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| **Supplementary Table 2:** Associations between persistent nightmares and psychopathological and psychosocial confounders |
|  | **Persistent Nightmares between Ages 2.5 and 9.5** |
|  | **None** | **1 time point** | **2 time points** | **3 or more time points** |
| **Sex 1**(n = 5544) | [Reference] | .94 (.80 – 1.10) | .97 (.82 – 1.15) | 1.00 (.88 – 1.15) |
| **Emotional Temperament 2**(n = 5269) | [Reference] | **1.03 ( 1.02 – 1.04)** | **1.03 (1.02 – 1.04)** | **1.05 (1.04 – 1.06)** |
| **Family Adversity 3**(n = 5543) | [Reference] | **1.03 (1.00 – 1.05)** | **1.03 (1.01 – 1.05)** | **1.07 (1.05 – 1.09)** |
| **Physical or Sexual Abuse 4**(n = 5544) | [Reference] | **1.66 (1.22 – 2.27)** | **2.49 (1.84 – 3.38)** | **2.84 (2.18 – 3.71)** |
| **Preschool Maladaptive Parenting**(n = 5478) | [Reference] | **1.04 ( 1.01 – 1.06)** | **1.08 (1.05 – 1.11)** | **1.11 (1.08 – 1.13)** |
| **DSM-IV Diagnosis 5**(n = 5255) | [Reference] | 1.05 (.65 – 1.68) | **1.61 (1.03 – 2.54)** | **2.26 (1.56 – 3.28)** |
| **Emotional and Behavioural** **Problems at 9.5 yrs 6**(n = 4980) | [Reference] | **1.05 (1.02 – 1.07)** | **1.07 (1.04 – 1.10)** | **1.13 (1.11 – 1.16)** |
| **Emotional and Behavioural** **Problems at 11.7 yrs 6**(n=4846) | [Reference] | **1.03 (1.00 – 1.06)** | **1.07 (1.04 – 1.10)** | **1.12 (1.10. 1.14)** |
| **Preschool and School Sleep Onset Problems 7**(n = 5316) | [Reference] | **1.28 (1.19 – 1.38)** | **1.50 (1.39 – 1.62)** | **1.99 (1.86 – 2.13)** |
| **Preschool and School Sleep maintenance 8**(n = 5274) | [Reference] | **1.07 (.92 – 1.24)** | **1.37 (1.18 – 1.58)** | **1.87 (1.66 – 2.11)** |
| 1 Reference category is being a female; 2 emotional temperament measured at 2 years; 3 Family Adversity Index (FAI; pregnancy, 0-2 & 2-4 years), 4 physical or sexual abuse at 2.5, 3.5, 4.8, or 6.8 years, reference category is not being abused at any time point; 5 DSM-IV Diagnosis measured with the Development and Well-Being Assessment (DAWBA) at 7.5 years, 6 emotional and behavioural problems assessed with the Strengths and Difficulties Questionnaire (SDQ) at 9.5 and 11.7 years; preschool and school persistent sleep onset problems (assessed at 2.5, 3.5, 4.8, or 6.8 years); and  8 preschool and school persistent sleep maintenance problems (assessed at 2.5, 3.5, 4.8, or 6.8 years) |