al., 2005). Sex differences have been shown as  
398 positive affect was negatively associated with morning cortisol in women and with afternoon  
399 cortisol in men (Polk et al., 2005) and positive psychosocial resources could attenuate the  
400 cortisol response to an acute stressor only in men (Kirschbaum et al., 1995). In our study, we  
401 found only small negative correlations for self-reported happiness in boys, and no significant  
402 correlations in girls (data not shown). Since positive and negative affect are quite independent  
403 (Ryff and Singer, 1998), we cannot directly infer from the significant happiness finding that  
404 elevated cortisol can be interpreted as a sign of unhappiness. Consequently, further research  
405 should elucidate these sex differences and their presence in childhood.

#### 406 **4.5. Associations with the CAR**

407 Psychometric data were not associated with the CAR. A recent meta-analysis found a global  
408 positive relation of the CAR with life stress, but not with negative emotions and only a limited  
409 with positive emotions (Chida and Steptoe, 2009). Nevertheless, the CAR phenomenon in our  
410 study population was difficult to examine as there was a high variability in the CAR with only  
411 half of the children having a morning increase.

#### 412 **4.6. Overall patterns in stress-cortisol associations**

413 Overall, the stress-cortisol relations found in this study were more in line with the stress  
414 hypercortisolism hypothesis. Nevertheless, lower cortisol values were found in girls with peer  
415 problems. This might indicate (1) that the subjective stress assessment in this study mostly  
416 focused on recent stressors, or (2) that hypocortisolism in children is less frequent as it is  
417 mostly a consequence of chronic stress and thus time is needed to be induced. The latter might

418 explain why there are more published hypocortisolism patterns in adolescents than in children  
419 (Bevans et al., 2008). Overall, both hypo- and hypercortisolism have been demonstrated as  
420 deviations from the normal functioning and much of the variability is attributable to the  
421 stressor and person characteristics (Miller et al., 2007). As a result, inconsistency in literature  
422 could be caused by the population characteristics (sex, age and clinical sequelae), the  
423 psychometric data (time perspective, psychological concept and reporter) and the cortisol  
424 methodology (high/low cortisol may have different implications at different times of the day;  
425 used statistics).

#### 426 **4.7. Strengths and limitations**

427 Important strengths of this study were the standardized procedures, the use of different  
428 questionnaires including positive affect, the use of different reporters (child and parent) and  
429 the sophisticated statistics stratified by sex. Some limitations should also be mentioned. First  
430 of all, we only took saliva samples in the morning and evening, leaving noon and afternoon  
431 un-sampled. Nevertheless, morning and evening cortisol samples should be sufficient to study  
432 the diurnal slope (Kraemer et al., 2006). Secondly, more than two days of sampling could  
433 increase the reliability of our results, especially for the CAR (Hellhammer et al., 2007).  
434 Thirdly, we only used a subjective measure of time compliance in the salivary cortisol  
435 sampling since objective measurement of compliance was not feasible in this large  
436 population. We stressed the importance of timing and the exclusion of self-reported non-  
437 compliers can already improve the accuracy (DeSantis et al., 2010). Nevertheless, it is  
438 probable that non-compliant people are the most likely to report their timing incorrectly,  
439 which could lead to missing a part of the morning increase and as such result in the observed  
440 low CAR (Kudielka et al., 2003). Other sampling related factors could also have an influence  
441 on the cortisol pattern, although we tried to restrict them by using an elaborated manual

442 (Adam and Kumari, 2009) and excluding the non-compliant samples (Michels et al., 2011).  
443 Furthermore, we need to consider that the used psychometric questionnaires cannot describe  
444 the whole psychological experience of these children and that over- or underestimation is  
445 possible. Nevertheless, we tried to standardize the interviewing conditions in the absence of  
446 parents and schoolteachers. Moreover, this study was cross-sectional and questionnaires  
447 covered only a short time period (last year's events, six month's difficulties, recent emotions).  
448 Analysing rather trauma of years ago might be more appropriate to unravel the  
449 hypocortisolism hypothesis (Bevans et al., 2008). Nevertheless, it is planned to follow up  
450 these participating children during two years within the ChiBS study to further examine this  
451 aspect.

452

## 453 **5. Conclusion**

454 The relation between psychometric data and cortisol levels predominantly supported a  
455 possible cortisol stimulating effect of stressors in children, although lower cortisol values  
456 were detected for peer problems in girls. The strongest associations with salivary cortisol  
457 were found for happiness and peer problems. Apart from these, we have shown a relationship  
458 for stressors and emotional symptoms with the diurnal slope, emphasizing the need for slope  
459 examination. Furthermore, different associations were observed for boys and girls, suggesting  
460 that the psychometric influences on the stress-system are already sex-specific in preadolescent  
461 children. Especially, we discussed new findings on children's sex-differences in associations  
462 with peer problems and happiness. Consequently, the prevention of stress-induced pathology  
463 should focus on sex differences and also on the aspect of positive affect apart from the  
464 negative affect.

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599 **Tables**

600 **Table 1:** The children's personal and sociodemographic characteristics and descriptive data  
601 from the cortisol values and questionnaires on life events, emotions and difficulties

602 **Table 2:** Hierarchical linear model showing association between children's cortisol and questionnaire  
603 data on life events, emotions and difficulties corrected for relevant confounders in boys

604 **Table 3:** Hierarchical linear model showing association between children's cortisol and questionnaire  
605 data on life events, emotions and difficulties corrected for relevant confounders in girls

606 **Table 4:** Post-hoc analyses for the significant level 2 predictors stratified by sex: effect on morning  
607 (wake up) and evening cortisol

608



609 **Table 1:** The children's personal and sociodemographic characteristics and descriptive data  
 610 from the cortisol values and questionnaires on life events, emotions and difficulties

	Boys (n=183)				Girls (n=202)			
	Mean	SD	Minimum	Maximum	Mean	SD	Minimum	Maximum
<b>Salivary cortisol (nmol/L)</b>								
Immediately after wake up	12.66	6.12	1.66	56.00	13.84	8.96	1.49	76.41
30 minutes after wake up	13.28	8.17	2.07	77.79	14.61	6.96	2.01	55.72
60 minutes after wake up	8.97	5.00	0.74	40.55	9.15	5.98	1.27	44.14
Evening	2.17	1.97	0.52	17.93	2.11	1.82	0.50	14.65
<b>Personal and sociodemographic characteristics</b>								
Age (years)	8.44	1.18	6.21	10.99	8.39	1.20	5.23	10.93
Average wake up time (h; decimal)	6.97	0.45	5.95	8.50	6.95	0.52	5.83	8.28
Body mass index (z-score)	-0.36	1.74	-2.57	2.68	-0.18	1.23	-3.66	4.10
Highest parental occupation (ISCED-level between 0-5)	4.31	0.82	3.00	5.00	4.14	1.00	1.00	5.00
<b>Child psychometric report</b>								
<b><u>Coddington Life Events Scale</u></b>								
Total score last 3 months	50.07	61.63	0	357	44.67	55.66	0	265
Total score last 6 months	61.52	67.04	0	428	55.33	64.59	0	291
Total score last 9 months	68.01	69.52	0	447	65.39	68.04	0	343
Total score last 12 months	81.83	74.04	0	460	81.08	68.46	0	369
Negative event score last 3 months	27.14	43.76	0	220	28.64	41.00	0	172
Negative event score last 6 months	34.01	47.93	0	284	36.07	48.54	0	276
Negative event score last 9 months	37.63	50.36	0	303	42.11	52.29	0	328
Negative event score last 12 months	47.68	53.66	0	303	53.26	54.40	0	354
<b><u>Emotions</u></b>								
Happy	7.91	1.94	1	10	7.92	1.84	2	10

Angry	2.93	2.45	0	10	2.88	2.40	0	10
Sad	2.36	2.51	0	10	3.06	2.74	0	10
Anxious	1.80	2.64	0	10	2.36	2.85	0	10
<b>Parental psychometric report of child</b>								
<b><u>Child's Strengths and Difficulties</u></b>								
Total difficulties	5.08	3.55	0	18	4.81	3.51	0	19
Conduct problems scale	1.49	1.24	0	5	1.02	1.06	0	5
Emotional symptoms scale	2.28	1.94	0	9	2.57	2.03	0	9
Peer problems scale	1.36	1.49	0	7	1.27	1.49	0	7
Prosocial behaviour = strength	6.46	1.45	1	8	6.89	1.27	1	8

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616 **Table 2:** Hierarchical linear model showing association between children’s cortisol and questionnaire  
 617 data on life events, emotions and difficulties corrected for relevant confounders in boys (n=183)

Fixed effect	Coefficient	SE	t-value	df	p	Interpretation
Cortisol intercept	2.2680	0.3232	7.02	178	<0.001	
Age	0.0152	0.0094	1.62	178	0.107	Not significant
BMI z-score	0.0274	0.0234	1.17	178	0.243	Not significant
Parental education	-0.0307	0.0355	-0.87	178	0.388	Not significant
<i>Happy</i>	<i>-0.0277</i>	<i>0.0128</i>	<i>-2.16</i>	<i>178</i>	<i>0.032</i>	<i>-2.8%/scale point</i>
Time since wake up (= slope)	-0.1469	0.0027	-53.33	177	<0.001	-15.8%/hour
Age	0.0019	0.0023	0.84	177	0.400	Not significant
BMI z-score	0.0028	0.0006	4.35	177	<0.001	+0.03%/scale point
Parental education	-0.0017	0.0032	-0.543	177	0.588	Not significant
<i>Negative events last 3 months</i>	<i>-0.0001</i>	<i>0.0001</i>	<i>-2.01</i>	<i>177</i>	<i>0.045</i>	<i>-0.01%/scale point</i>
<i>SDQ Emotional symptoms<sup>(a)</sup></i>	<i>-0.0037</i>	<i>0.0013</i>	<i>-2.74</i>	<i>177</i>	<i>0.007</i>	<i>-0.4%/scale point</i>
Cortisol awakening response	0.1935	0.0190	10.16	179	<0.001	+21.3% on T <sub>30</sub>
Age	0.0297	0.0158	1.87	179	0.063	Not significant
BMI z-score	-0.0186	0.0051	-3.68	179	<0.001	-1.8%/scale point
Parental education	0.0012	0.0396	0.03	179	0.977	Not significant
Wake up time	-0.1065	0.0511	-2.08	182	0.039	-11.2%/hour
Day	0.0488	0.0281	1.74	182	0.084	Not significant

618 *Note.* Natural logarithmic transformed cortisol values were used as dependent variable. Time since wake up (centered as six hours post-awakening), cortisol  
 619 awakening response dummy (value 1 for sample 30 minutes after wake up), day of testing dummy and wake up time were entered as level 1 variable. SDQ  
 620 (strengths and difficulties questionnaire) and its subscales, child reported emotions (happy, angry, sad, anxious), total and negative life event scores (score for 0-  
 621 3, 0-6, 0-9 and 0-12 months ago) and day-independent confounders (BMI z-score, age, parental education) were entered as level 2 predictor on each level 1  
 622 predictor. Variables in the final model represent the independent effect of each variable as all significant variables were entered simultaneously. Since cortisol  
 623 values were log-transformed, the following transformation has been applied to the B coefficient for interpretation:  $B_{\%change} = [\exp(B)] - 1$ .  
 624 *Interpretation issue.* Since the diurnal slope is negative, decreases in slope result in a steeper decline (=higher slope).  
 625 (a) Also the total SDQ score was significant ( $\beta = -0.0014$ ;  $p = 0.043$ ). This data was not included in the same final model for reasons of multicollinearity.

626 **Table 3:** Hierarchical linear model showing association between children’s cortisol and questionnaire  
627 data on life events, emotions and difficulties corrected for relevant confounders in girls (n=202)

Fixed effect	Coefficient	SE	t-value	Df	p	Interpretation
Cortisol intercept	2.4114	0.4056	5.95	197	<0.001	
Age	0.0765	0.0282	2.712	197	0.007	+7.4%/year
BMI z-score	-0.0113	0.0213	-0.533	197	0.595	Not significant
Parental education	-0.0489	0.0322	-1.52	197	0.130	Not significant
<i>SDQ Peer problems</i>	<i>-0.0389</i>	<i>0.0178</i>	<i>-2.19</i>	<i>197</i>	<i>0.030</i>	<i>-3.8%/scale point</i>
Time since wake up (= slope)	-0.1457	0.0031	-46.70	197	<0.001	-15.6%/hour
Age	0.0034	0.0033	1.041	197	0.299	Not significant
BMI z-score	-0.0001	0.0019	-0.034	197	0.973	Not significant
Parental education	-0.0023	0.0026	-0.91	197	0.366	Not significant
<i>Negative events last 3 months</i>	<i>-0.0001</i>	<i>0.0001</i>	<i>-1.98</i>	<i>197</i>	<i>0.048</i>	<i>-0.01%/scale point</i>
Cortisol awakening response	0.2320	0.0247	9.38	198	<0.001	+26.1% on T <sub>30</sub>
Age	-0.0371	0.0223	-1.66	198	0.098	Not significant
BMI z-score	0.0336	0.0146	2.29	198	0.023	+3.4%/scale point
Parental education	-0.0143	0.0272	-0.52	198	0.601	Not significant
Wake up time	-0.1966	0.0557	-3.53	201	0.002	-17.8%/hour
Day	0.0301	0.0367	0.82	201	0.414	Not significant

628 *Note.* Natural logarithmic transformed cortisol values were used as dependent variable. Time since wake up (centered as six hours post-awakening), cortisol  
629 awakening response dummy (value 1 for sample 30 minutes after wake up), day of testing dummy and wake up time were entered as level 1 variable. SDQ  
630 (strengths and difficulties questionnaire) and its subscales, child reported emotions (happy, angry, sad, anxious), total and negative life event scores (score for 0-  
631 3, 0-6, 0-9 and 0-12 months ago) and day-independent confounders (BMI z-score, age, parental education) were entered as level 2 predictor on each level 1  
632 predictor. Variables in the final model represent the independent effect of each variable as all significant variables were entered simultaneously. Since cortisol  
633 values were log-transformed, the following transformation has been applied to the B coefficient for interpretation:  $B_{\% \text{ change}} = [\exp(B)] - 1$ .  
634 *Interpretation issue.* Since the diurnal slope is negative, decreases in slope result in a steeper decline (=higher slope).

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637 **Table 4:** Post-hoc analyses for the significant level 2 predictors stratified by sex: effect on morning (wake up) and evening cortisol

	Morning <sup>(a)</sup>			Evening <sup>(b)</sup>		
	Coefficient	p	Interpretation	Coefficient	p	Interpretation
<u>Boys</u>						
Happy	-0.0209	0.030	-2.1%/scale point	-0.0331	0.024	- 3.4%/scale point
Negative events last 3 months	0.0001	0.302	Not significant	0.0002	0.731	Not significant
SDQ Emotional symptoms	0.0017	0.038	+0.2%/scale point	-0.0092	0.503	Not significant
<u>Girls</u>						
SDQ Peer problems	-0.0428	0.035	-4.2/scale point	-0.0130	0.452	Not significant
Negative events last 3 months	-0.0001	0.063	Not significant	-0.0001	0.620	Not significant

638 *Note* Since cortisol values were log-transformed, the following transformation has been applied to the B coefficient for interpretation:  $B_{\%change} = [\exp(B)] - 1$ . The level 2 predictors were entered on their own.  
639 SDQ= strengths and difficulties questionnaire  
640 (a) Time not centered= wake up time  
641 (b) Time centered at 12 hours post-awakening

642