**Table S1. World Mental Health (WMH) sample characteristics by World Bank income categories, and sample for psychotic experiences (PEs).**

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| **Country by income category** | **Sample characteristics a** | **Field dates** | **Age range** | **Sample size** | | **Response rate**b |
| **Part I** | **PEs sample** |
| **Low and lower middle income countries** | | | | | | |
| Colombia | All urban areas of the country | 2003 | 18-65 | 4426 | 722 | 87.7 |
| Iraq | Nationally representative | 2006-7 | 18-96 | 4332 | 4329 | 95.2 |
| Nigeria | 21 of the 36 states in the country | 2002-3 | 18-100 | 6752 | 1417 | 79.3 |
| Peru | Nationally representative | 2004-5 | 18-65 | 3930 | 530 | 90.2 |
| PRCc  - Shenzhend | Shenzhen metropolitan area | 2006-7 | 18-88 | 7132 | 2468 | 80.0 |
|  |  |  |  |  |  |  |
| **Upper-middle income countries** | |  |  |  |  |  |
| Brazil - São Paulo | São Paulo metropolitan area | 2005-7 | 18-93 | 5037 | 2922 | 81.3 |
| Lebanon | Nationally representative | 2002-3 | 18-94 | 2857 | 1029 | 70.0 |
| Mexico | All urban areas of the country | 2001-2 | 18-65 | 5782 | 715 | 76.6 |
| Romania | Nationally representative | 2005-6 | 18-96 | 2357 | 2357 | 70.9 |
|  |  |  |  |  |  |  |
| **High-income countries** | |  |  |  |  |  |
| Belgium | Nationally representative | 2001-2 | 18-95 | 2419 | 319 | 50.6 |
| France | Nationally representative | 2001-2 | 18-97 | 2894 | 301 | 45.9 |
| Germany | Nationally representative | 2002-3 | 18-95 | 3555 | 408 | 57.8 |
| Italy | Nationally representative | 2001-2 | 18-100 | 4712 | 617 | 71.3 |
| New Zealandd | Nationally representative | 2003-4 | 18-98 | 12790 | 7263 | 73.3 |
| Portugal | Nationally representative | 2008-9 | 18-81 | 3849 | 2053 | 57.3 |
| Spain | Nationally representative | 2001-2 | 18-98 | 5473 | 1159 | 78.6 |
| The Netherlands | Nationally representative | 2002-3 | 18-95 | 2372 | 348 | 56.4 |
| The United States | Nationally representative | 2002-3 | 18-99 | 9282 | 2304 | 70.9 |
|  |  |  |  |  |  |  |
| **All countries combined** |  |  |  | **89951** | **31261** | **72.1** |

a NSMH (The Colombian National Study of Mental Health); IMHS (Iraq Mental Health Survey); NSMHW (The Nigerian Survey of Mental Health and Wellbeing); EMSMP (La Encuesta Mundial de Salud Mental en el Peru); LEBANON (Lebanese Evaluation of the Burden of Ailments and Needs of the Nation); M-NCS (The Mexico National Comorbidity Survey); RMHS (Romania Mental Health Survey); ESEMeD (The European Study Of The Epidemiology Of Mental Disorders); NZMHS (New Zealand Mental Health Survey); NMHS (Portugal National Mental Health Survey); NCS-R (The US National Comorbidity Survey Replication).

b The response rate is calculated as the ratio of the number of households in which an interview was completed to the number of households originally sampled, excluding from the denominator households known not to be eligible either because of being vacant at the time of initial contact or because the residents were unable to speak the designated languages of the survey. The weighted average response rate is 72.1%.

c People's Republic of China.

d For the purposes of cross-national comparisons we limit the sample to those 18+.

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| **Table S2a. Psychotic experiences questions in six European (ESEMed1) sites (Belgium, France, Germany, Italy, Netherlands, Spain)** |
| Type 1. (Saw a vision) Did you ever see something that wasn’t really there that other people could not see? Please do not include any times when you were dreaming or half-asleep or under theinfluence of alcohol or drugs. |
| Type 2. (Heard voices) Did you ever hear things that other people said did not exist, like strange voices coming from inside your head talking to you or about you, or voices coming out of the air when there was no one around. Please do not include any times when you were dreaming or half-asleep or under the influence of alcohol or drugs. |
| Type 3. (Thought insertion) Did you ever believe that some mysterious force was inserting many different strange thoughts -- that were definitely not your own thoughts – directly into your head by means of x-rays or laser beams or other methods? |
| Type 4. (Mind control/passivity) Did you ever feel that your mind had been taken over by strange forces with laser beams or other methods that were making you do things you did not choose to do. Again, do not include times when you were dreaming or under the influence of alcohol or drugs. |
| Type 5. (Ideas of reference) Did you ever believe that some strange force was trying to communicate directly with you by sending special signs or signals that you could understand but that no one else could understand. Sometimes this happens by special signs coming through the radio or television. |
| Type 6. (Plot to harm /follow) Did you ever believe that there was an unjust plot going on to harm you or to have people follow you that your family and friends did not believe existed? |
| 1 ESEMeD = European Study of the Epidemiology of Mental Disorders |

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| **Table S2b: CIDI Psychotic experiences questions in 12 non-ESEMed sites (People’s Republic of China, Colombia, Lebanon, Mexico, Brazil, Iraq, New Zealand, Nigeria, Peru, Portugal, Romania, USA)** |
| Type 1. (Saw a vision) Did you ever see something that other people who were there could not see? |
| In case previous question answered positively  Type 1a. (Saw a vision)Did this every happen when you were not dreaming, not half-asleep, and not under the influence of alcohol or drugs? |
| Type 2. (Hearing voices) Did you ever hear things that other people said did not exist, like strange voices coming from inside your head talking to you or about you, or voices coming out of the air when there was no one around. |
| Type 2a. (Hearing voices) Did this every happen when you were not dreaming, not half-asleep, and not under the influence of alcohol or drugs? |
| Type 3. (Thought insertion) Did you ever believe that some mysterious force was inserting many different strange thoughts -- that were definitely not your own thoughts – directly into your head by means of x-rays or laser beams or other methods? |
| Type 3a. (Thought insertion) Did this every happen when you were not dreaming, not half-asleep, and not under the influence of alcohol or drugs? |
| Type 4. (Mind control/passivity) Did you ever feel that your mind had been taken over by strange forces with laser beams or other methods that were making you do things you did not choose to do. |
| Type 4a. (Mind control/passivity) Did this every happen when you were not dreaming, not half-asleep, and not under the influence of alcohol or drugs? |
| Type 5. (Ideas of reference) Did you ever believe that some strange force was trying to communicate directly with you by sending special signs or signals that you could understand but that no one else could understand. Sometimes this happens by special signs coming through the radio or television. |
| Type 5a. (Ideas of reference) Did this every happen when you were not dreaming, not half-asleep, and not under the influence of alcohol or drugs? |
| Type 6. (Plot to harm /follow) Did you ever believe that there was an unjust plot going on to harm you or to have people follow you that your family and friends did not believe existed? |
| Type 6a. (Plot to harm /follow) Did this every happen when you were not dreaming, not half-asleep, and not under the influence of alcohol or drugs? |
| Note: For the assessment of psychotic experiences we included items 1a, 2a, 3a, 4a, 5a, and 6a. Similarly for the assessment of hallucination types we included types 1a and 2a, and for the assessment of delusional experiences we included types 3a, 4a, 5a, and 6a. |

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| **Table S3. Mean, median and interquartile range of age of onset distributions with and without imputed cases of psychotic experiences.** | | | | | | | | |
|  | **Without imputed cases** | | | | **With imputed cases** | | | |
| **Country** | **na** | **Mean** | **SE** | **Median** | **na** | **Mean** | **SE** | **Median** |
| **(Mean)** | **(IQR)** | **(Mean)** | **(IQR)** |
| **Low-lower middle income countries** | **319** | **20.7** | **1.2** | **17(12-25)** | **350** | **20.6** | **1.0** | **17(12-24)** |
| Colombia | 71 | 23.7 | 2.5 | 20(12-32) | 73 | 23.7 | 2.4 | 21(13-31) |
| Iraq | 40 | 31.1 | 4.6 | 22(18-42) | 51 | 28.3 | 3.6 | 22(18-32) |
| Nigeria | 35 | 21.4 | 1.8 | 19(10-26) | 39 | 21.5 | 1.7 | 19(12-26) |
| Peru | 35 | 21.0 | 2.4 | 19(13-23) | 36 | 21.1 | 2.4 | 19(13-23) |
| PRC Shen Zhen | 138 | 15.6 | 0.9 | 15(9-19) | 151 | 15.9 | 0.8 | 15(10-19) |
|  |  |  |  |  |  |  |  |  |
| **Upper-middle income countries** | **565** | **25.2** | **1.1** | **20(14-34)** | **662** | **25.6** | **1.0** | **22(15-33)** |
| Brazil | 458 | 25.2 | 1.2 | 21(14-34) | 548 | 25.5 | 1.2 | 22(15-32) |
| Lebanon | 35 | 32.5 | 3.7 | 28(17-47) | 37 | 32.4 | 3.6 | 28(17-47) |
| Mexico | 53 | 20.9 | 3.2 | 18(7-29) | 53 | 20.9 | 3.2 | 18(7-29) |
| Romania | 19 | 25.7 | 3.2 | 19(14-28) | 24 | 26.2 | 2.9 | 19(14-29) |
|  |  |  |  |  |  |  |  |  |
| **High income countries** | **1310** | **24.9** | **0.7** | **20(12-34)** | **1373** | **24.9** | **0.7** | **20(13-34)** |
| Belgium | 28 | 34.4 | 5.4 | 38(17-45) | 32 | 34.2 | 5.2 | 37(17-45) |
| France | 25 | 26.8 | 6.5 | 20(8-36) | 27 | 27.6 | 6.2 | 23(11-38) |
| Germany | 23 | 27.9 | 3.3 | 21(10-39) | 25 | 27.9 | 3.2 | 21(10-38) |
| Italy | 38 | 30.6 | 4.2 | 25(12-43) | 38 | 30.6 | 4.2 | 25(12-43) |
| New Zealand | 695 | 23.5 | 0.9 | 19(12-33) | 724 | 23.5 | 0.9 | 20(13-32) |
| Portugal | 125 | 24.8 | 2.4 | 21(14-35) | 140 | 24.8 | 2.3 | 21(14-34) |
| Spain | 89 | 26.0 | 3.9 | 16(12-30) | 91 | 26.0 | 3.8 | 17(12-30) |
| The Netherlands | 46 | 20.3 | 3.2 | 16(9-20) | 47 | 21.0 | 3.2 | 18(9-21) |
| The United States | 241 | 26.3 | 1.7 | 22(12-35) | 249 | 26.2 | 1.7 | 22(13-35) |
|  |  |  |  |  |  |  |  |  |
| **All countries combined** | **2194** | **24.3** | **0.6** | **19(13-32)** | **2385** | **24.4** | **0.5** | **20(13-32)** |
| Number of missing age of onset : 191 |  |  |  |  |  |  |  |  |

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| **Table S4. Associations between lifetime psychotic experiences (PEs) and the subsequent onset of DSM-IV mental disorders.** | | | | | | | | | | | | | | |
| **Type of mental disorders** | **Bivariate modelsa** | | **Multivariate modelsb** | | | | | | | | | | | |
| **Odds of disorder** | | **Odds of disorder** | | **2 disorders** | | **3 disorders** | | **4 disorders** | | **5+ disorders** | | **Joint effects of all number of disorders** | |
| **χ24** | **[p]** |
| **OR** | **(95% C.I)** | **OR** | **(95% C.I)** | **OR** | **(95% C.I)** | **OR** | **(95% C.I)** | **OR** | **(95% C.I)** | **OR** | **(95% C.I)** |
| **I. Mood disorders** |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Major depressive disorder with hierarchy | **1.6\*** | (1.4-1.9) | **1.3\*** | (1.2-1.5) | **0.5\*** | (0.4-0.7) | **0.3\*** | (0.2-0.3) | **0.1\*** | (0.1-0.1) | **-** | - | 169.5\*\* | [<.001] |
| Bipolar disorder (broad) | **2.7\*** | (2.0-3.5) | **2.0\*** | (1.5-2.6) | **1.2** | (0.8-1.8) | **1.1** | (0.6-2.0) | **0.6** | (0.3-1.3) | **0.1\*** | (0.0-0.5) | 40.7\*\* | [<.001] |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| **II. Anxiety disorders** |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Panic disorder | **2.0\*** | (1.5-2.8) | **1.3** | (0.9-1.8) | **1.0** | (0.6-1.5) | **0.5\*** | (0.3-1.0) | **0.3\*** | (0.1-0.7) | **0.1\*** | (0.0-0.3) | 27.4\*\* | [<.001] |
| Generalized anxiety disorder with hierarchy | **1.9\*** | (1.5-2.4) | **1.4\*** | (1.1-1.8) | **0.7** | (0.5-1.0) | **0.3\*** | (0.2-0.5) | **0.2\*** | (0.1-0.4) | **0.0\*** | (0.0-0.1) | 39.3\*\* | [<.001] |
| Social phobia | **2.0\*** | (1.5-2.7) | **1.4\*** | (1.0-1.8) | **0.7** | (0.5-1.0) | **0.4\*** | (0.2-0.7) | **0.2\*** | (0.1-0.4) | **0.0\*** | (0.0-0.2) | 30.5\*\* | [<.001] |
| Specific phobia | **1.0** | (0.7-1.5) | **0.9** | (0.6-1.3) | **0.5\*** | (0.3-0.7) | **0.4\*** | (0.2-0.8) | **0.2\*** | (0.1-0.5) | **0.0\*** | (0.0-0.2) | 18.7\*\* | [0.001] |
| Agoraphobia without panic | **2.0\*** | (1.2-3.4) | **1.2** | (0.7-2.1) | **0.5\*** | (0.3-0.9) | **0.1\*** | (0.0-0.3) | **0.1\*** | (0.0-0.4) | **0.0\*** | (0.0-0.1) | 22.2\*\* | [<.001] |
| Post-traumatic stress disorder | **2.0\*** | (1.6-2.6) | **1.3\*** | (1.1-1.7) | **0.6\*** | (0.4-0.8) | **0.3\*** | (0.2-0.5) | **0.1\*** | (0.1-0.2) | **0.0\*** | (0.0-0.1) | 42.4\*\* | [<.001] |
| Separation anxiety disorder (Child) | **1.7** | (0.9-3.2) | **1.2** | (0.6-2.3) | **0.5\*** | (0.2-1.0) | **0.4** | (0.1-1.3) | **0.1\*** | (0.0-0.7) | **0.0\*** | (0.0-0.4) | 8.4 | [0.079] |
| Separation anxiety disorder (Adult) | **2.7\*** | (1.9-3.6) | **1.6\*** | (1.2-2.2) | **0.7** | (0.5-1.2) | **0.4\*** | (0.2-0.7) | **0.2\*** | (0.1-0.5) | **0.1\*** | (0.0-0.2) | 31.0\*\* | [<.001] |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| **III. Impulse-control disorders** |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Intermittent explosive disorder with hierarchy | **1.5\*** | (1.1-2.1) | **1.2** | (0.9-1.6) | **0.4\*** | (0.3-0.7) | **0.2\*** | (0.1-0.3) | **0.0\*** | (0.0-0.1) | **0.0\*** | (0.0-0.1) | 40.7\*\* | [<.001] |
| Attention deficit disorder | **2.5** | (0.8-7.4) | **1.8** | (0.6-5.6) | **0.2\*** | (0.1-0.5) | **0.0\*** | (0.0-0.1) | **0.0\*** | (0.0-0.1) | **-** | - | 36.9\*\* | [<.001] |
| Oppositional defiant disorder with hierarchy | **2.6\*** | (1.2-5.7) | **2.1** | (0.9-5.0) | **0.4\*** | (0.2-0.9) | **0.1\*** | (0.0-0.2) | **0.0\*** | (0.0-0.1) | **0.0\*** | (0.0-0.1) | 28.8\*\* | [<.001] |
| Conduct disorder | **1.9** | (0.9-4.1) | **1.2** | (0.5-3.0) | **0.4\*** | (0.2-0.8) | **0.1\*** | (0.0-0.2) | **0.0\*** | (0.0-0.0) | **0.0\*** | (0.0-0.0) | 40.1\*\* | [<.001] |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| **IV. Eating disorders** |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Anorexia nervosa | **0.9** | (0.3-2.8) | **0.7** | (0.2-2.0) | **0.8** | (0.2-3.5) | **0.8** | (0.1-6.7) | **0.3** | (0.0-6.1) | **0.1** | (0.0-9.9) | 3.1 | [0.540] |
| Binge eating disorder with hierarchy | **1.7\*** | (1.1-2.5) | **1.0** | (0.7-1.6) | **1.6** | (0.9-2.8) | **0.7** | (0.3-1.3) | **0.5** | (0.2-1.4) | **0.2** | (0.0-1.3) | 24.4\*\* | [<.001] |
| Bulimia nervosa with hierarchy | **3.2\*** | (2.2-4.8) | **1.9\*** | (1.2-3.1) | **1.2** | (0.6-2.2) | **1.0** | (0.4-2.5) | **0.6** | (0.2-2.1) | **0.3** | (0.1-1.6) | 8.6 | [0.071] |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| **V. Substance-use disorders** |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| Alcohol abuse with hierarchy | **1.7\*** | (1.3-2.3) | **1.4\*** | (1.1-1.9) | **0.5\*** | (0.4-0.8) | **0.3\*** | (0.2-0.6) | **0.1\*** | (0.1-0.3) | **0.0\*** | (0.0-0.1) | 36.7\*\* | [<.001] |
| Alcohol dependence | **1.9\*** | (1.4-2.7) | **1.1** | (0.8-1.7) | **0.8** | (0.5-1.2) | **0.4\*** | (0.2-0.8) | **0.2\*** | (0.1-0.4) | **0.0\*** | (0.0-0.1) | 49.3\*\* | [<.001] |
| Drug abuse with hierarchy | **1.9\*** | (1.2-2.8) | **1.4** | (0.9-2.1) | **0.6\*** | (0.3-0.9) | **0.3\*** | (0.1-0.6) | **0.1\*** | (0.0-0.2) | **0.0\*** | (0.0-0.1) | 31.2\*\* | [<.001] |
| Drug dependence | **2.3\*** | (1.5-3.4) | **1.4** | (0.9-2.0) | **0.9** | (0.4-1.7) | **0.4** | (0.2-1.3) | **0.2\*** | (0.0-0.7) | **0.0\*** | (0.0-0.2) | 31.1\*\* | [<.001] |
| \*Significant at the .05 level, 2-sided test. | | | | | | | | | | | | | | |
| aLifetime PEs was used as a predictor of mental disorder onset in separate discrete-time survival model controlling for age-cohorts, gender, person-years, country, time-varying education, time-varying marriage and employment status. | | | | | | | | | | | | | | |
| bLifetime PEs was used as a predictor of mental disorder onset in separate discrete-time survival model including the controls specified above, other temporally primary mental disorders and number of temporally primary mental disorders (2,3,4 5+ disorders). | | | | | | | | | | | | | | |