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| **Supplementary Material 4** |
| *Publication bias analysis with Egger’s Test* |
| Cluster | n/imputed | Intercept/g | 95% CI | t | p |
| Anxiety | 11 | -1.40 | [-5.33, -2.53] | -0.70 | 0.504 |
| Depressive symptoms | 11 | 1.10 | [-1.88, -4.089] | 0.72 | 0.489 |
| Externalizing symptoms | 6 | 1.71 | [-6.76, -10.18] | 0.40 | 0.713 |
| Internalizing symptoms | 10 | 0.23 | [-2.11, -2.57] | 0.20 | 0.850 |
| Protective factors | 11 | -0.42 | [-10.72, -9.88] | -0.08 | 0.938 |
| Stress*Duval & Tweedie Trim & Fill* | 7*9* | -2.89*0.20* | [-4.69, -1.10]*[0.00, 0.40]* | -3.16*2.31* | 0.025*0.049* |
| Well-being | 8 | -0.13 | [-1.06, -0.81] | -0.26 | 0.802 |