Table S1. Substance Use Initiation during Adolescence by Number of Substances (n=946).

	Ever Initiated Substance Use		One Substance		Two Substances		Three Substances	
	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value
Race/Ethnicity (African American = 1)	0.852 (0.609,1.191)	0.348	1.065 (0.701, 1.618)	0.767	0.572 (0.311, 1.052)	0.072	0.775 (0.383, 1.568)	0.478
Child Risk Factor	**1.339** (1.105,1.622)	0.003	1.156 (0.893, 1.498)	0.272	**1.505** (1.040, 2.178)	0.030	**1.655** (1.170, 2.342)	0.004
Caregiver Risk Factor	1.066 (0.896,1.267)	0.472	1.225 (0.996, 1.506)	0.054	1.179 (0.872, 1.593)	0.284	**0.675** (0.498, 0.913)	0.011
Household Risk Factor	**0.739** (0.559,0.976)	0.033	**0.699** (0.503, 0.971)	0.033	0.660 (0.370, 1.177)	0.160	0.996 (0.525, 1.890)	0.991
Neighborhood Risk Factors								
Neighborhood Social Disorder	**1.204** (1.092,1.326)	0.000	**1.273** (1.115, 1.452)	0.000	**1.220** (1.034, 1.441)	0.019	1.004 (0.828, 1.217)	0.968
Neighborhood Violent and Property Crime Rates	0.872 (0.722,1.053)	0.155	0.819 (0.630, 1.065)	0.136	0.868 (0.590, 1.276)	0.471	1.064 (0.737, 1.536)	0.739

	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value
Neighborhood Social Capital	0.946 (0.877,1.020)	0.15	0.986 (0.892, 1.090)	0.784	0.863 (0.736, 1.012	0.070	0.932 (0.806, 1.078)	0.342

Unstandardized exponentiated coefficients (HR = Hazard Ratio) are presented in the first column. CI = Confidence Interval. Significant hazard ratios are bolded.

Table S2. Substance Use Initiation during Adolescence by Race/Ethnicity and Number of Substances.

Panel A.   African American Youth   (n=436)

	Ever Initiated Substance Use		One Substance		Two Substances		Three Substances	
	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value
Child Risk Factor	1.269 (0.963, 1.673)	0.091	1.140 (0.779, 1.669)	0.500	1.502 (0.966, 2.334)	0.071	**1.597** (1.052, 2.424)	0.028
Caregiver Risk Factor	0.977 (0.752, 1.270)	0.862	1.247 (0.941, 1.652)	0.124	0.996 (0.589, 1.683)	0.987	**0.427** (0.228, 0.798)	0.008
Household Risk Factor	0.626 (0.442, 0.887)	0.008	**0.611** (0.407, 0.918)	0.018	0.468 (0.210, 1.045)	0.064	0.939 (0.348, 2.536)	0.902
Neighborhood Risk Factors								
Neighborhood Social Disorder	**1.229** (1.073, 1.408)	0.003	**1.396** (1.183, 1.648)	0.000	1.196 (0.874, 1.637)	0.264	0.803 (0.576, 1.120)	0.196
Neighborhood Violent and Property Crime Rates	0.996 (0.746, 1.330)	0.980	0.845 (0.563, 1.268)	0.416	1.502 (0.859, 2.627)	0.154	1.241 (0.658, 2.342)	0.505
Neighborhood Social Capital	0.919 (0.818, 1.032)	0.152	0.974 (0.837, 1.135)	0.737	0.768 (0.57, 1.034)	0.082	0.897 (0.739, 1.090)	0.273

Panel B. Latinx Youth (n=510)

	Ever Initiated Substance Use		One Substance		Two Substances		Three Substances	
	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value
Child Risk Factor	1.435	0.009	1.231	0.273	1.540	0.127	**1.763**	0.045
	(1.096, 1.879)		(0.849, 1.786)		(0.884, 2.681)		(1.013, 3.067)	
Caregiver Risk Factor	1.116	0.368	1.239	0.162	1.182	0.353	0.822	0.345
	(0.879, 1.417)		(0.918, 1.673)		(0.831, 1.680)		(0.548, 1.234)	
Household Risk Factor	0.870	0.516	0.844	0.505	0.769	0.516	1.099	0.825
	(0.572, 1.323)		(0.512, 1.390)		(0.347, 1.702)		(0.475, 2.545)	
Neighborhood Risk Factors								
Neighborhood Social Disorder	1.161	0.044	1.133	0.235	**1.224**	0.041	1.123	0.359
	(1.004, 1.343)		(0.922, 1.393)		(1.008, 1.486)		(0.877, 1.438)	
Neighborhood Violent and Property Crime Rates	0.801	0.082	0.778	0.189	**0.598**	0.025	1.083	0.721
	(0.623, 1.029)		(0.536, 1.132)		(0.383, 0.936)		(0.700, 1.676)	
Neighborhood Social Capital	0.959	0.412	0.993	0.913	0.900	0.262	0.959	0.703
	(0.868, 1.06)		(0.868, 1.135)		(0.748, 1.082)		(0.774, 1.189)	

Unstandardized exponentiated coefficients (HR = Hazard Ratio) are presented in the first column. CI=Confidence Interval. Significant hazard ratios are bolded.

Table S3. Substance Use Initiation during Adolescence by Type of Substance (N = 946).

Risk Factor	Ever Initiated Any HR (95% CI)	P Value	Cigarette HR (95% CI)	P Value	Alcohol HR (95% CI)	P Value	Marijuana HR (95% CI)	P Value	Polysubstance Use HR (95% CI)	P Value
Race/Ethnicity (African American = 1)	0.852 (0.609, 1.191)	0.348	0.801 (0.470, 1.365)	0.414	1.029 (0.491, 2.158)	0.940	0.881 (0.437, 1.778)	0.724	0.757 (0.377, 1.517)	0.432
Child Risk Factor	**1.339** (1.105, 1.622)	0.003	**1.396** (1.032, 1.889)	0.030	1.467 (0.961, 2.240)	0.076	1.243 (0.861, 1.796)	0.246	1.175 (0.812, 1.700)	0.392
Caregiver Risk Factor	1.066 (0.896, 1.267)	0.472	1.185 (0.940, 1.493)	0.151	1.057 (0.735, 1.518)	0.766	1.073 (0.732, 1.574)	0.718	0.870 (0.611, 1.239)	0.441
Household Risk Factor	**0.739** (0.559, 0.976)	0.033	0.793 (0.516, 1.219)	0.291	0.662 (0.350, 1.249)	0.203	0.679 (0.385, 1.199)	0.182	0.880 (0.459, 1.688)	0.700
Neighborhood Risk Factors										
Neighborhood Social Disorder	**1.204** (1.092, 1.326)	0.000	**1.184** (1.002, 1.400)	0.047	**1.252** (1.025, 1.529)	0.028	1.175 (0.955, 1.447)	0.128	1.171 (0.930, 1.474)	0.181
Neighborhood Violent and Property Crime Rates	0.872 (0.722, 1.053)	0.155	0.852 (0.614, 1.183)	0.338	0.806 (0.548, 1.186)	0.274	0.875 (0.623, 1.229)	0.442	1.000 (0.679, 1.474)	0.998
Neighborhood Social Capital	0.946 (0.877, 1.020)	0.150	0.882 (0.771, 1.009)	0.068	1.077 (0.920, 1.259)	0.356	0.954 (0.823, 1.106)	0.531	0.929 (0.793, 1.089)	0.366

Unstandardized exponentiated coefficients (HR = Hazard Ratio) are presented in the first column. CI=Confidence Interval. Significant hazard ratios are bolded. Polysubstance use is the initiation of 2 or more of these substances.

Table S4. Substance Use Initiation during Adolescence by Race, Ethnicity and Type of Substance.

Panel A. African American (n = 436)

Risk Factor	Initiated Any HR (95% CI)	P Value	Cigarette HR (95% CI)	P Value	Alcohol HR (95% CI)	P Value	Marijuana HR (95% CI)	P Value	Polysubstance Use HR (95% CI)	P Value
Child Risk Factor	1.269 (0.963, 1.673)	0.091	1.270 (0.830, 1.945)	0.271	1.615 (0.963, 2.710)	0.069	1.019 (0.589, 1.763)	0.948	1.349 (0.830, 2.193)	0.226
Caregiver Risk Factor	0.977 (0.752, 1.270)	0.862	1.139 (0.825, 1.574)	0.430	0.956 (0.508, 1.800)	0.889	1.164 (0.695, 1.951)	0.563	**0.516** (0.290, 0.919)	0.025
Household Risk Factor	**0.626** (0.442, 0.887)	0.008	0.678 (0.406, 1.132)	0.138	0.592 (0.244, 1.434)	0.246	0.604 (0.325, 1.123)	0.111	0.679 (0.239, 1.930)	0.468
Neighborhood Risk Factors										
Neighborhood Social Disorder	**1.229** (1.073, 1.408)	0.003	**1.428** (1.143, 1.784)	0.002	1.043 (0.770, 1.412)	0.786	1.213 (0.926, 1.588)	0.160	1.007 (0.657, 1.544)	0.974
Neighborhood Violent and Property Crime Rates	0.996 (0.746, 1.330)	0.980	0.805 (0.493, 1.315)	0.387	1.206 (0.612, 2.378)	0.588	0.853 (0.510, 1.428)	0.545	1.641 (0.927, 2.906)	0.089

Risk Factor	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value
Neighborhood Social Capital	0.919 (0.818, 1.032)	0.152	0.904 (0.722, 1.131)	0.375	0.964 (0.734, 1.268)	0.796	0.986 (0.811, 1.199)	0.887	0.814 (0.652, 1.015)	0.067

Panel B. Latinx Youth (n = 510)

	Inititated Any		Cigarette		Alcohol		Marijuana		Polysubstance Use	
Risk Factor	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value	HR (95% CI)	P Value
Child Risk Factor	**1.435** (1.096, 1.879)	0.009	**1.628** (1.048, 2.529)	0.030	1.305 (0.695, 2.453)	0.408	1.502 (0.951, 2.374)	0.081	1.115 (0.670, 1.855)	0.676
Caregiver Risk Factor	1.116 (0.879, 1.417)	0.368	1.289 (0.937, 1.772)	0.118	0.932 (0.550, 1.579)	0.795	1.018 (0.584, 1.774)	0.950	1.049 (0.684, 1.607)	0.828
Household Risk Factor	0.870 (0.572, 1.323)	0.516	0.960 (0.526, 1.754)	0.895	0.667 (0.219, 2.028)	0.475	0.775 (0.322, 1.869)	0.571	1.059 (0.453, 2.476)	0.895
Neighborhood Risk Factors										
Neighborhood Social Disorder	**1.161** (1.004, 1.343)	0.044	0.961 (0.777, 1.188)	0.712	**1.508** (1.141, 1.994)	0.004	1.127 (0.813, 1.563)	0.474	**1.263** (1.002, 1.591)	0.048
Neighborhood Violent and Property Crime Rates	0.801 (0.623, 1.029)	0.082	0.899 (0.563, 1.437)	0.657	**0.604** (0.387, 0.941)	0.026	0.859 (0.551, 1.340)	0.503	0.823 (0.511, 1.324)	0.421
Neighborhood Social Capital	0.959 (0.868, 1.060)	0.412	0.862 (0.734, 1.012)	0.069	1.194 (0.954, 1.495)	0.121	0.932 (0.764, 1.138)	0.492	0.992 (0.792, 1.243)	0.946

Unstandardized exponentiated coefficients (HR = Hazard Ratio) are presented in the first column. CI=Confidence Interval. Significant hazard ratios are bolded.

Polysubstance is defined as the use of 2 or more of the three substances.