

Supplementary Table 1 Goodness-of-fit measures of the structural equation models. São Luís, Maranhão State, Brazil, 2021.

Goodness-of-fit measure	Expected	Observed	
		Depression	Suicide risk
χ^2		2,018.036	2,420.896
Degrees of freedom		102	118
p-value χ^2		< 0.0001	< 0.0001
RMSEA	< 0.06	0.001	0.001
90%CI	< 0.08	0.083-0.090	0.085-0.091
CFI	> 0.95	0.909	0.899
TLI	> 0.95	0.879	0.869

90%CI: 90% confidence interval; CFI: comparative fit index; RMSEA: root mean square error of approximation; TLI: Tucker-Lewis index.

Supplementary Table 2 Factor loading, standard error, and p-values of the indicators of latent variables (household socioeconomic status, substance use behaviors, unhealthy diet, and health diet).

São Luís, Maranhão State, Brazil, 2021.

Latent characteristic	Depression			Suicide risk		
	SC	SE	p-value	SC	SE	p-value
Socioeconomic status *						
Head of household schooling level	0.633	0.020	< 0.001	0.596	0.020	< 0.001
Economic class	0.775	0.020	< 0.001	0.700	0.020	< 0.001
Adolescent schooling level	0.553	0.023	< 0.001	0.518	0.023	< 0.001
Monthly household income	0.491	0.021	< 0.001	0.458	0.021	< 0.001
Substance use behaviors **						
Smoking	0.817	0.044	< 0.001	0.819	0.044	< 0.001
Illicit drugs	0.662	0.040	< 0.001	0.649	0.040	< 0.001
Alcohol	0.781	0.044	< 0.001	0.793	0.045	< 0.001
Unhealthy diet ***						
Sugar-sweetened beverages	0.550	0.012	< 0.001	0.550	0.012	< 0.001
Fast food	0.496	0.012	< 0.001	0.528	0.012	< 0.001
Salty snacks	0.603	0.011	< 0.001	0.596	0.010	< 0.001
Sweet foods	0.746	0.013	< 0.001	0.719	0.010	< 0.001
Healthy diet #						
Fruits	0.668	0.018	< 0.001	0.649	0.017	< 0.001
Vegetables	0.429	0.019	< 0.001	0.397	0.019	< 0.001
Fibers	0.893	0.019	< 0.001	0.934	0.019	< 0.001

SC: standardized coefficient; SE: standard error.

* Household socioeconomic status: latent variable defined by the schooling level of the head of household, economic class, adolescent's schooling level, and household income;

** Substance use behaviors: defined by cigarette, illicit drug, and alcohol use.

*** Unhealthy diet: defined by sugar-sweetened beverages (g), fast food (g), salty snacks (g) and sweets foods (g);

Healthy diet: defined by fruits (g), vegetables (g) and fibers (g).

Supplementary Table 3 Standardized coefficient (SC), standard error (SE), and p-values of the total and direct effects of the explanatory variables on multiple outcomes. São Luís, Maranhão State, Brazil, 2021.

Explanatory characteristics	Depression				Suicide risk			
	Effect	SC	SE	p-value	Effect	SC	SE	p-value
Household socioeconomic status *	Direct	-0.019	0.064	0.766	Direct	0.114	0.136	0.403
	Total	-0.088	0.043	0.039	Total	-0.034	0.058	0.561
Unhealth diet **	Direct	0.142	0.049	0.004	Direct	0.207	0.080	0.010
	Total	0.145	0.048	0.003	Total	0.211	0.072	0.003
Higher FMI	Direct	0.025	0.029	0.381	Direct	0.016	0.054	0.772
Health diet ***	Direct	0.019	0.044	0.665	Direct	0.019	0.077	0.809
Substance use behaviors #	Direct	0.291	0.049	< 0.001	Direct	0.355	0.060	< 0.001
Physical inactivity	Direct	0.051	0.047	0.277	Direct	0.071	0.061	0.243
Sex	Direct	0.285	0.056	< 0.001	Direct	0.315	0.127	0.013

FMI: fat mass index.

* Household socioeconomic status: latent variable defined by the schooling level of the head of household and the adolescent's economic class, schooling level, and household income;

** Unhealthy diet: defined by sugar-sweetened beverages (g), fast food (g), salty snacks (g) and sweets foods (g);

*** Healthy diet: defined by fruits (g), vegetables (g) and fibers (g);

Substance use behaviors: defined by cigarette, illicit drug, and alcohol use.

Supplementary Table 4 Standardized coefficient (SC), standard error (SE), and p-values of the direct effects analysing the association between food consumption variables, depression and suicide risk. São Luís, Maranhão State, Brazil, 2021.

Variable	Depression			Suicide risk		
	SC	SE	p-value	SC	SE	p-value
Fast food (g)	0.076	0.029	0.009	0.077	0.039	0.047
Salty snacks (g)	0.070	0.030	0.019	0.032	0.040	0.420
Sweet foods (g)	0.053	0.030	0.046	0.072	0.035	0.040
Sugar-sweetened beverages (g)	0.111	0.028	< 0.001	0.116	0.033	< 0.001