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Title: Air pollution and age-dependent changes in emotional behavior across early adolescence in the U.S.

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23 Abstract

24 Recent studies have linked air pollution to increased risk for behavioral problems during development, 25 albeit with inconsistent findings. Additional longitudinal studies are needed that consider how emotional 26 behaviors may be affected when exposure coincides with the transition to adolescence – a vulnerable 27 time for developing mental health difficulties. This study investigates if annual average PM_{2.5} and NO₂ 28 exposure at ages 9-10 years moderates age-related changes in internalizing and externalizing behaviors 29 over a 2-year follow-up period in a large, nationwide U.S. sample of participants from the Adolescent 30 Brain Cognitive Development (ABCD) Study®. Air pollution exposure was estimated based on the 31 residential address of each participant using an ensemble-based modeling approach. Caregivers 32 answered questions from the Child Behavior Checklist (CBCL) at the baseline, 1-year follow-up, and 2-33 year follow-up visits, for a total of 3 waves of data; from the CBCL we obtained scores on internalizing 34 and externalizing problems plus 5 syndrome scales (anxious/depressed, withdrawn/depressed, rule-35 breaking behavior, aggressive behavior, and attention problems). Zero-inflated negative binomial models 36 were used to examine both the main effect of age as well as the interaction of age with each pollutant on 37 behavior while adjusting for various socioeconomic and demographic characteristics. Against our hypothesis, there was no evidence that greater air pollution exposure was related to more behavioral 38 39 problems with age over time.

40 *Keywords*: air pollution; internalizing; externalizing; adolescence; neurodevelopment

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41 **1. Introduction**

42 Mental health conditions remain a global health challenge for all age groups (World Health Organization, 43 2018), but the risk for onset of psychopathology is highest in childhood and adolescence. Both 44 internalizing and externalizing symptoms typically emerge during adolescence (Achenbach et al., 1991). 45 Moreover, up to approximately 20% of children and adolescents are affected by mental health problems 46 worldwide (Polanczyk et al., 2015) with half of all lifetime mental health conditions diagnosed by age 14 47 years (Kessler et al., 2005). To reduce societal costs and improve quality of life for affected individuals, 48 research on modifiable risk and resilience factors holds the promise to potentially uncover new avenues 49 for early prevention and intervention.

50 Recent evidence indicates that outdoor air pollution may contribute to increased risk for mental health 51 conditions (Braithwaite et al., 2019; Zundel et al., 2022). A growing body of literature has associated 52 ambient exposure to fine particulate matter (PM_{2.5}) and nitrogen dioxide (NO₂) with mental health outcomes in children, adolescents, and adults, including symptoms of anxiety, depression, and 53 aggression in children, as well as increased risk for attention deficit and hyperactivity disorder (ADHD) 54 55 and delinquency problems (Forns et al., 2016; Margolis et al., 2016; Newman et al., 2013; F. Perera et al., 2016; F. P. Perera et al., 2014; Thygesen et al., 2020; Yorifuji et al., 2016, 2017). However, recent 56 comprehensive reviews of how air pollution relates to anxiety and depression (Zundel et al., 2022) and 57 58 attention problems (Myhre et al., 2018) highlight a number of inconsistencies and important knowledge 59 gaps in the broader air pollution and mental health literature. For example, while most studies found 60 positive associations between air pollution exposure and anxiety and depression, 25% of studies did not 61 find associations or reported mixed effects, and fewer than 10% examined air pollution exposure during 62 the susceptible window of childhood and adolescence. Even within the developmental literature, there 63 are mixed results: some studies suggest prenatal through adolescent exposure is linked to more internalizing problems (Brokamp et al., 2019; Brunst et al., 2019; B. Fan et al., 2019; Margolis et al., 64 65 2016; Rasnick et al., 2021; Yolton et al., 2019), where others have failed to find an association (Jorcano 66 et al., 2019; Zhao et al., 2019). Thus, additional research is needed to clarify the relationship between air 67 pollution exposure and mental health behaviors during the developmental periods of childhood and 68 adolescence.

69 Importantly, most previous studies have been limited to cross-sectional assessment of mental health outcomes and/or are limited in terms of both the geographic and sociodemographic diversity of their study 70 71 sample. Discrepancies in results may also be due in part to both differences in the window of exposure 72 as well as the timing of the behavioral evaluation, especially given the known developmental patterns in 73 symptom onset. For example, a recent study of 8 European cohorts found that neither prenatal nor early 74 life exposure was related to cross-sectional outcomes of depression, anxiety, or aggression behavior using the Child Behavior Checklist (CBCL) or Strengths and Difficulties Questionnaire (SDQ) when 75 76 assessed in mid-to-late childhood (Jorcano et al., 2019); however, this study was limited by examining 77 only one time point of internalizing and externalizing behaviors. Given that the frequency and intensity of 78 emotional problems vary across childhood and adolescence (Barch et al., 2021), it is important to 79 consider how air pollution exposure may contribute to mental health problems over time. For example, 80 Roberts and colleagues (Roberts et al., 2019) found that while exposure to higher levels of PM_{2.5} and 81 NO₂ at age 12 years was not associated with concurrent mental health conditions, it did successfully 82 predict a 1.5 fold increased risk for developing major depressive disorder at 18 years of age. Similarly, Reuben and colleagues (2021) found that exposure to nitrous oxides (NO_X) in childhood predicted later onset of internalizing, externalizing, and thought disorder symptoms at age 18 years. The latter two studies suggest that exposure during childhood and adolescence may lead to greater mental health problems overtime, emphasizing the importance in assessing emotional and behavioral problems longitudinally. Thus, additional large-scale longitudinal studies are warranted to further investigate if exposure in late childhood may moderate changes in emotional behavior problems as individuals transition to early adolescence.

90 Beyond the considerations of timing of the exposure and longitudinal assessment of the outcome, 91 questions also remain as to the potential health effects of air pollution below the current air quality 92 standards. That is, despite significant declines in air pollution, recent epidemiological studies continue to 93 find links between adverse health effects and levels of exposure well below the Environmental Protection 94 Agency (EPA)'s specified annual averages for PM_{2.5} ($\leq 12 \mu q/m^3$) and NO₂ (≤ 53 parts per billion; ppb) 95 (Dominici et al., 2019). This emerging body of research showing that negative health effects can be 96 observed at low concentrations of exposure suggests that no observable threshold may be considered 97 "safe" (for review, see Papadogeorgou et al., 2019). As such, the World Health Organization (WHO) 98 updated their regulatory guidelines on ambient air quality in September 2021, recommending that annual 99 averages of PM_{2.5} and NO₂ not exceed 5 $\mu q/m^3$ and 10 $\mu q/m^3$ (equivalent to 5.33 ppb) respectively (World Health Organization, 2021). Previous literature linking behavioral problems with ambient air pollution 100 101 observed relationships with exposure levels that largely exceed both current EPA standards and WHO 102 recommendations. Thus, further research is necessary to investigate to what degree lower levels of 103 exposure seen across the U.S. may influence developmental changes in emotional behavior in today's 104 youth.

Leveraging the large (N=11,876), nationwide, and socio-demographically and geographically diverse 105 Adolescent Brain Cognitive Development (ABCD) Study® cohort (Jernigan et al., 2018), the current study 106 107 aimed to examine whether air pollution exposure at ages 9-10 years may relate to longitudinal changes 108 in behavioral and emotional problems over a 2-year follow-up period. The ABCD Study® comprises 21 109 study sites across the United States and implements an identical protocol for recruitment and data collection of all participants (Garavan et al., 2018; Lisdahl et al., 2018). Given the extant literature (Cory-110 111 Slechta et al., 2023; Reuben et al., 2021; Roberts et al., 2019; Zundel et al., 2022) and also limited 112 availability of ABCD exposure data (C. C. Fan et al., 2021), our study focused on one-year annual 113 average PM_{2.5} and NO₂ exposures at ages 9-10 years. With relatively low concentrations of PM_{2.5} and NO₂ in the ABCD Study (Cserbik et al., 2020; C. C. Fan et al., 2021), the current study aims to address 114 115 links between air pollution and mental health in those regularly exposed to concentrations largely below 116 EPA standards. Given previous findings (Brokamp et al., 2019; Brunst et al., 2019; B. Fan et al., 2019; 117 Margolis et al., 2016; Rasnick et al., 2021; Yolton et al., 2019), we a priori chose to examine internalizing 118 and externalizing summary scores from the Child Behavior Checklist (CBCL), as well as distinct 119 internalizing syndrome subscales of anxious/depressed and withdrawn/depressed, and externalizing 120 syndrome subscales of rule-breaking and aggressive behavior, and the independent subscale of 121 attention, thus addressing a wide range of internalizing and externalizing behaviors. We hypothesized 122 that higher exposure levels during late childhood would predict more emotional problems over the 2-year 123 follow-up period.

124 2. Materials and methods

125 <u>2.1 Study Design and Participants</u>

126 The current study utilized data from the larger ongoing nationwide ABCD Study[®] (NDA 4.0 data release 127 2021, https://abcdstudy.org/scientists/data-sharing/), which enrolled over 11,876 9- and 10-year-old 128 participants across the USA from 2016-2018 with plans to follow subjects for up to 10 years (Garavan et 129 al., 2018; Jernigan et al., 2018; Volkow et al., 2018). The 21 study sites obtained approval from their local 130 Institutional Review Board (IRB) and a centralized IRB approval was obtained from the University of 131 California, San Diego. Written informed consent was provided by each child's parent or legal guardian 132 (hereafter, "caregiver"); each child provided verbal assent. All ethical regulations were complied with 133 during data collection and analysis. Primary inclusion criteria for ABCD Study participants included age 134 (9.0 to 10.99 years at baseline visit), fluency in English, and the ability to complete the baseline visit. For 135 the current analysis, we utilized data from the first 3 waves of annual data collection, with the additional 136 inclusion criteria of having a valid primary residential address at baseline for all subjects. Given both the 137 extant literature on potential neurotoxic and mental health effects (Cory-Slechta et al., 2023; Reuben et 138 al., 2021; Roberts et al., 2019; Zundel et al., 2022) and data availability (C. C. Fan et al., 2021), the 139 current study focused on investigating both PM_{2.5} and NO₂ exposures. Given the distribution of the outcome data and analytic approach required for hypothesis testing (see section 2.5 below), complete 140 141 predictors were required for each wave of data collection. A flowchart of our target population for our 142 analyses can also be found in Supplemental Figure 1. We also selected data collected before March 1, 143 2020, to avoid any potential confounding effects of stress on mental health outcomes related to the COVID-19 pandemic (Hamatani et al., 2022; Kiss et al., 2022; Yip et al., 2022). Lastly, we randomly 144 145 selected one subject per family to reduce the hierarchical structure of our data from 4 levels (time point, 146 subject, family, site) to 3 levels (time point, subject, site). This resulted in a final sample of 9.273 unique participants: 9,271 for baseline, 8,759 for 1-year follow-up, and 5,827 for 2-year follow-up (Table 1). A 147 148 comparison of the overall ABCD cohort with our final analytical sample at baseline, 1-year, and 2-year 149 follow-up can be found in Supplemental Table 1, Supplemental Table 2, and Supplemental Table 3, 150 respectively. All variable names used in the following analyses are documented in Supplemental Table 151 4.

152 Table 1. Demographics

	Baseline	1-year follow-up	2-year follow-up
N	9271	8759	5827
Sex assigned at birth			
Female	4413 (47.6%)	4154 (47.4%)	2747 (47.1%)
Male	4858 (52.4%)	4605 (52.6%)	3080 (52.9%)
Age at data collection			
Mean (SD)	9.91 (0.62)	10.91 (0.63)	11.92 (0.64)
Range	8.92 - 11.08	9.75 - 12.42	10.58 - 13.67
Race/ethnicity			
Black	1363 (14.7%)	1221 (13.9%)	678 (11.6%)
Hispanic	1958 (21.1%)	1800 (20.6%)	1198 (20.6%)
Other	1191 (12.8%)	1126 (12.9%)	715 (12.3%)
White	4759 (51.3%)	4612 (52.7%)	3236 (55.5%)
Caregiver education			
< HS Diploma	460 (5.0%)	405 (4.6%)	257 (4.4%)
HS Diploma/GED	899 (9.7%)	800 (9.1%)	460 (7.9%)
Some College	2423 (26.1%)	2247 (25.7%)	1466 (25.2%)
Bachelor	2310 (24.9%)	2217 (25.3%)	1551 (26.6%)
Post Graduate Degree	3179 (34.3%)	3090 (35.3%)	2093 (35.9%)
Caregiver employment			
Employed	6444 (69.5%)	6146 (70.2%)	4139 (71.0%)
Stay at Home Parent	1612 (17.4%)	1516 (17.3%)	1002 (17.2%)
Unemployed	539 (5.8%)	481 (5.5%)	299 (5.1%)
Other	676 (7.3%)	616 (7.0%)	387 (6.6%)
Neighborhood safety			
Mean (SD)	3.873 (0.976)	3.884 (0.971)	3.915 (0.948)
Range	1.000 - 5.000	1.000 - 5.000	1.000 - 5.000
Household income			
<\$50k	2564 (27.7%)	2335 (26.7%)	1597 (27.4%)
≥\$50K & <\$100K	2419 (26.1%)	2312 (26.4%)	1597 (27.4%)
≥\$100K	3514 (37.9%)	3418 (39.0%)	2307 (39.6%)
Don't know or refuse	774 (8.3%)	694 (7.9%)	429 (7.4%)

153 Demographic composition of the final sample across three waves of data collection.

154

155 <u>2.2 Estimation of Annual Air Pollution Exposure</u>

156 Details regarding the collection of residential addresses and linkage to one-year annual average ambient 157 PM_{2.5} and NO₂ have been previously published in detail by Fan and colleagues (2021). Briefly, daily 158 pollutant estimates were derived at a 1-km² resolution using hybrid spatiotemporal models that combine 159 satellite-based aerosol optical depth models, land-use regression, and chemical transport models (Di et 160 al., 2019, 2020). The cross-validation of these models with EPA monitored levels across the U.S. were 161 found to perform well, with R² Root Mean Square Error of 0.89 for PM_{2.5} annual averages and 0.84 for NO₂ annual averages (Di et al., 2019, 2020). These daily estimates were then averaged over the 2016 162 163 calendar year, when the children were aged 9-10 years-of-age and assigned to the geocoded primary 164 residential address at the baseline ABCD study visit. PM_{2.5} is reported in micrograms per meter cubed 165 $(\mu g/m^3)$ and NO₂ is reported in parts per billion (*ppb*). For subjects who have data indicating their time 166 lived at baseline address (N=9,027), the mean was 5.4 years (standard deviation = 3.75). Average yearly 167 consistency of spatial contrast for each pollutant based on daily estimates at the 1-km² resolution is also 168 presented in the supplement (Supplemental Figure 2), as well as the variability in air pollution estimates 169 across ABCD participants by site (Supplemental Figure 3).

170 <u>2.3 Emotional Behavior</u>

171 At each annual visit (baseline, 1-year follow-up, 2-year follow-up), the participant's caregiver was asked to report on the child's emotional behavior over the 6 months prior to each study visit using the Child 172 Behavioral Checklist (CBCL) (Achenbach, 2009; Achenbach & Rescorla, 2001). The CBCL within the 173 174 ABCD Study has 112 different items that each caregiver answers about their child (e.g., "Show little 175 interest in things around him/her") using a 3-point Likert-type scale (0 = Not True, 1 = Somewhat or 176 Sometimes True, 2 = Very True or Often True). These answers are then used to calculate summary 177 scores of internalizing and externalizing behaviors. Based on the prior air pollution and behavioral 178 literature (Brokamp et al., 2019; Brunst et al., 2019; B. Fan et al., 2019; Margolis et al., 2016; Rasnick et al., 2021; Yolton et al., 2019; Zundel et al., 2022), we also chose to examine five additional syndrome 179 180 subscale scores: anxious/depressed, withdrawn/depressed, rule-breaking behavior, aggressive 181 behavior, and attention problems. Anxious/depressed and withdrawn/depressed subscales fall within the 182 internalizing score, rule-breaking and aggressive behavior subscales fall within the externalizing score, 183 and attention is an independent subscale. Each raw score is a whole number with higher integers 184 indicating increased problem or emotional behaviors, across syndrome scores, such that syndrome score 185 is each on the same scale. While there are age- and sex-normalized scores, we chose to utilize the raw 186 scores to allow us to investigate developmental changes in these behaviors with age, as has been previously done when examining ABCD Study data (Barch et al., 2021). Importantly, the CBCL measures 187 188 show good test-retest reliability (Pearson's correlations mean = 0.9, min=0.82, max=0.94) and internal consistency was stable over a 12- and 24-month period (Pearson's correlation 12-month mean = 0.74, 189 190 24-month mean = 0.70) (Achenbach & Rescorla, 2001). The cross-informant agreement between parent 191 and youth using CBCL items has been found to be strong across multi-cultural societies [Q correlations 192 for U.S.= .84] and similar across internalizing and externalizing behaviors (Rescorla et al., 2013). The 193 raw scores have different ranges by subscale: internalizing [0,64], externalizing [0,70], 194 anxious/depressed [0,26], withdrawn/depressed [0,16], rule-breaking [0,34], aggressive [0,36], and 195 attention [0,20], but all subscales use the same Likert scale units, with higher values indicative of greater 196 problems.

197 <u>2.4 Confounders and Covariates</u>

198 We have selected potential confounders based on both prior knowledge and current theories in 199 environmental epidemiology using a directed acyclic graph (Greenland & Brumback, 2002) 200 (Supplemental Figure 4). Specifically, we identified confounders that may predict emotional behavior 201 and exposure to ambient air pollutants. All of these variables were reported by the child's caregiver using 202 the PhenX Toolkit (Echeverria et al., 2004: Mujahid et al., 2007). This list includes child's sex. 203 race/ethnicity (non-hispanic white, hispanic, non-hispanic black, other: includes American Indian/Native 204 American, Alaska Native, Native Hawaiian, Guamanian, Samoan, Other Pacific Islander, Asian Indian, 205 Chinese, Filipino, Japanese, Korean, Vietnamese, or Other Race not listed), indicators of family 206 socioeconomic status (e.g., highest caregiver educational attainment, caregiver's employment status, 207 combined total annual household income), as well as perceived neighborhood quality. Highest caregiver 208 educational attainment included <high school diploma, high school diploma or GED, some college, 209 bachelor's degree, or postgraduate degree. Caregiver's employment status included employed (part- or 210 full-time), stay at home parent, unemployed, or other (e.g., temporarily laid off; sick leave; retired; 211 disabled, etc.). Combined total annual household income included less than or equal to \$50,000, greater 212 than \$50,000 but less than \$100,000, greater or equal to \$100,000, or don't know/refuse to answer. 213 Perceived neighborhood quality was an average score of three-items assessing parent perspectives of 214 how safe and free from crime and violence they felt their neighborhood is (Mujahid et al. 2007). Each of 215 these variables' baseline values were used in the model, to align with the timing of the available ambient 216 air pollution estimates. To account for potential confounding of co-exposure, we also included the other 217 air pollutant as an additional variable (i.e., when examining the influence of PM2.5-by-age on CBCL 218 outcomes, NO₂ is added to the model, and vice versa). Importantly, multicollinearity was not an issue in 219 adjusting for the other pollutant in the model as the Pearson correlation coefficient between the baseline 220 annual pollutant concentrations of $PM_{2.5}$ and NO_2 across all sites was low (r = 0.22).

221

222 <u>2.5 Analyses</u>

223 All statistical analyses were implemented in R (version 4.1.2) (R Core Team, 2021). Initial descriptive 224 and exploratory analysis were conducted to check all data for potential errors and outliers, and to assess 225 variable distributions required to satisfy modeling assumptions and understand correlations. To 226 investigate how annual PM_{2.5} and NO₂ moderate emotional development of adolescents over 3 visits 227 spaced 1-year apart, we used a multilevel (i.e., mixed effects) modeling approach to account for the 228 repeated measures. We verified our models were appropriate by checking model assumptions post 229 analyses based on prior published methodology (Cameron & Trivedi, 2013; Garay et al., 2011; Hilbe, 2011). 230

231 2.5.1 Reasoning for Modeling Choice

While previous cross-sectional studies examining CBCL outcomes and air pollution have examined the CBCL t-scores (F. P. Perera et al., 2011, 2012), raw CBCL scores are required to better account for developmental changes in emotional behaviors over time when using a repeated measures design (Barch et al., 2021). Furthermore, when multilevel approaches are required, a common modeling approach is to use a linear mixed-effects model, but since CBCL outcomes are naturally zero-inflated (**Supplemental Figure 5**) and thus over-dispersed (over-dispersion quotient ranges from 2.84-17.29), this can lead to artificial inflation of the coefficients' significance (LAND et al., 1996; Stroup, 2016;

239 Swartout et al., 2015). Thus, we utilized CBCL raw scores as count data and employed a zero-inflated 240 negative binomial (ZINB) model, which adds an extra parameter that accounts for the over-dispersion 241 present (Xu et al., 2017). The *qlmm.zinb()* function was used within the NBZIMM package (version 1.0) 242 (https://github.com/nyiuab/NBZIMM); a manuscript detailing the development of this package was also 243 published (Zhang & Yi, 2020). This modeling approach has been used in numerous studies with zero-244 inflated health data (Preisser et al., 2016; Sheu et al., 2004), and specifically when examining mental 245 health outcomes (Kumagai et al., 2021; Vyas et al., 2020). For even further reading on the ZINB 246 approach, we have cited additional readings (Fang et al., 2016; Stroup, 2012; Yau et al., 2003; Young et 247 al., 2022; Zhang & Yi, 2020).

248 2.5.2 Final dataset for ZINB model

249 To implement the ZINB model, complete predictors across timepoints (i.e., no missing values for each 250 subject at each wave of data collection) is required; therefore, listwise deletion was used to remove incomplete data by wave of data collection, making sure at each wave of data collection, each subject 251 252 had a CBCL outcome score, age at session, race/ethnicity, sex at birth, PM_{2.5} level at year of baseline 253 visit, NO₂ level at year of baseline visit, caregiver's highest level of education at baseline, caregiver's 254 employment status at baseline, perceived neighborhood safety at baseline, and household income at baseline. Since we only had data for our main predictors $- PM_{25}$ and NO₂ – at the baseline visit, our 255 256 environmental covariates and confounders were also only from the baseline visit. Following our initial 257 cleaning steps, creating a dataset across timepoints with complete predictors led to 6%, 5%, and 3% of 258 missing data for the baseline, 1-year, and 2-year follow-up visits, respectively. Bennett (2001) states that 259 greater than 10% missingness could lead to bias within the statistical analysis and prior published 260 literature suggest 5% (on average) missingness is negligible (Jakobsen et al., 2017; Schafer, 1999). 261 Therefore, given the limited amount of missing data, we chose not to perform multiple imputation.

262 2.5.3 Age-only ZINB models

For the main analysis, the ZINB model combines two models: 1) zero-inflated model, similar to a logistic 263 264 regression, that evaluates the likelihood of being in the certain-zero (i.e., no problems) as compared to 265 the non-zero category (i.e., exhibits problems), and 2) count model, assuming a negative binomial 266 distribution, that evaluates the non-zero CBCL subscale scores (i.e., magnitude of problems). Initially, age-only models were performed to establish changes in CBCL outcomes from baseline and two 1-year 267 268 follow-up periods. These models investigated the main effect of age on each CBCL outcome controlling 269 for necessary covariates in both the zero-inflated and count portions of the model (sex-at-birth, 270 race/ethnicity, highest caregiver educational attainment at baseline, caregiver's employment status at 271 baseline, perceived neighborhood safety at baseline, and the combined total annual household income at baseline). For the random effects within the zero-inflated portion of the model, we only included ABCD 272 273 site since subjects within the certain-zero group were not strongly clustered by subject (low intraclass 274 correlation coefficients (ICC) for all CBCL outcomes: 0.070-0.107). For the random effects within the 275 count model, subject was nested within a random effect of site to account for the within-subject similarities 276 over time in those with non-zero data (ICCs ranging from 0.506-0.710; this medium-high ICC implies a 277 clustering structure of subject within the non-zero data). For ease of interpretation, age was centered at 278 9 years, the youngest integer age in our cohort.

279 2.5.4 Age-by-air pollutant ZINB models

280 To investigate if air pollution modifies emotional problems over time, we added in an interaction between 281 age and each air pollutant (PM_{2.5} or NO₂). For both the zero-inflated model and the count model we 282 utilized the fixed effects of each pollutant (PM_{2.5} or NO₂), age, pollutant-by-age, while adjusting for the 283 same potential confounders as mentioned above; each pollution-by-age model also corrected for the 284 other pollutant (e.g., for the PM_{2.5}-by-age model, NO₂ was added as a confounder in addition to the 285 previously mentioned covariates, and vice versa for the NO₂-by-age model). For the random effects within 286 the zero-inflated portion of the model, we again only included ABCD site and for the random effects within 287 the count model, again, subject was nested within a random effect of site. PM_{2.5} and NO₂ were centered 288 to the levels recommended by the WHO, 5 μ g/m³ and 5.33 ppb, respectively, and age was again centered 289 at 9 years. For models where the interaction term between pollution and age was not significant for both 290 the zero-inflated and count portion of the model, the interaction term was dropped, and the model was 291 run to examine the main effect of pollution.

292 2.5.5 Type-1 error correction

For all above models, to avoid type-1 errors, all *p*-values of interest were corrected for multiple comparisons across the same model type using the false-discovery rate of 5% by utilizing the Benjamini-Hochberg procedure ($p_{FDR} < 0.05$) (Benjamini & Hochberg, 1995), which has been used previously with a ZINB modeling approach (Subramaniyam et al., 2019). All model assumptions post analyses were also conducted based on prior published methodology (Cameron & Trivedi, 2013; Garay et al., 2011; Hilbe, 2011).

299 2.5.6 Model interpretation

300 In terms of interpreting our PM_{2.5} results, we focused on displaying the predictions of the EPA annual daily standard ($PM_{2.5} = 12 \mu q/m^3$) as compared to the WHO's recommended target level of 5 $\mu q/m^3$. For 301 302 NO₂, our sample's exposure levels were much less than the 53 ppb previously set by EPA in 1971 (US 303 EPA, 2016). Thus, for NO₂ we focused on comparing predictions at 26.1 ppb, based on the 90th percentile 304 of our sample, as compared to the WHO recommended 5.33 ppb. Lastly, given that very large sample 305 sizes tend to identify very small differences as significant, we were sure to also interpret our results in 306 context of effect sizes in order to assess if results were likely to be clinically significant as defined by 307 (Jacobson & Truax, 1991), which requires not only statistical significance, but also a change either in the 308 range of the "dysfunctional population" or "within the range of the functional population".

309 3. Results

310 Descriptives of our analytical dataset separated by baseline, 1-year, and 2-year follow-up can be found 311 in **Table 1**. The mean for $PM_{2.5}$ for the total current sample was 7.706 µg/m³ (range=1.722-15.902 312 SD=1.571) and for NO₂ it was 18.595 ppb (range=0.729-37.940; SD=5.571), which on average falls 313 significantly below the EPA standards (p's<0.0001) of 12 µg/m³ and 53 ppb, respectively. Furthermore, 314 descriptives of CBCL outcomes across each collection wave are presented in **Supplemental Table 5**.

315 <u>3.1 Internalizing Behavior</u>

316 3.1.1 Changes in internalizing behavior with age

There was a significant main effect of age for the zero-inflated portion of the model, demonstrating a 45% increase in the likelihood of having no internalizing problems (i.e., obtaining a true-zero) with increasing age of the child from 9 to 12 years-old (**Figure 1**). For individuals who did experience internalizing symptoms (i.e., modeled by the count portion of the model), there was no significant change in the number of internalizing problems reported from 9 to 12 years of age.

322 3.1.2 Moderating effects of air pollution

323 The aforementioned age effects in internalizing problems from 9 to 12 years-of-age was significantly 324 moderated by PM_{2.5} and NO₂ (Figure 1, Supplemental Tables 6 and 8). In contrast to our hypothesis, 325 higher levels of exposure tended to relate to decreases in the probability of exhibiting any problems as 326 well as the number of problems over time between the ages of 9-12 years. Specifically, a PM_{2.5} level of 327 12 µg/m³ (EPA's standard) predicted a 190% increase in the likelihood of having no internalizing 328 problems, as well as a 13% decrease in the number of internalizing problems if problems were present, 329 from 9 to 12 years of age. A similar pattern was also seen for NO₂, with NO₂ levels of 26.1 ppb (90th) 330 percentile of sample) relating to a 106% increased likelihood of having no internalizing problems, as well 331 as a 6% decrease in the number of problems, if internalizing behaviors were present, from 9 to 12 years-332 of-age. Moreover, exposure to lower PM_{2.5} or NO₂ levels (5 µg/m³ and 5.33 ppb based on WHO 333 recommendations) predicted a higher likelihood of having internalizing symptoms (e.g., as seen by a 334 relative decrease in the probability of the caregiver reporting no internalizing problems), as well as an 335 increase in number of internalizing problems, from 9 to 12 years of age. Although these results are 336 counterintuitive in that greater exposure levels were linked with less problems over time, it is important 337 to note the effect sizes of these findings, as the detected changes in probability of exhibiting internalizing 338 problems (i.e., true-zero score) ranged from a 1-4% difference and the magnitude of the number of CBCL 339 internalizing problems was a mere 1-point change.

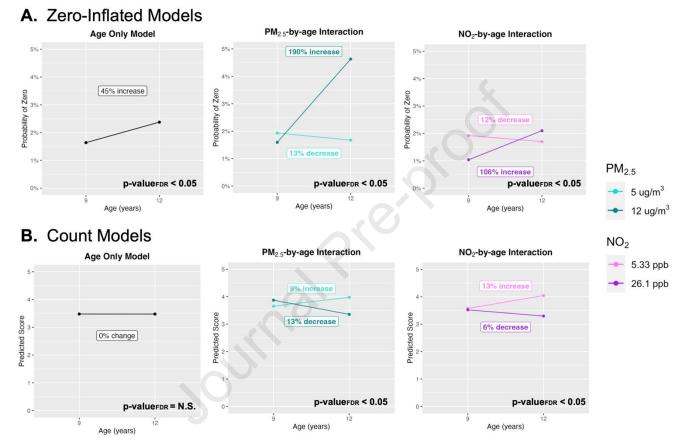
340 3.1.3 Internalizing subscales: Anxious/Depressed and Withdrawn/Depressed

These subscales both fall within the internalizing score, therefore, unsurprisingly, a similar pattern was seen for age-only and moderating effects of air pollution for the anxious/depressed problems (**Supplemental Table 6 and 8**). A main effect of age was seen showing an increase of 185% in the likelihood of having no anxious/depressed symptoms (i.e., score of 0), and if symptoms were present, an 8% decrease was seen in the number of problems, from 9-12 years-of-age (**Supplemental Figure 6**). PM_{2.5} and NO₂ both moderated these age effects of anxious/depressed symptom scores with similar patterns as seen with overall internalizing problems.

348 A noticeably different pattern was seen for both age-only and moderating effects of air pollution of the 349 withdrawn/depressed subscale. More in line with the literature, the likelihood of having no 350 withdrawn/depressed problems decreased over time, as well as a 34% increase in the number of 351 problems, between the ages of 9-12 years, suggesting a slight increase in the probability of exhibiting 352 withdrawn/depressed problems and a greater number of withdrawn/depressed symptoms with age 353 across early adolescence (Supplemental Figure 6). Both PM_{2.5} and NO₂ exposure moderated age-354 related changes in withdrawn/depressed problems. When examining the probability of having withdrawn/depressed symptoms, higher levels of NO₂ exposure was again associated with a greater 355 356 likelihood of having no withdrawn/depressed symptoms from ages 9-12 years as compared with lower 357 levels of exposure; PM_{2.5} though, did not moderate this age effect. For individuals who exhibited

withdrawn/depressed problems, both NO₂ and PM_{2.5} moderated the effect of age, with again lower levels of NO₂ and PM_{2.5} predicting greater increases in the number of withdrawn/depressed problems from ages 9-12 years as compared with higher levels of exposure. However, again, the effect sizes for exposure on both the change in probabilities and the number of problems from 9-12 years-of-age were minimal (i.e., 1-4% change in probability and 1-point increase in number of problems).





363

364 Figure 1 Results for internalizing behavior. A) Displays the estimated probability of being in the absolute zero 365 category as compared to the non-zero category (i.e., any value for CBCL scores). B) Displays the estimated CBCL 366 score for subjects whose scores were in the non-zero category. Numerous results are presented which include: 1) 367 Age only which displays the main effects of age excluding air pollution with all other variables held constant from 368 9 to 12 years-of-age; 2) PM_{2.5}-by-age interaction which displays differences in 9 and 12 years-of-age for the WHO 369 recommended PM_{2.5} levels - 5 µg/m³ (light blue) - versus the EPA's - 12 µg/m³ (dark blue); 3) NO₂-by-age 370 interaction which displays differences in 9 and 12 years-of-age for the WHO recommended NO₂ levels - 5.33 ppb 371 (light purple) - versus the 90th percentile NO₂ level in our sample - 26.1 ppb (dark purple) (The EPA level is 53 ppb 372 which is outside our sample range). All graphs display percent change with age. All covariates held constant at the 373 largest N category (sex = "male", race/ethnicity = 'White', caregiver education = 'Post Graduate Degree', caregiver 374 employment = "Employed", and household income = " \geq \$100K"), and mean for neighborhood safety ($\overline{x} = 3.88$); for 375 interaction models, NO₂ is set to the WHO standard (5.33 ppb) for the PM_{2.5}-by-age models and PM_{2.5} is set to the 376 WHO standard (5 μ g/m³) for the Age-only and NO₂-by-age models; p-value_{FDR} = p-value for predictor graphed once 377 FDR corrected for multiple comparisons; N.S. = not significant.

378 <u>3.2 Externalizing Behavior</u>

379 3.1.1 Changes in externalizing behavior with age

There was an 88% increase in the likelihood of having no externalizing problems (i.e., obtaining a truezero) from 9 to 12 years-old. For individuals who did exhibit externalizing problems (count portion of the model), a 12% decrease in the number of externalizing problems was seen from 9-12 years-of-age (**Figure 2**).

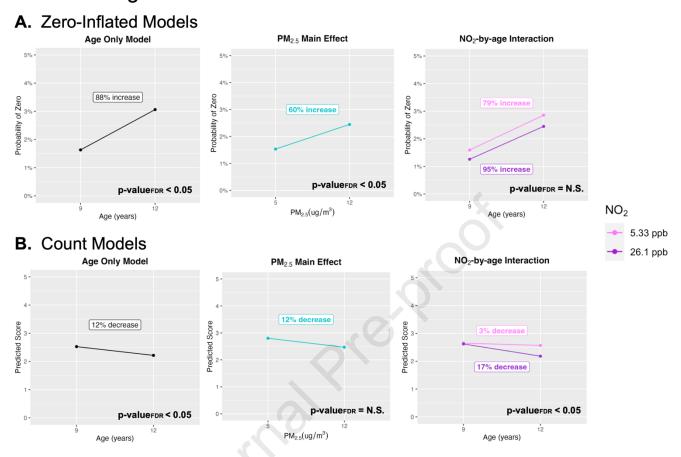
384 3.1.2 Moderating effects of air pollution

385 PM_{2.5} did not significantly moderate the aforementioned age effects in externalizing behavior from 9-12 years. However, we did find that, regardless of the age of the child, that a main effect of PM_{2.5} was seen, 386 with a 60% increase in the likelihood of no externalizing problems at a PM_{2.5} concentration of 12 as 387 388 compared to 5 µg/m³ (Figure 2 and Supplemental Table 7). A main effect of PM_{2.5}, however, was not seen for the number of externalizing problems. For NO2, exposure levels did not impact the likelihood of 389 390 having no externalizing problems (i.e., obtaining a true-zero) from 9 to 12 years-old, but NO₂ did moderate 391 the number of externalizing problems seen with age. Specifically, higher levels of NO2 were associated 392 with greater decreases in externalizing problems from ages 9-12 years of age as compared to lower 393 levels of NO₂ exposures (Figure 2 and Supplemental Table 8). Though, again, the magnitude of these 394 changes equates to less than a 1-point change in the number of problems.

395 3.1.3 Attention Problems and Externalizing Subscales: Rule-breaking and Aggressive Behavior

There were significant main effects of age for all externalizing subscale behaviors, with an increase in the likelihood of having none of these problems from 9-12 years-of-age. This change in likelihood of problems with age was largest for rule breaking (112%), followed by aggressive behavior (106%), and then attention problems (58%), respectively. For those reporting these problems, a 10% decrease was seen for the number of rule-breaking and attention problems, while a 14% decrease was seen for aggressive behaviors, with age (**Supplemental Figure 7**).

402 Only NO₂ was found to moderate the effects of age on these types of behaviors, albeit slight differences 403 were seen as to the directionality of these effects (Supplemental Figure 7 and Supplemental Table 8). 404 Contrary to our hypotheses, higher levels of NO₂ exposure were related to a greater likelihood of having 405 no rule-breaking behavior from 9-12 years as compared to lower levels of NO₂ exposure. Alternatively, in 406 contrast to all other outcomes, but in line with our hypothesis, a greater likelihood of having no attention 407 problems from 9-12 years was seen at lower as compared to higher levels of NO₂ exposure. Again, higher 408 levels of NO₂ exposure were associated with greater decreases in the number of rule-breaking, 409 aggressive, and attention problems from 9-12 years-of-age as compared to lower levels of NO₂ exposure. 410 Since PM_{2.5} did not moderate age-related changes in these behaviors, we investigated the main effect of 411 PM_{2.5} regardless of age. We found greater likelihood of having no aggressive or attention problems with 412 higher as compared to lower levels of PM2.5 exposure (Supplemental Figure 7 and Supplemental Table 413 7). Again, the magnitude of the air pollution effects were marginal, as the differences seen in the 414 probabilities of having problems was on the order of 1% and the number of problems were less than a 1-415 point change.



Externalizing



417 Figure 2 Results for externalizing behavior. A) Displays the estimated probability of being in the absolute zero 418 category as compared to the non-zero category (i.e., any value for CBCL scores). B) Displays the estimated CBCL 419 score for subjects whose scores were in the non-zero category. Numerous results are presented which include: 1) Age only which displays the main effects of age excluding air pollution with all other variables held constant from 420 421 9 to 12 years-of-age; 2) PM2.5-by-age interaction which displays differences in 9 and 12 years-of-age for the WHO 422 recommended PM_{2.5} levels - 5 µg/m³ (light blue) - versus the EPA's - 12 µg/m³ (dark blue); 3) NO₂-by-age 423 interaction which displays differences in 9 and 12 years-of-age for the WHO recommended NO₂ levels - 5.33 ppb 424 (light purple) - versus the 90th percentile NO₂ level in our sample - 26.1 ppb (dark purple) (The EPA level is 53 ppb 425 which is outside our sample range). All graphs display percent change with age. All covariates held constant at the 426 largest N category (sex = "male", race/ethnicity = 'White', caregiver education = 'Post Graduate Degree', caregiver 427 employment = "Employed", and household income = " \geq \$100K"), and mean for neighborhood safety ($\overline{x} = 3.88$); for 428 interaction models, NO₂ is set to the WHO standard (5.33 ppb) for the PM_{2.5}-by-age models and PM_{2.5} is set to the 429 WHO standard (5 μ g/m³) for the Age-only and NO₂-by-age models; p-value_{FDR} = p-value for predictor graphed once 430 FDR corrected for multiple comparisons; N.S. = not significant.

431 Discussion

In the current longitudinal study, we leveraged a large, nationwide longitudinal cohort of children to examine how exposure to both PM_{2.5} and NO₂ at ages 9-10 years affects age-related changes in behavioral problems as reported on the CBCL over a 2-year follow-up period. To characterize the developmental trajectory of behavioral problems within our sample, as well as aid interpretation of the pollutant effects, we first revealed an age-related decrease in the likelihood of having internalizing and Journal Pre-proof

437 externalizing problems as reported on the CBCL from ages 9-12 years-old (in the zero portion of the 438 model), as well as fewer number of internalizing and externalizing problems over time if behaviors were 439 present (in the count portion of the model). Interestingly, we saw the opposite effect in the 440 withdrawn/depressed syndrome scale, where increasing age was related to an increased likelihood of 441 reporting withdrawn/depressed problems, as well as more problems, when present, from ages 9-12 years 442 old. In contrast to our hypothesis, higher levels of PM_{2.5} and NO₂ exposure did not modify these age-443 related patterns to result in a greater likelihood or frequency in the number of problems over time. 444 Unexpectedly, higher exposure was linked to lower likelihood of having problems as well as slightly fewer 445 problems over time for most CBCL outcomes. In fact, only the association between NO₂ exposure and 446 attention problems was in the expected direction, with lower NO₂ exposure predicting an increased 447 likelihood of zero attention problems with age as compared with higher exposure. While the directions of 448 the relationships between the pollutants and CBCL outcomes are counterintuitive, it is important to 449 consider the magnitude of the effect sizes in such a large sample, rather than the statistical significance 450 of these findings. This is evident by the largest effect we found, which was the effect of $PM_{2.5}$ on the 451 probability of internalizing symptoms arising at age 12. In children with low PM_{2.5} exposure at ages 9-10 452 years, the probability of not having problems at age 12 was 1.7%, while in those exposed to high PM_{2.5} 453 at ages 9-10 years the probability of not having problems at age 12 was 4.6%. Not only is the difference 454 in probability only 2.9%, but the likelihood of having any problems regardless of exposure level falls below 455 5%. Similarly, the effect sizes were extremely small for the quantitative differences in the number of 456 problems, with higher pollution exposure associated with a decrease of less than a single point difference 457 on any given scale. Given that the CBCL uses a 3-point Likert scale (i.e., 0 = Not True, 1 = Somewhat or 458 Sometimes True, 2 = Very True or Often True), a 1-point change is likely clinically negligible, may fall 459 within the range of measurement error, and may not have real-world implications. Thus, against our 460 hypothesis, there was no evidence that low-level exposures to PM2.5 and NO2 at ages 9-10 years resulted 461 in increased emotional problems from ages 9-12 years.

462 Our study focuses on childhood exposure at ages 9-10 years old – a developmental period currently 463 underrepresented in the literature. About 26% of studies on pollution-related differences in mental health 464 problems cover this age range, despite the high incidence of psychiatric diagnoses in early adolescence 465 (Kessler et al., 2005; Solmi et al., 2022; Zundel et al., 2022). Yet even studies focused on linking PM_{2.5} 466 and NO₂ exposure and emotional behaviors in youth have reported mixed findings. Some of the earliest 467 longitudinal research in this area comes from Columbia Center for Children's Environmental Health 468 (CCCEH) longitudinal cohort study of African American and Dominican women in New York City. These 469 essential studies found that prenatal exposure to airborne polycyclic aromatic hydrocarbons (PAHs). 470 which come from fossil fuel combustion, was linked to greater CBCL reported symptoms of 471 anxious/depressed and attention problems at ages 4-5 and 6-7 years-old children (F. P. Perera et al., 472 2011, 2012). However, in a more recent study that included using either the Strength and Difficulties 473 Questionnaire or the CBCL in 8 European population-based birth cohorts, prenatal and postnatal air 474 pollution, including PM_{2.5} and NO₂ exposure, were not found to relate to the borderline clinical range of 475 depression, anxiety, and aggression in >13,000 children ages 7-11 years-old (Jorcano et al., 2019). In 476 fact, higher postnatal exposure was linked with overall lower odds of having symptoms in the 477 borderline/clinical range when assessed cross-sectionally with the CBCL; albeit the results did not reach 478 statistical significance. Similar findings were also noted when using the quantitative scores of the 479 symptom scales (Jorcano et al., 2019) as implemented in the current analysis. A similar study assessing 480 ADHD symptoms in children 3-10 years-old using these same 8 European birth cohorts also found no

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481 association, or even decreased risk, between prenatal air pollution exposure and ADHD (Forns et al., 482 2018). Given the positive publication bias, it is likely that more evidence of null associations between 483 exposure and behavior problems exists and has been relegated to the so-called file drawer (Mlinarić et 484 al., 2017). Furthermore, a recent study using similar methodology to our own found that higher childhood 485 and prenatal exposure to $PM_{2.5}$ and NO_2 , in addition to other pollutants, was associated with fewer 486 internalizing, externalizing, and attention problems in adolescence regardless if CBCL guestionnaire was 487 reported by parent or child (Kusters et al., 2022). Thus, our current findings are in line with these more 488 recent multi-research site-based studies. Similar to these studies, it seems very unlikely that the 489 significant effects found in the current study are in fact reflective of a protective effect given both 1) the 490 absence of any postulated mechanism for a protective element of air pollution exposure, as well as 2) 491 the extremely small magnitude of change detected in part to our large sample size and the resulting 492 statistical power. It is feasible that both the previous findings as well as the current results could be due 493 to residual negative confounding (Forns et al., 2018; Jorcano et al., 2019), although it is important to note 494 that in each case the analyses adjusted for many essential sociodemographic variables (i.e., income, 495 caregiver educational attainment, etc.) that are known to be associated with air pollution exposure and 496 mental health in children. Thus, if residual negative confounding is at play, unexplained factor(s) should 497 be explored that may exist across various cities and within various western populations (e.g., U.S., 498 Germany, Italy, Spain, etc.). Despite the CBCL being a widely used and valid measure in both clinical 499 and research settings (Achenbach & Rescorla, 2001; Wolraich et al., 2008), context and informant 500 differences have been reported in using the CBCL items to assess emotional and behavioral problems 501 in youth (Achenbach et al., 1987). Albeit Kusters et al. (2022) findings suggest air pollution effects on 502 emotional behaviors are consistent regardless of parent or youth (ages 13-16 years) report. Nonetheless, 503 it is feasible that caregiver-report of emotional problems in the current study may contribute to 504 misclassification bias that could contribute towards failing to reject the null hypothesis. Thus, additional 505 studies are warranted using more objective measures, such as clinician-based interviews, of children's 506 mental health and wellbeing.

Putting our current results in the larger context of the literature, the importance of windows of exposure 507 508 and the timing of behavior continue to prevail as to what role air pollution may play in terms of risk for 509 developing mental health problems. That is, while the current study shows a one-year annual average of 510 air pollution exposure during the transition to adolescence does not substantially increase the age-related 511 clinical risk of mental health problems over a 2-year follow-up period, it is still feasible that exposure 512 during this period of development may ultimately predispose an individual to risk for developing 513 psychopathology later in adolescence or early adulthood. Air pollution, then, may influence ongoing brain 514 development and plasticity across adolescence, due to the protracted development of regions and 515 networks associated with mental health conditions and psychopathology (e.g., hippocampus, amygdala, 516 default mode network, frontoparietal network, and salience network) (Menon, 2011, 2013). A number of 517 MRI studies suggest that exposure to ambient air pollution is linked to differences in brain macro- and 518 microarchitecture as well as functional brain network connectivity (Binter et al., 2022; Burnor et al., 2021; 519 Cotter et al., 2023; Essers et al., 2023; Guxens et al., 2018, 2022; Herting et al., 2019; Lubczyńska et al., 2021; Pérez-Crespo et al., 2022; Sukumaran et al., 2023). Thus, it is feasible that these differences may 520 521 be early neural biomarkers of PM_{2.5} exposure-related risk prior to any overt changes in behavior. As 522 previously mentioned, the idea that exposure during adolescence may ultimately predispose an individual 523 to later develop mental health disorders parallels the findings that higher levels of air pollution during 524 childhood and adolescence predict later onset of major depressive disorder (Roberts et al., 2019) and

525 other internalizing, externalizing, and thought disorder symptoms at age 18 years (Reuben et al., 2021). 526 In fact, the increased incidence of psychopathology and psychiatric diagnoses seen in adolescence 527 typically occurs in mid-adolescence, around age 14 and a half (Solmi et al., 2022), which is above the 528 upper limit of ages included here. However, consortium efforts to eventually estimate lifetime air pollution 529 exposure (C. C. Fan et al., 2021) in the coming years, in addition to active follow-up of ABCD cohort 530 participants through early adulthood, will soon allow researchers to more formally test this hypothesis. 531 Moreover, the results of the current study may also suggest that while PM_{2.5} and NO₂ exposure at 9-10 532 years does not meaningfully impact the age-related relative risk of emotional problems at a population-533 level, it is feasible that exposure during this time may have harmful effects in children who are more 534 susceptible, due to either genetic risk or due to co-exposure to other adverse environmental threats. 535 Thus, more research is warranted taking a more integrated neural exposome approach to understanding 536 adolescent environmental exposures and risk for psychopathology (Tamiz et al., 2022).

537 The current study has several strengths. Specifically, the statistical approach and data used here 538 contribute to a rigorous assessment of longitudinal, age-related behavioral and emotional problems 539 associated with one-year annual air pollution exposure during the transition to adolescence. While 540 standardized scores are often used to study dimensions of psychopathology and behavior between-541 subjects, we utilized raw longitudinal CBCL scores in the current study to better capture developmental 542 change (Barch et al., 2021). However, raw CBCL scores are zero-inflated and over-dispersed in 543 normative developmental samples, violating assumptions of general linear models. Our application of a 544 zero-inflated negative binomial (ZINB) model combines the strengths of a logistic regression model with 545 a negative binomial model, allowing robust estimates of associations between air pollution and the 546 emergence of any behavioral or emotional problems (i.e., scores equal to zero vs. scores greater than 547 zero) as children age, and how air pollution is related to the magnitude or number of behavioral or 548 emotional problems (i.e., the range of scores greater than zero). Second, our large, nationwide sample 549 between the ages of 9-12 years provides more geographically diverse estimates of NO₂ and PM_{2.5}. This 550 is an improvement over the smaller, localized samples common to air pollution research that pervade the 551 literature, as sources and concentrations of pollutants vary across locations (Snider et al., 2016) and the 552 health effects of PM_{2.5} vary by source (Holguin, 2008; Sarnat et al., 2008). Although the final sample used 553 here is not fully representative of the larger US population (Garavan et al., 2018), it has greater 554 generalizability compared to smaller scale studies of air pollution and mental health. Further, the models 555 were adjusted for numerous socioeconomic and lifestyle variables that are known to be associated with 556 both exposure and emotional behaviors examined in the current study.

557 A limitation of the current study is that the estimates of air pollution used here only represent a sum 558 across components of PM_{2.5} and capture an average of exposure over one year at the time of study 559 enrollment. Moreover, our study examined exposure levels that are largely below the U.S EPA standards, 560 which may only apply to approximately 50% of high-income countries in North America, Europe, and the 561 Western Pacific, and does not readily apply to existing levels of exposure in many low- and middle-562 income countries (World Health Organization, 2018). As previously mentioned, different geographical 563 locations have different compositions of PM_{2.5} and the individual components of PM_{2.5} have different 564 effects on human health. It is possible that our results represent an amalgamation of the unique effects of individual components of PM_{2.5} (e.g., elemental carbon, silicon, lead), contributing to our 565 566 counterintuitive findings. There is also a substantial body of literature quantifying the effects of prenatal 567 air pollution exposure and acute exposure (i.e., days) effects on various mental health outcomes

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568 (Braithwaite et al., 2019; Zundel et al., 2022), which are not available in the 4.0 data release of the ABCD 569 Study. Moving forward, incorporating prenatal exposure, as well as acute estimates, could help elucidate 570 potential nuances that exist in the timing of exposure on the emergence of symptomatology across 571 adolescence, in addition to the prevalence of acute mental health crises (for review, see Heo et al., 2021). 572 Another limitation is that the data included here were collected from 2016 until March 2020, at the 573 beginning of the global COVID-19 pandemic. We chose to exclude data collected after March 2020, to 574 avoid the confounding effect of pandemic-induced emotional and behavioral problems in this sample 575 (Hamatani et al., 2022). The onset of the pandemic complicated data collection, as well, and may have 576 contributed to missingness in data collected at later follow-up visits. For example, although sample 577 demographics in the current study were similar to the larger ABCD cohort (Supplemental Tables 1-3) 578 and our overall missingness was small (<6%), we cannot rule out the possibility of selection bias 579 influencing our results. Not all participants had complete data at each wave of data collection, and follow-580 up waves had slightly higher representation of white children, with greater caregiver educational 581 attainment and household income compared to enrollment at baseline. However, due to this small 582 proportion of missing data, that bias is expected to be small or negligible. Moreover, Asian, American 583 Indian/Alaskan Native, and Native Hawaiian/Pacific Islander populations are underrepresented in the 584 ABCD Study, while families with higher total household incomes and highly educated caregivers are 585 over-represented. Thus, additional studies are needed that include children who may be especially susceptible to air pollution related effects because of potential compounding effects of disadvantage due 586 587 to poverty and minority-related stressors stemming from racism (Hajat et al., 2015). Although both the 588 exposure models used herein as well as the CBCL guestionnaire have shown to have both good validity 589 and reliability and the current study adjusted for key confounders, it is feasible that measurement error 590 or residual confounding may have contributed to the current unexpected findings. Lastly, additional 591 studies are also warranted to examine if annual averages to higher levels of exposure experienced in 592 low- and middle-income countries may influence emotional wellbeing in developing children.

593 Conclusions

594 There was no evidence that low-level exposures to PM_{2.5} and NO₂ at ages 9-10 years resulted in greater 595 emotional problems from ages 9-12 years. Future research with additional waves of data extending into 596 late adolescence and early adulthood, as well as incorporating cumulative exposure estimates are 597 necessary to further our understanding between air pollution and mental health during adolescence.

598 Credit authorship contribution statement

599 Claire E. Campbell: Project Administration, Methodology, Formal Analysis, Visualization, Writing -600 Original Draft; Devyn L. Cotter: Methodology, Writing - Original Draft; Katherine L. Bottenhorn: 601 Methodology, Visualization, Writing – Original Draft; Elisabeth Burnor: Methodology, Data Curation, 602 Writing – Review & Editing: Hedveh Ahmadi: Data Curation, Methodology, Writing – Review & Editing; 603 Carlos Cardenas-Iniquez: Writing - Review & Editing; W. James Gauderman: Methodology, Writing -604 Review & Editing: Rob McConnell: Methodology, Writing - Review & Editing: Kiros Berhane: 605 Methodology, Writing - Review & Editing; Joel Schwartz: Methodology, Data Curation, Resources, Writing 606 - Review & Editing; Jiu-Chiuan Chen: Conceptualization, Methodology, Writing - Review & Editing; Megan 607 M. Herting: Funding Acquisition, Resources, Conceptualization, Methodology, Supervision, Project 608 Administration, Writing - Original Draft.

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621 Data used in the preparation of this article were obtained from the Adolescent Brain Cognitive 622 DevelopmentSM (ABCD) Study (https://abcdstudy.org), held in the NIMH Data Archive (NDA). This is a 623 multisite, longitudinal study designed to recruit more than 10,000 children aged 9-10 and follow them 624 over 10 years into early adulthood. The ABCD Study® is supported by the National Institutes of Health 625 and additional federal partners under award numbers U01DA041048, U01DA050989, U01DA051016, U01DA051018, U01DA051037, U01DA050987, U01DA041174, U01DA041106, 626 U01DA041022, 627 U01DA041117, U01DA041028, U01DA041134, U01DA050988, U01DA051039, U01DA041156, 628 U01DA041025, U01DA041120, U01DA051038, U01DA041148, U01DA041093, U01DA041089, 629 U24DA041123, U24DA041147. A full list of supporters is available at https://abcdstudy.org/federal-630 partners.html. A listing of participating sites and a complete listing of the study investigators can be found 631 at https://abcdstudy.org/consortium members/. ABCD consortium investigators designed and 632 implemented the study and/or provided data but did not necessarily participate in the analysis or writing 633 of this report. This manuscript reflects the views of the authors and may not reflect the opinions or views 634 of the NIH or ABCD consortium investigators. Additional support for this work was made possible from 635 NIEHS R01-ES032295 and R01-ES031074.

636 Data and Code Availability Statement

637 Data used in the preparation of this article were obtained from the Adolescent Brain Cognitive 638 Development (ABCD) Study (https://abcdstudy.org), held in the NIMH Data Archive (NDA). This is a 639 multisite, longitudinal study designed to recruit more than 10,000 children aged 9-10 and follow them 640 over 10 years into early adulthood. ABCD consortium investigators designed and implemented the study 641 and/or provided data but did not necessarily participate in analysis or writing of this report. This 642 manuscript reflects the views of the authors and may not reflect the opinions or views of the NIH or ABCD 643 consortium investigators. The ABCD data repository grows and changes over time. The ABCD data used 644 in this report came from 10.15154/1523041.

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646 R analysis code for this project can be found at <u>10.5281/zenodo.7787017</u>.

647 **Competing Interests**

648 The authors declare no competing interests.

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Highlights:

- We examined one-year air pollution exposure on changes in emotion in 9-12 year-olds
- Concentrations of air pollution exposure were below U.S. EPA standards
- Annual measurements of emotional problems were investigated over 3 years
- Overall, less internalizing and externalizing behavior problems seen over time
- Our results do not support the idea that air pollution increases problems over time

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Declaration of interests

 \boxtimes The authors declare that they have no known competing financial interests or personal relationships that could have appeared to influence the work reported in this paper.

□The authors declare the following financial interests/personal relationships which may be considered as potential competing interests: