Financial concern, day-to-day maternal emotions, and infant diurnal cortisol rhythms in Mexican-origin dyads: Positive emotions as a moderator and stress as a mediator

Questions? Suggestions? Email me at eugarte@ucdavis.edu and follow the Hibel lab updates at https://hibellab.weebly.com/. Stay safe, wear a mask, and remember to vote in November!

References

¹Bush, K. R., & Peterson, G. W. (2013). Parent—child relationships in diverse contexts. In *Handbook of marriage* and the family (pp. 275-302). Springer, Boston, MA.

²Pendry, P., & Adam, E. K. (2007). Associations between parents' marital functioning, maternal parenting quality, maternal emotion and child cortisol levels. *International Journal of Behavioral Development*, *31*(3), 218-231.

³Gunnar, M. R. (2017). Social buffering of stress in development: A career perspective. *Perspectives on Psychological Science*, *12*(3), 355-373.

⁴Hostinar, C. E., Sullivan, R. M., & Gunnar, M. R. (2014). Psychobiological mechanisms underlying the social buffering of the hypothalamic–pituitary–adrenocortical axis: A review of animal models and human studies across development. *Psychological bulletin*, *140*(1), 256-282.

⁵Conger, R.D., Conger, K.J., Elder, G.H., Jr., Lorenz, F.O., Simons, R.L. and Whitbeck, L.B. (1992), A Family Process Model of Economic Hardship and Adjustment of Early Adolescent Boys. Child Development, 63: 526-541. doi:10.1111/j.1467-8624.1992.tb01644.x

⁶Roisman, G., Newman, D., Fraley, R., Haltigan, J., Groh, A., & Haydon, K. (2012). Distinguishing differential susceptibility from diathesis–stress: Recommendations for evaluating interaction effects. *Development and Psychopathology, 24*(2), 389-409. doi:10.1017/S0954579412000065

Methods

Participants

The current study includes 62 Mexican origin mothers (M_{ss}=21.25 years, SD=2.62, range=18-31 years) and their infants (M_{ss}=11.39 months, SD=5.88, range=4-22 months) participating in the California Babies Project, an ongoing NICHD-funded longitudinal study examining within-group variability in emotions, behaviors, and physiology. Mothers were recruited from the California Families Project database, an NIH study following 674 Mexican origin families. The second generation from California Families Project were asked to participate in the California Babies Project if they were expecting or were new parents, and mothers were assessed as the primary caregiver. Data for this study were collected from February 2016 to December 2019. All mothers lived in a rural and urban area of Northern California and all of them identified themselves as

Mexican or Mexican-American. Most mothers had completed high school (64%) and reported a modal income of \$10,001 to \$15,000

Procedure

The study was approved by the Institutional Review Board of the University of California, Davis.

Bilingual English-Spanish home visitors visited the families' homes when infants were six and eighteen months of age. After consent was provided, mothers completed questionnaires about their demographics, life experiences, parenting behaviors and their experiences of economic hardship. In addition, mothers were trained on saliva collection and how to respond to their EMAs administered through a free phone application called Metricwire* which has been previously used in behavioral studies. All mothers received a saliva collection kit for three days of participation and the option to use a project cell phone or their own phone to answer EMA questions and communicate with project staff.

During the visit, mothers and the home visitors agreed on a schedule for six days of participation during the following two weeks. Mothers practiced EMA questions with the interviewer during the home visit and were asked to answer emotion-related questionnaires three times a day: at wake, in the evening (preferably with their child present, before eating dinner), and during bedtime. The timing of each questionnaire was determined based on families' schedules. After this home visit, parents received \$100 compensation.

As depicted in Figure 1, mothers reported their emotions during the first three days of participation (days 1-3) of the first week and added saliva collection (as well as emotions) from days 4-6 during the second week, resulting in a maximum of 18 occasions for emotion and 9 cortisol samples. Project staff monitored families' compliance with protocols during their participation via Metricwire. Due to lack of compliance, which was defined as completing less than 75% of data collection, parents were asked to restart their participation. After two weeks of data collection, parents were compensated with another \$100. The most complete data from three consecutive days in the first week and three consecutive days in the second week were included in the study.

	Week 1			Week 2			
Home visit	Day 1	Day 2	Day 3	Day 4	Day 5	Day 6	Wake
Financial	EMA	EMA	EMA	EMA	EMA	EMA	Evening
Concern				Cortisol	Cortisol	Cortisol	Bedtime

Figure 1. Study design.

Measures

Financial Concern. 5-item subscale of the Economic Hardship Questionnaire (Conger et al., 1992). Includes items such as "You have trouble sleeping because of your financial problems" and "You are concerned because you cannot afford health insurance." The scale had good reliability, Cronbach's a = 0.895.

Maternal Emotions. Maternal emotions were measured using the momentary collections of the Positive and Negative Affect Scale (Hajal et al., 2017) administered to mothers three times a day for six days through Metricwire®, during the morning, evening and at bedtime. Mothers answered how stress or overwhelmed, happy, satisfied, and close and connected to their child they were feeling in the last 30 minutes using a 0 to 100 sliding scale (0=Not at all, 100=Extremely). Positive (i.e., happiness, satisfactions, and close) affective states were averaged at each time point, such that each mother had a positive emotion score at every possible sample occasion.

Salivary Cortisol. During the home visit, mothers received saliva collection kits. Collection kits included pre-labeled sample tubes and saliva collection swabs for the children (SalivaBio, LLC). Mothers were instructed to collect saliva via swab for their infants and place it in the pre-labeled tube. Immediately after saliva collection, mothers were asked to submit a photo of the tube using the Metricwire® application, answering the corresponding EMA survey to have an objective measure of their collection times. Project staff observed the mother collect one practice sample from her child during the home visit, and provided feedback to ensure comprehension and compliance of the saliva procedure.

Participants provided three salivary samples per day: immediately upon waking, during the evening after the mother has spent time together with her child, and right before the child's bedtime. During each collection, they were instructed to refrain from eating, drinking, or brushing their teeth 20 minutes before collection. Text-

based reminders were sent through the Metricwire® application. Parents were instructed to keep saliva tubes in provided storage bottles in their freezers until project staff would pick them up at the end of the second week of participation. After pick up, samples were stored in an ultralow freezer (-80° C) with a backup generator before all analyses (Granger et al., 2007).

We calculated sample time compliance only during waking using actigraphy-recorded wake time (36.12% of samples with actigraphy) and if this was not available, mothers' report of infants' wake times when they uploaded the picture of the collection tube through Metricwire (63.87% of samples with self-report). Data were considered adherent if photos and actigraphy did not differ by more than 15 minutes. Only 44.06% of the total number of samples were within the 15min window, so to maximize our data, we created a dummy code for compliance and used it as a control variable. Samples were analyzed using standard assays with a highly sensitive, commercially available enzyme immunoassay (Salimetrics, LLC) conducted by the Interdisciplinary Salivary Bioscience Research at the University of California, Irvine. After assay, cortisol values were inspected for biological outliers and s. Cortisol values above 4.00 ug/dl were excluded and values between 3.00-4.00 were recorded as 3.00 ug/dl. After removing biological outliers, infants' raw cortisol values were log transformed to correct for positive skewness and screened for statistical outliers within 3 SD above or below the mean. Only one outlier was detected and winsorized.

Analytic strategy

Control variables. Across the entire sample, children's cortisol decreased from wake to evening t(49)=9.32 p<.001 and from evening to bedtime t(49)=5.04 p<.001.

Associations between cortisol values and variables known to influence cortisol were explored before including them as covariates in the models. There were significant mean differences in cortisol during the evening by child sex, with girls having lower cortisol t(49)=2.15, p<.037. There were no significant associations between children's cortisol and age, mother's age, medication use, maternal education, income-to-needs. Based on these preliminary analyses, infants' sex was included in subsequent models in addition to wake time and a morning compliance.

Modeling children's salivary cortisol across three days. To estimate infant's diurnal rhythm, we fitted a linear two-level growth curve model with random intercepts and slopes for time of day, allowing the variance associated with specific evening and bedtime sample times to be accounted in the model while also including infant's wake time and cortisol compliance as covariates. On average, infants had 5.63 cortisol samples (*SD* =2.76), and the model with best fit did not include random effects of days. Therefore, our model represents infants' average cortisol across three days.

Estimating interindividual differences in salivary cortisol based on financial concern and maternal emotions. To explore whether maternal emotions moderated or mediated the associations between financial concern and infant's cortisol, we proceeded to run four conditional two-level growth models with overall emotions and financial concern as time-invariant predictors. Covariates and predictors were centered before the analysis. The proposed multilevel growth curve models were fitted using Mplus 7.1 (Muthen & Muthen, 1998-2019) using full maximum likelihood estimation with robust standard errors.

Below, you will find full code and output of the models tested on this study.

Model 1: Moderation model of financial concern and positive emotions predicting infant's diurnal cortisol

Model 2: Moderation model of financial concern and stress predicting infant's diurnal cortisol

Model 3: Mediation model of financial concern -> positive emotions -> infant cortisol

Model 4: Mediation model of concern -> daily stress -> infant cortisol

Model 1: Positive emotions * financial concern

```
INPUT INSTRUCTIONS
Title:
 Two-level growth model
Data:
 File is mplus08.17.20.csv;
Variable:
 NAMES =
id
timec
cortc
сс с
cw c
csex c
momed c
cmed_c
inctned c
MAge c
Agemonths c
mpos c
mstress c
```

```
ehconcern_c
 pfcint
 scint;
missing are all (999);
usevariables ARE id cortc timec cc_c cw_c csex_c mpos_c
ehconcern c pfcint;
!timec is time of day, cc_c is child morning compliance,
!cw_c is wake time.
CLUSTER = id;
WITHIN = timec;
BETWEEN = csex_c cc_c cw_c mpos_c ehconcern_c pfcint;
ANALYSIS:
TYPE = TWOLEVEL RANDOM;
MODEL:
%WITHIN%
s | cortc ON timec;
%BETWEEN%
cortc on csex_c cc_c cw_c mpos_c ehconcern_c ;
s on csex_c cc_c cw_c mpos_c ehconcern_c pfcint;
cc_c;
[cc_c@0];
ehconcern_c with pfcint;
[ehconcern_c@0];
mpos c with pfcint;
[mpos c@0];
output: Cinterval;
Output
SUMMARY OF ANALYSIS
Number of groups
                                          1
Number of observations
                                            595
Number of dependent variables
                                                1
Number of independent variables
Number of continuous latent variables
                                                  1
Observed dependent variables
 Continuous
 CORTC
Observed independent variables
                    CW\_C
 TIMEC
           CC_C
                              CSEX_C
                                        MPOS_C
                                                   EHCONCER
 PFCINT
Continuous latent variables
 S
Variables with special functions
Cluster variable
Within variables
TIMEC
Between variables
CC_C
        CW_C
                  CSEX_C
                            MPOS_C
                                        EHCONCER PFCINT
```

Estimator MLR

Information matrix OBSERVED

Maximum number of iterations 100

Convergence criterion 0.100D-05

Maximum number of EM iterations 500

Convergence criteria for the EM algorithm

Loglikelihood change 0.100D-02 Relative loglikelihood change 0.100D-05

Derivative 0.100D-03 Minimum variance 0.100D-03

Maximum number of steepest descent iterations 20 Maximum number of iterations for H1 2000

Convergence criterion for H1 0.100D-03
Optimization algorithm EMA

Input data file(s) mplus08.17.20.csv Input data format FREE

SUMMARY OF DATA

Number of missing data patterns 4 Number of clusters 61

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

PROPORTION OF DATA PRESENT

Covariance Coverage

CC_	_C MP	OS_C E	HCONCER	PFCINT	CORTC
CC_C	1.000				
MPOS_C	1.000	1.000			
EHCONCER	0.785	0.785	0.785		
PFCINT	0.785	0.785	0.785	0.785	
CORTC	0.593	0.593	0.461	0.461	0.593
TIMEC	1.000	1.000	0.785	0.785	0.593
CW_C	1.000	1.000	0.785	0.785	0.593
CSEX_C	1.000	1.000	0.785	0.785	0.593

Covariance Coverage

	TIMEC	CW_C	CSEX_C	
TIMEC	1.000			
CW_C	1.000	1.000		
CSEX_	1.000	1.000	1.000	

THE MODEL ESTIMATION TERMINATED NORMALLY MODEL FIT INFORMATION

Loglikelihood

H0 Value -866.739 H0 Scaling Correction Factor 1.0182 for MLR

Information Criteria

Akaike (AIC) 1779.478

Bayesian (BIC) 1880.415

Sample-Size Adjusted BIC 1807.397

(n* = (n + 2) / 24)

MODEL RESULTS

Two-Tailed Estimate S.E. Est./S.E. P-Value

Within Level

Residual Variances

CORTC 0.363 0.042 8.532 0.000

Between Level

ON S CSEX C 0.093 0.360 0.034 0.719 CC_C -0.005 0.150 -0.030 0.976 CW_C 0.020 0.037 0.548 0.584 MPOS_C 0.003 0.002 1.328 0.184 EHCONCERN_ 0.263 0.085 3.104 0.002 **PFCINT** 0.012 0.004 3.163 0.002

CORTC ON

CSEX C -0.248 0.139 -1.787 0.074 CC C 0.139 0.223 0.622 0.534 CW C -0.087 0.066 -1.311 0.190 -0.004 MPOS C 0.003 -1.114 0.265 EHCONCERN 0.010 0.107 0.091 0.928

EHCONCER WITH

PFCINT -2.735 1.491 -1.835 0.067

MPOS_C WITH

PFCINT 1.605 37.527 0.043 0.966

Means

CC_C 0.000 0.000 999.000 999.000 MPOS_C 0.000 0.000 999.000 999.000 EHCONCERN_ 0.000 0.000 999.000 999.000 PFCINT -3.320 1.448 -2.293 0.022

Intercepts

CORTC -1.299 0.066 -19.817 0.000 S -0.529 0.049 -10.812 0.000

Variances

CC_C 0.097 0.015 6.591 0.000 MPOS_C 355.214 48.858 7.270 0.000 EHCONCERN_ 0.384 0.077 4.961 0.000 PFCINT 127.464 37.326 3.415 0.001

Residual Variances

CORTC 0.114 0.043 2.637 0.008 S 0.017 0.015 1.114 0.265

CONFIDENCE INTERVALS OF MODEL RESULTS

Lower .5% Lower 2.5% Lower 5% Estimate Upper 5% Upper 2.5% Upper .5%

Within Level

Residual Variances

CORTC 0.253 0.279 0.293 0.363 0.432 0.446 0.472

Between Level

S ON

CSEX C -0.207 -0.149 -0.120 0.034 0.187 0.216 0.274 CC C -0.391 -0.299 -0.251 -0.005 0.242 0.290 0.382 CW C -0.074 -0.040 0.080 -0.052 0.020 0.092 0.114 MPOS_C -0.003 -0.001 -0.001 0.003 0.006 0.007 0.008 EHCONCERN_ 0.045 0.097 0.124 0.263 0.402 0.429 0.481 **PFCINT** 0.002 0.005 0.006 0.012 0.018 0.019 0.022

CORTC ON

CSEX C -0.605 -0.520 -0.476 -0.248 -0.020 0.024 0.109 CC_C -0.437 -0.299 -0.229 0.139 0.507 0.577 0.715 CW C -0.217 -0.197 -0.087 0.043 -0.258 0.022 0.084 0.002 MPOS C -0.010 0.003 -0.013 -0.011 -0.004 0.005 EHCONCERN -0.266 -0.200 -0.166 0.010 0.186 0.219 0.285

EHCONCER WITH

PFCINT -6.574 -5.656 -5.187 -2.735 -0.283 0.187 1.105

MPOS_C WITH

PFCINT -95.057 -71.948 -60.127 1.605 63.337 75.158 98.268

Means

 CC_C 0.000 0.000 0.000 0.000 0.000 0.000 0.000 MPOS_C 0.000 0.000 0.000 0.000 0.000 0.000 0.000 EHCONCERN 0.000 0.000 0.000 0.000 0.000 0.000 0.000

```
PFCINT
             -7.049
                      -6.157
                              -5.701
                                         -3.320
                                                  -0.938
                                                          -0.482
                                                                     0.409
Intercepts
  CORTC
                       -1.428
                                -1.407
                                         -1.299
              -1.468
                                                  -1.191
                                                           -1.171
                                                                    -1.130
  S
           -0.655
                   -0.625
                             -0.609
                                     -0.529
                                               -0.448
                                                        -0.433
                                                                 -0.403
Variances
  CC C
             0.059
                      0.068
                               0.073
                                        0.097
                                                 0.121
                                                          0.126
                                                                   0.135
  MPOS C
              229.366
                        259.452
                                   274.843
                                             355.214
                                                       435.586
                                                                 450.976
  EHCONCERN_
                  0.184
                           0.232
                                    0.256
                                             0.384
                                                      0.511
                                                               0.535
                                                                        0.583
  PFCINT
             31.321
                       54.306
                                 66.064
                                         127.464
                                                    188.865
                                                              200.623
                                                                        223.608
Residual Variances
  CORTC
              0.003
                       0.029
                                0.043
                                         0.114
                                                  0.185
                                                           0.199
                                                                    0.225
  S
          -0.022
                   -0.013
                            -0.008
                                      0.017
                                               0.041
                                                        0.046
                                                                 0.055
Model 2: Stress* financial concern
 Title:
  Two level multilevel model in Mplus
 Data:
 File is mplus08.17.20.csv;
 Variable:
  NAMES =
 id
 timec
 cortc
 CC_C
 cw_c
 csex c
 momed_c
 cmed c
 inctned_c
 MAge_c
 Agemonths_c
 mpos_c
 mstress c
 ehconcern_c
 pfcint
 scint;
 missing are all (999);
 usevariables ARE id cortc timec cc_c cw_c csex_c mstress_c
 ehconcern_c sfcint;
 CLUSTER = id;
 WITHIN = timec;
 BETWEEN = csex_c cc_c cw_c mstress_c ehconcern_c sfcint
 ANALYSIS:
  TYPE = TWOLEVEL RANDOM;
 MODEL:
```

%WITHIN%

```
s | cortc ON timec;
  %BETWEEN%
  cortc on csex c cc c cw c mstress c ehconcern c;
  s on csex_c cc_c cw_c mstress_c ehconcern_c sfcint;
  cc_c;
  [cc c@0];
  ehconcern_c with sfcint;
  [ehconcern c@0];
  mstress_c with sfcint;
 [mstress_c@0];
  output: Cinterval;
Two level multilevel model in Mplus
SUMMARY OF ANALYSIS
Number of groups
                                          1
Number of observations
                                            595
Number of dependent variables
                                                1
Number of independent variables
                                                 7
Number of continuous latent variables
                                                  1
Observed dependent variables
 Continuous
 CORTC
Observed independent variables
 TIMEC
           CC_C
                    CW_C
                             CSEX_C
                                       MSTRESS_ EHCONCER
 SFCINT
Continuous latent variables
 S
Variables with special functions
 Cluster variable
                  ID
 Within variables
 TIMEC
 Between variables
 CC_C
          CW_C
                    CSEX_C
                              MSTRESS_ EHCONCER SFCINT
Estimator
                                    MLR
Information matrix
                                      OBSERVED
Maximum number of iterations
                                               100
                                       0.100D-05
Convergence criterion
Maximum number of EM iterations
                                                 500
Convergence criteria for the EM algorithm
 Loglikelihood change
                                      0.100D-02
 Relative loglikelihood change
```

0.100D-05

0.100D-03

Derivative

Minimum variance 0.100D-03 Maximum number of steepest descent iterations

Maximum number of iterations for H1

2000

20

Convergence criterion for H1 Optimization algorithm

0.100D-03 EMA

Input data file(s) mplus08.17.20.csv Input data format FREE

SUMMARY OF DATA

Number of missing data patterns 4

Number of clusters 61

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

PROPORTION OF DATA PRESENT

Covariance Coverage

	CC_C	MSTRESS_	EHCONCER	SFCINT	CORTC	;
CC C	1.000					
_	SS_ 1.000	1.000				
EHCON	CER 0.785	0.785	0.785			
SFCINT	0.785	0.785	0.785	0.785		
CORTC	0.593	3 0.593	0.461	0.461	0.593	
TIMEC	1.000	1.000	0.785	0.785	0.593	
CW_C	1.000	1.000	0.785	0.785	0.593	
CSEX C	1.000	1.000	0.785	0.785	0.593	

Covariance Coverage

	TIMEC	CW_C	CSEX_C		
TIMEC	1.000				
CW_C	1.000	1.000			
CSEX_0	1.000	1.000	1.000		

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 23

Loglikelihood

H0 Value -757.428 H0 Scaling Correction Factor 1.1783 for MLR

Information Criteria

Akaike (AIC) 1560.856

Bayesian (BIC) 1661.793

Sample-Size Adjusted BIC 1588.775

(n* = (n + 2) / 24)

MODEL RESULTS

Two-Tailed

Estimate S.E. Est./S.E. P-Value

Within Level

Residual Variances

CORTC 0.365 0.043 8.465 0.000

Between Level

S ON

CSEX C 0.097 0.562 0.054 0.574 CC_C -0.137 0.179 -0.766 0.444 CW_C 0.012 0.041 0.288 0.773 MSTRESS_C 0.002 0.007 0.317 0.751 EHCONCERN_ 0.167 0.103 1.620 0.105 SFCINT -0.017 0.012 -1.459 0.144

CORTC ON

CSEX C -0.250 0.127 -1.963 0.050 CC C 0.191 0.235 0.813 0.416 CW C -0.092 0.065 -1.413 0.158 MSTRESS C 0.024 0.010 2.455 0.014 EHCONCERN_ -0.067 0.108 -0.622 0.534

EHCONCER WITH

SFCINT 0.821 0.541 1.517 0.129

MSTRESS_ WITH

SFCINT 9.622 7.602 1.266 0.206

Means

CC_C 0.000 0.000 999.000 999.000 MSTRESS_C 0.000 0.000 999.000 999.000 EHCONCERN_ 0.000 0.000 999.000 999.000 SFCINT 1.687 0.522 3.230 0.001

Intercepts

CORTC -1.300 0.062 -20.829 0.000 S -0.548 0.053 -10.281 0.000

Variances

CC_C 0.097 0.015 6.591 0.000 MSTRESS_C 44.588 10.968 4.065 0.000 EHCONCERN_ 0.380 0.077 4.956 0.000 SFCINT 19.095 8.320 2.295 0.022

Residual Variances

CORTC 0.092 0.033 2.765 0.006 S 0.031 0.014 2.175 0.030

CONFIDENCE INTERVALS OF MODEL RESULTS

Lower .5% Lower 2.5% Lower 5% Estimate Upper 5% Upper 2.5% Upper .5%

Within Level

Residual Variances

CORTC 0.254 0.280 0.294 0.365 0.436 0.449 0.476

Between Level

S ON

CSEX C -0.195 -0.136 -0.105 0.054 0.214 0.245 0.304 CC C -0.597 -0.487 -0.431 -0.137 0.157 0.213 0.324 CW C -0.069 -0.056 0.012 0.080 0.093 -0.095 0.119 MSTRESS_C -0.016 -0.011 -0.009 0.002 0.014 0.016 EHCONCERN_ -0.098 -0.035 -0.003 0.336 0.167 0.368 0.431 -0.047 -0.040 -0.036 SFCINT -0.017 0.002 0.006 0.013

CORTC ON

CSEX C -0.577 -0.499 -0.459 -0.250 -0.040 0.000 0.078 CC C -0.414 -0.269 -0.195 0.191 0.577 0.651 0.796 CW C -0.260 -0.200 -0.092 0.015 0.036 -0.220 0.076 MSTRESS C -0.001 0.005 0.008 0.024 0.040 0.043 0.049 EHCONCERN -0.347 -0.280 -0.246 -0.067 0.111 0.145 0.212

EHCONCER WITH

SFCINT -0.572 -0.239 -0.069 0.821 1.711 1.881 2.214

MSTRESS WITH

SFCINT -9.959 -5.278 -2.883 9.622 22.127 24.522 29.203

Means

CC C 0.000 0.000 0.000 0.000 0.000 0.000 0.000 MSTRESS_C 0.000 0.000 0.000 0.000 0.000 0.000 0.000 EHCONCERN 0.000 0.000 0.000 0.000 0.000 0.000 0.000 SFCINT 0.342 0.663 0.828 1.687 2.547 2.711 3.033

Intercepts

CORTC -1.461 -1.422 -1.402 -1.300 -1.197 -1.178 -1.139 S -0.685 -0.652 -0.636 -0.548 -0.460 -0.443 -0.411

Variances

CC C 0.059 0.068 0.073 0.097 0.121 0.126 0.135 MSTRESS_C 16.336 23.090 26.545 44.588 62.630 66.085 72.840 EHCONCERN 0.183 0.230 0.507 0.531 0.254 0.380 0.578 **SFCINT** -2.337 2.787 19.095 32.782 35.403 40.527 5.408

```
Residual Variances
 CORTC
             0.006
                      0.027
                               0.037
                                        0.092
                                                 0.147
                                                         0.158
                                                                  0.178
```

0.031

0.008

S

[cc_c@0];

-0.006

0.003

Model 3: Financial concern indirectly relates to infant's cortisol via mother's low positive affect

0.054

0.059

0.068

```
Title:
  Two level multilevel model in Mplus
 Data:
  File is mplus08.17.20.csv;
 Variable:
  NAMES =
  NAMES =
 id
 timec
 cortc
 CC_C
 CW_C
 csex_c
 momed_c
 cmed_c
 inctned c
 MAge c
 Agemonths_c
 mpos_c
 mstress_c
 ehconcern_c
 pfcint
 scint;
missing are all (999);
usevariables ARE id cortc timec csex_c cw_c cc_c
ehconcern_c mpos_c;
  CLUSTER = id;
  WITHIN = timec;
BETWEEN = csex_c cw_c cc_c ehconcern_c mpos_c
ANALYSIS:
TYPE = TWOLEVEL RANDOM;
MODEL:
  %WITHIN%
   s | cortc ON timec;
  %BETWEEN%
  cortc on csex_c cw_c cc_c;
  s on csex c cw c cc c mpos c ehconcern c;
  cortc on mpos c (b1);
  cortc on ehconcern_c (cdash);
  mpos_c on ehconcern_c (a1);
  cc_c;
```

ehconcern_c; [ehconcern_c@0]; [mpos_c@0]; MODEL CONSTRAINT: NEW(a1b1 TOTAL); a1b1 = a1*b1; ! Indirect effect of X on Y via M TOTAL = a1*b1 + cdash; ! Total effect of X on Y output: Cinterval; Two level multilevel model in Mplus **SUMMARY OF ANALYSIS** Number of groups 1 Number of observations 595 Number of dependent variables 2 Number of independent variables 5 Number of continuous latent variables 1 Observed dependent variables Continuous MPOS_C CORTC Observed independent variables TIMEC CSEX C CW C CC C **EHCONCER** Continuous latent variables Variables with special functions Cluster variable Within variables **TIMEC** Between variables CC C EHCONCER MPOS C CSEX C CW C Estimator MLR Information matrix **OBSERVED** Maximum number of iterations 100 Convergence criterion 0.100D-05 Maximum number of EM iterations 500 Convergence criteria for the EM algorithm Loglikelihood change 0.100D-02

Relative loglikelihood change

Maximum number of steepest descent iterations

Derivative

Minimum variance

0.100D-05

20

0.100D-03

0.100D-03

Maximum number of iterations for H1 Convergence criterion for H1 Optimization algorithm 2000 0.100D-03 EMA

Input data file(s) mplus08.17.20.csv Input data format FREE

SUMMARY OF DATA

Number of missing data patterns 4
Number of clusters 61
COVARIANCE COVERAGE OF DATA
Minimum covariance coverage value 0.100
PROPORTION OF DATA PRESENT

Covariance Coverage

	MPC	DS_C	CC_C	EHCONCER	CORIC	TIMEC	
MPOS_		1.000					
CC_C		1.000	1.000				
EHCON	ICER	0.785	0.785	0.785			
CORTC	2	0.593	0.593	0.461	0.593		
TIMEC		1.000	1.000	0.785	0.593	1.000	
CSEX_0	С	1.000	1.000	0.785	0.593	1.000	
CW_C		1.000	1.000	0.785	0.593	1.000	

Covariance Coverage

CSEX_C CW_C

CSEX_C 1.000

CW_C 1.000 1.000

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 19 Loglikelihood

> H0 Value -688.240 H0 Scaling Correction Factor 0.9433 for MLR

Information Criteria

Akaike (AIC) 1414.481
Bayesian (BIC) 1497.864
Sample-Size Adjusted BIC 1437.544
(n* = (n + 2) / 24)

MODEL RESULTS

Two-Tailed Estimate S.E. Est./S.E. P-Value

Within Level

Residual Variances

CORTC 0.363 0.043 8.449 0.000

Between Level

S ON

CSEX_C 0.058 0.097 0.600 0.549 CW_C 0.012 0.044 0.274 0.784 CC_C -0.095 0.178 -0.532 0.594 MPOS_C 0.002 0.002 1.025 0.305 EHCONCERN 0.131 0.090 1.449 0.147

CORTC ON

CSEX_C -0.238 0.138 -1.730 0.084 CW_C -0.086 0.068 -1.268 0.205 CC_C 0.152 0.228 0.666 0.506 MPOS_C -0.004 0.004 -1.133 0.257 EHCONCERN_ -0.007 0.116 -0.061 0.951

MPOS C ON

EHCONCERN -8.987 4.094 -2.195 0.028

Means

CC_C 0.000 0.000 999.000 999.000 EHCONCERN_ 0.000 0.000 999.000 999.000

Intercepts

MPOS_C 0.000 0.000 999.000 999.000 CORTC -1.298 0.065 -19.879 0.000 S -0.579 0.045 -12.838 0.000

Variances

CC_C 0.097 0.015 6.591 0.000 EHCONCERN_ 0.377 0.076 4.989 0.000

Residual Variances

MPOS_C 324.748 44.081 7.367 0.000 CORTC 0.114 0.041 2.753 0.006 S 0.035 0.016 2.231 0.026

New/Additional Parameters

A1B1 0.037 0.037 1.017 0.309 TOTAL 0.030 0.104 0.290 0.771

CONFIDENCE INTERVALS OF MODEL RESULTS

Within Level

Residual Variances

CORTC 0.252 0.279 0.293 0.363 0.434 0.448 0.474

Between Level

S ON

CSEX C -0.191 -0.131 -0.101 0.058 0.217 0.247 0.307 CW C -0.101 -0.074 -0.060 0.012 0.084 0.098 0.124 CC_C -0.553 -0.444 -0.388-0.095 0.198 0.254 0.364 MPOS C -0.004 -0.002 -0.001 0.002 0.006 0.007 0.008 EHCONCERN -0.102 -0.046 -0.018 0.131 0.279 0.307 0.363

CORTC ON

CSEX C -0.592 -0.507 -0.464-0.238 -0.012 0.032 0.116 CW C -0.261 -0.219-0.198-0.0860.026 0.047 0.089 CC C -0.436 -0.295 -0.2230.152 0.527 0.599 0.739 MPOS C -0.014 -0.011 -0.010-0.0040.002 0.003 0.005 EHCONCERN -0.306 -0.235 -0.198 -0.007 0.184 0.220 0.292

MPOS_C ON

EHCONCERN_ -19.532 -17.011 -15.721 -8.987 -2.253 -0.964 1.557

Means

CC C 0.000 0.000 0.000 0.000 0.000 0.000 0.000 EHCONCERN 0.000 0.000 0.000 0.000 0.000 0.000 0.000

Intercepts

MPOS C 0.000 0.000 0.000 0.000 0.000 0.000 0.000 CORTC -1.466-1.426-1.406-1.298-1.191-1.170-1.130S -0.695 -0.667 -0.653 -0.579 -0.504 -0.490-0.463

Variances

0.059 0.073 0.097 0.121 0.126 CC C 0.068 0.135 EHCONCERN 0.182 0.229 0.253 0.377 0.502 0.525 0.572

Residual Variances

MPOS C 211.204 238.349 252.235 324.748 397.260 411.146 438.291 CORTC 0.033 0.007 0.046 0.114 0.181 0.194 0.220 0.075 S -0.005 0.004 0.009 0.035 0.060 0.065

New/Additional Parameters

A1B1 -0.057 -0.035-0.023 0.037 0.098 0.109 0.132 TOTAL -0.238 -0.174-0.141 0.030 0.202 0.235 0.299

Model 4: Financial concern indirectly relates to infant's cortisol via mother's heightened daily stress

Title:

Two level multilevel model in Mplus

Data:

File is mplus08.17.20.csv;

```
Variable:
  NAMES =
 id
 timec
 cortc
 cc_c
 cw c
 csex_c
 momed_c
 cmed_c
 inctned_c
 MAge_c
 Agemonths_c
 mpos_c
 mstress_c
 ehconcern_c
 pfcint
 scint;
missing are all (999);
usevariables ARE id cortc timec csex_c cw_c cc_c
ehconcern_c mstress_c;
CLUSTER = id;
WITHIN = timec;
BETWEEN = csex_c cw_c cc_c ehconcern_c mstress_c;
ANALYSIS:
TYPE = TWOLEVEL RANDOM;
 MODEL:
  %WITHIN%
  s | cortc ON timec;
  %BETWEEN%
 cortc on csex_c cw_c cc_c ;
 s on csex_c cw_c cc_c mstress_c ehconcern_c;
 cortc on mstress_c (b1);
 cortc on ehconcern c (cdash);
 mstress_c on ehconcern_c (a1);
  cc_c;
 [cc_c@0];
 ehconcern_c;
 [ehconcern_c@0];
 [mstress_c@0];
 MODEL CONSTRAINT:
 NEW(a1b1 TOTAL);
 a1b1 = a1*b1; ! Indirect effect of X on Y via M
 TOTAL = a1*b1 + cdash; ! Total effect of X on Y
  output: Cinterval,
```

Output:

Two level multilevel model in Mplus

SUMMARY OF ANALYSIS

Number of groups 1 Number of observations 595

Number of dependent variables 2 Number of independent variables Number of continuous latent variables

Observed dependent variables

Continuous

MSTRESS_C CORTC

Observed independent variables

TIMEC CSEX C CW C CC C **EHCONCER**

Continuous latent variables

S

Variables with special functions

Cluster variable Within variables **TIMEC**

Between variables

CSEX C CW C CC C EHCONCER MSTRESS

MLR Estimator

Information matrix **OBSERVED** Maximum number of iterations 100 Convergence criterion 0.100D-05 Maximum number of EM iterations 500

Convergence criteria for the EM algorithm

Loglikelihood change 0.100D-02 Relative loglikelihood change 0.100D-05

0.100D-03 Derivative Minimum variance 0.100D-03

Maximum number of steepest descent iterations 20 Maximum number of iterations for H1 2000 0.100D-03 Convergence criterion for H1 Optimization algorithm **EMA**

Input data file(s) mplus08.17.20.csv Input data format FREE

SUMMARY OF DATA

Number of missing data patterns 4 Number of clusters 61

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

PROPORTION OF DATA PRESENT

Covariance Coverage

MS	TRESS_ (CC_C	EHCONCER	CORTC	TIMEC	
MSTRESS_	1.000					
CC_C	1.000	1.000				
EHCONCER	0.785	0.785	0.785			
CORTC	0.593	0.593	0.461	0.593		
TIMEC	1.000	1.000	0.785	0.593	1.000	
CSEX_C	1.000	1.000	0.785	0.593	1.000	
CW C	1.000	1.000	0.785	0.593	1.000	

Covariance Coverage

CSEX_C CW_C

CSEX_C 1.000

CW_C 1.000 1.000

THE MODEL ESTIMATION TERMINATED NORMALLY MODEL FIT INFORMATION

Number of Free Parameters 19

Loglikelihood

H0 Value -618.882 H0 Scaling Correction Factor 1.0364 for MLR

Information Criteria

Akaike (AIC) 1275.763

Bayesian (BIC) 1359.146

Sample-Size Adjusted BIC 1298.827

(n* = (n + 2) / 24)

MODEL RESULTS

Two-Tailed Estimate S.E. Est./S.E. P-Value

Within Level

Residual Variances

CORTC 0.364 0.043 8.454 0.000

Between Level

S ON

CSEX_C 0.078 0.096 0.818 0.413 CW_C 0.017 0.040 0.429 0.668 CC_C -0.120 0.175 -0.689 0.491 MSTRESS_C -0.004 0.008 -0.450 0.653 EHCONCERN 0.133 0.098 1.352 0.176

CORTC ON

CSEX_C -0.245 0.127 -1.925 0.054 CW C -0.096 0.066 -1.464 0.143 0.197 0.233 CC_C 0.847 0.397 0.012 MSTRESS C 0.024 2.025 0.043 0.124 -0.366 EHCONCERN -0.046 0.714

MSTRESS C ON

EHCONCERN_ 5.256 1.441 3.648 0.000

Means

CC_C 0.000 0.000 999.000 999.000 EHCONCERN_ 0.000 0.000 999.000 999.000

Intercepts

MSTRESS_C 0.000 0.000 999.000 999.000 CORTC -1.299 0.062 -20.819 0.000 S -0.579 0.045 -12.776 0.000

Variances

CC_C 0.097 0.015 6.591 0.000 EHCONCERN_ 0.390 0.081 4.812 0.000

Residual Variances

MSTRESS_C 33.820 7.894 4.285 0.000 CORTC 0.096 0.035 2.745 0.006 S 0.034 0.015 2.296 0.022

New/Additional Parameters

A1B1 0.125 0.066 1.896 0.058 TOTAL 0.080 0.101 0.789 0.430

CONFIDENCE INTERVALS OF MODEL RESULTS

Lower .5% Lower 2.5% Lower 5% Estimate Upper 5% Upper 2.5% Upper .5%

Within Level

Residual Variances

CORTC 0.253 0.280 0.293 0.364 0.435 0.449 0.475

Between Level

S ON

CSEX_C -0.168 -0.109 -0.079 0.078 0.236 0.266 0.325 CW_C -0.086 -0.061 -0.048 0.017 0.083 0.095 0.120 CC_C -0.570 -0.462 -0.407 -0.120 0.167 0.222 0.329 MSTRESS_C -0.026 -0.020 -0.018 -0.004 0.010 0.013 0.018 EHCONCERN -0.120 -0.060 -0.029 0.133 0.294 0.325 0.385

CORTC ON

CSEX C -0.573 -0.494 -0.454 -0.245 -0.036 0.005 0.083 CW C -0.265 -0.225 -0.204 -0.096 0.012 0.033 0.073 -0.403 -0.259 -0.186 0.197 0.581 0.654 0.798 MSTRESS_C -0.006 0.001 0.004 0.024 0.043 0.047 EHCONCERN_ -0.366 -0.289 -0.250 -0.046 0.159 0.198 0.275

MSTRESS ON

EHCONCERN_ 1.544 2.432 2.886 5.256 7.627 8.081 8.969

Means

CC_C 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000
EHCONCERN_ 0.000 0.000 0.000 0.000 0.000 0.000

Intercepts

MSTRESS_C 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 CORTC -1.460 -1.422 -1.402 -1.299 -1.197 -1.177 -1.139 S -0.695 -0.667 -0.653 -0.579 -0.504 -0.490 -0.462

Variances

CC_C 0.059 0.068 0.073 0.097 0.121 0.126 0.135 EHCONCERN_ 0.181 0.231 0.256 0.390 0.523 0.548 0.598

Residual Variances

MSTRESS_C 13.488 18.349 20.836 33.820 46.805 49.292 54.153 CORTC 0.006 0.028 0.039 0.096 0.154 0.165 0.186 S -0.004 0.005 0.010 0.034 0.059 0.063 0.072

New/Additional Parameters

A1B1 -0.045 -0.004 0.017 0.125 0.234 0.255 0.296 TOTAL -0.181 -0.118 -0.087 0.080 0.246 0.278 0.340