

Table S1. *Logistic Regression Predicting the Likelihood of Retention at age 42 Using Childhood Variables and Different Missing Data Methods.*

|                        | 1970 British Cohort Study |          |                 |          | 1958 National Child Development Study |          |                 |          |
|------------------------|---------------------------|----------|-----------------|----------|---------------------------------------|----------|-----------------|----------|
|                        | Model 1                   |          | Model 2         |          | Model 1                               |          | Model 2         |          |
|                        | OR                        | <i>p</i> | OR              | <i>p</i> | OR                                    | <i>p</i> | OR              | <i>p</i> |
| Female                 | 1.40                      | < .01    | 1.44            | < .01    | 1.23                                  | < .01    | 1.23            | < .01    |
| Cognitive ability      | 1.02                      | < .01    | 1.04            | < .01    | 1.02                                  | < .01    | 1.02            | < .01    |
| Self-control           | 1.01                      | < .01    | 1.01            | < .01    | 1.04                                  | < .01    | 1.04            | < .01    |
| Psychological distress | 1.00                      | .26      | 1.00            | .33      | 0.97                                  | .02      | 0.96            | < .01    |
| Parental social class  | 1.10                      | < .01    | 1.10            | < .01    | 1.02                                  | .31      | 1.04            | .02      |
| Parental education     | 0.97                      | .04      | 0.97            | .02      | 0.98                                  | .29      | 0.99            | .62      |
| Parental dwelling size | 1.01                      | .51      | 1.04            | < .01    | 1.02                                  | .31      | 1.01            | .40      |
| Missing data method    | Monte Carlo integration   |          | Mean imputation |          | Monte Carlo integration               |          | Mean imputation |          |

Table S2. *Correlation Matrix for Key Variables in the 1970 British Cohort Study (BCS)*

|                                | LS      | SRH     | FD      | F       | CA      | SC      | DS      | PS      | PE      | PD      | S      | E      | D      | MS     | ME     |
|--------------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|--------|--------|--------|--------|--------|
| Life satisfaction (LS)         | 1       |         |         |         |         |         |         |         |         |         |        |        |        |        |        |
| Self-rated health (SRH)        | .333**  | 1       |         |         |         |         |         |         |         |         |        |        |        |        |        |
| Financial difficulties (FD)    | -.382** | -.294** | 1       |         |         |         |         |         |         |         |        |        |        |        |        |
| Female (F)                     | .035**  | 0.019   | 0.014   | 1       |         |         |         |         |         |         |        |        |        |        |        |
| Cognitive ability (CA)         | .055**  | .160**  | -.145** | -.033** | 1       |         |         |         |         |         |        |        |        |        |        |
| Self-control (SC)              | .112**  | .167**  | -.141** | .182**  | .413**  | 1       |         |         |         |         |        |        |        |        |        |
| Psychological distress (DS)    | -.054** | -.085** | .067**  | .045**  | -.209** | -.387** | 1       |         |         |         |        |        |        |        |        |
| Parental social class (PS)     | .067**  | .126**  | -.106** | -0.015  | .295**  | .151**  | -.056** | 1       |         |         |        |        |        |        |        |
| Parental education (PE)        | .055**  | .128**  | -.116** | -0.006  | .316**  | .175**  | -.077** | .521**  | 1       |         |        |        |        |        |        |
| Parental dwelling size (PD)    | .026*   | .073**  | -.066** | 0.006   | .151**  | .052**  | -.026*  | .283**  | .300**  | 1       |        |        |        |        |        |
| Participant social class (S)   | .082**  | .132**  | -.184** | 0.009   | .297**  | .239**  | -.109** | .222**  | .236**  | .133**  | 1      |        |        |        |        |
| Participant education (E)      | .075**  | .168**  | -.161** | .022*   | .390**  | .286**  | -.112** | .346**  | .433**  | .213**  | .367** | 1      |        |        |        |
| Participant dwelling size (D)  | .234**  | .186**  | -.240** | .023*   | .187**  | .158**  | -.081** | .172**  | .155**  | .150**  | .200** | .209** | 1      |        |        |
| Mobility in social class (MS)  | .030*   | .026*   | -.087** | 0.022   | 0.013   | .082**  | -.037** | -.618** | -.227** | -.116** | .630** | .025*  | .037** | 1      |        |
| Mobility in education (ME)     | .043**  | .082**  | -.090** | .040**  | .188**  | .178**  | -.062** | -0.017  | -.279** | 0.011   | .215** | .745** | .107** | .191** | 1      |
| Mobility in dwelling size (MD) | .184**  | .120**  | -.168** | 0.016   | .062**  | .102**  | -.055** | -.024*  | -.049** | -.509** | .094** | .046** | .775** | .103** | .082** |

\*\*\* Significant at the 0.1% level. \*\* Significant at the 1% level. \* Significant at the 5% level.

Table S3. *Correlation Matrix for Key Variables in the 1958 National Child Development Study (NCDS).*

|                                | LS      | SRH     | FD      | F       | CA      | SC      | DS      | PS      | PE      | PD      | S      | E      | D      | MS     | ME     |
|--------------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|--------|--------|--------|--------|--------|
| Life satisfaction (LS)         | 1       |         |         |         |         |         |         |         |         |         |        |        |        |        |        |
| Self-rated health (SRH)        | .240**  | 1.00    |         |         |         |         |         |         |         |         |        |        |        |        |        |
| Financial difficulties (FD)    | -.330** | -.229** | 1.00    |         |         |         |         |         |         |         |        |        |        |        |        |
| Female (F)                     | .027**  | -0.02   | 0.00    | 1.00    |         |         |         |         |         |         |        |        |        |        |        |
| Cognitive ability (CA)         | .075**  | .182**  | -.177** | .064**  | 1.00    |         |         |         |         |         |        |        |        |        |        |
| Self-control (SC)              | .071**  | .127**  | -.116** | .243**  | .370**  | 1.00    |         |         |         |         |        |        |        |        |        |
| Psychological distress (DS)    | -.100** | -.137** | .135**  | -.119** | -.369** | -.428** | 1.00    |         |         |         |        |        |        |        |        |
| Parental social class (PS)     | .036**  | .119**  | -.103** | -0.01   | .290**  | .135**  | -.129** | 1.00    |         |         |        |        |        |        |        |
| Parental education (PE)        | 0.01    | .092**  | -.082** | 0.01    | .282**  | .097**  | -.103** | .474**  | 1.00    |         |        |        |        |        |        |
| Parental dwelling size (PD)    | 0.02    | .074**  | -.037** | -.028** | .125**  | .041**  | -.058** | .300**  | .328**  | 1.00    |        |        |        |        |        |
| Participant social class (S)   | .064**  | .122**  | -.194** | -.040** | .375**  | .171**  | -.208** | .234**  | .251**  | .116**  | 1.00   |        |        |        |        |
| Participant education (E)      | .061**  | .152**  | -.175** | -0.01   | .433**  | .215**  | -.205** | .361**  | .415**  | .200**  | .409** | 1.00   |        |        |        |
| Participant dwelling size (D)  | .179**  | .155**  | -.249** | 0.01    | .233**  | .125**  | -.147** | .207**  | .193**  | .178**  | .249** | .262** | 1.00   |        |        |
| Mobility in social class (MS)  | .031**  | .029**  | -.100** | -0.02   | .091**  | .049**  | -.082** | -.607** | -.181** | -.145** | .631** | .050** | .043** | 1.00   |        |
| Mobility in education (ME)     | .056**  | .079**  | -.117** | -0.02   | .237**  | .158**  | -.128** | 0.02    | -.343** | -.040** | .237** | .713** | .121** | .185** | 1.00   |
| Mobility in dwelling size (MD) | .142**  | .080**  | -.188** | .028**  | .115**  | .086**  | -.091** | -.024*  | -.056** | -.517** | .130** | .091** | .750** | .138** | .139** |

\*\*\* Significant at the 0.1% level. \*\* Significant at the 1% level. \* Significant at the 5% level.

Table S4.

*Standardized Path Coefficients of the Association between Intergenerational Social Mobility and Life Satisfaction at age 42 Before and After the Addition of Each Childhood Trait in the 1970 British Cohort Study (BCS; N = 9,683) and the 1958 National Child Development Study (NCDS; N = 11,265).*

| Study  | No controls       |                   | + Cognitive ability |                   | + Self-control    |                   | + Distress        |                   | + All childhood traits |                   |
|--|-------------------|-------------------|---------------------|-------------------|-------------------|-------------------|-------------------|-------------------|------------------------|-------------------|
|  | BCS               | NCDS              | BCS                 | NCDS              | BCS               | NCDS              | BCS               | NCDS              | BCS                    | NCDS              |
|  | $\beta$           | $\beta$           | $\beta$             | $\beta$           | $\beta$           | $\beta$           | $\beta$           | $\beta$           | $\beta$                | $\beta$           |
|  | 95% CI            | 95% CI            | 95% CI              | 95% CI            | 95% CI            | 95% CI            | 95% CI            | 95% CI            | 95% CI                 | 95% CI            |
| Intergenerational social mobility <sup>a</sup> | .19<br>[.17, .21] | .15<br>[.13, .16] | .19<br>[.16, .21]   | .14<br>[.12, .16] | .18<br>[.16, .20] | .14<br>[.12, .16] | .19<br>[.16, .21] | .14<br>[.12, .16] | .18<br>[.15, .20]      | .13<br>[.12, .15] |

*Note.* All estimates are statistically significant at the  $p < 0.001$  level. 95% confidence intervals presented in brackets.

<sup>a</sup> Intergenerational social mobility is modelled as a composite latent factor with formative indicators (i.e. intergenerational changes in educational attainment, social class, and dwelling size).

Table S5.

*Standardized Path Coefficients of the Direct, Indirect, and Total Effects of Intergenerational Social Mobility on Life Satisfaction at age 50 in the 1958 National Child Development Study (NCDS).*

|                            | Life satisfaction (age 50) |
|----------------------------|----------------------------|
|                            | $\beta$ [95% CI]           |
| Total effect               | .130 [.110, .152]          |
| Total direct effect        | .076 [.055, .098]          |
| Total indirect effect      | .055 [.047, .063]          |
| via self-rated health      | .013 [.009, .018]          |
| via financial difficulties | .042 [.036, .048]          |

*Note.* All estimates are statistically significant at the  $p < 0.05$  level. 95% confidence intervals presented in brackets. Models are adjusted for gender, childhood cognitive ability, self-control, and distress.

## INTERGENERATIONAL MOBILITY AND WELL-BEING

Table S6. Attrition Weighted Analyses of the Association between Intergenerational Social Mobility and Life Satisfaction, Self-rated health, and Perceived Financial Difficulties at age 42 in the 1970 British Cohort Study (BCS;  $N = 9,683$ ) and the 1958 National Child Development Study (NCDS;  $N = 11,265$ ).

| Study                        | Life satisfaction |            | Self-rated health |            | Financial difficulties |              |
|------------------------------|-------------------|------------|-------------------|------------|------------------------|--------------|
|                              | BCS               | NCDS       | BCS               | NCDS       | BCS                    | NCDS         |
|                              | $\beta$           | $\beta$    | $\beta$           | $\beta$    | $\beta$                | $\beta$      |
|                              | 95% CI            | 95% CI     | 95% CI            | 95% CI     | 95% CI                 | 95% CI       |
| Intergenerational            | .19               | .14        | .14               | .11        | -.20                   | -.22         |
| social mobility <sup>a</sup> | [.17, .21]        | [.12, .16] | [.12, .17]        | [.09, .14] | [-.22, -.17]           | [-.24, -.20] |
| + Childhood                  | .18               | .13        | .11               | .06        | -.18                   | -.19         |
| traits <sup>b</sup>          | [.15, .20]        | [.11, .15] | [.09, .14]        | [.04, .08] | [-.20, -.15]           | [-.21, -.17] |

Note. All estimates are statistically significant at the  $p < 0.001$  level. 95% confidence intervals presented in brackets.

<sup>a</sup> Intergenerational social mobility is modelled as a composite latent factor with formative indicators (i.e. intergenerational changes in educational attainment, social class, and dwelling size).

<sup>b</sup> Models include further adjustment for childhood traits: cognitive ability, self-control, and child distress.

Table S7. Attrition Weighted Analyses of the Direct, Indirect, and Total Effects of Intergenerational Social Mobility on Life Satisfaction at age 42 in the 1970 British Cohort Study (BCS;  $N = 9,683$ ) and the 1958 National Child Development Study (NCDS;  $N = 11,265$ ).

| Study                      | Life satisfaction |                  |
|----------------------------|-------------------|------------------|
|                            | BCS               | NCDS             |
|                            | $\beta$ [95% CI]  | $\beta$ [95% CI] |
| Total effect               | .18 [.15, .20]    | .13 [.11, .15]   |
| Total direct effect        | .10 [.07, .12]    | .07 [.05, .09]   |
| Total indirect effect      | .08 [.07, .09]    | .06 [.06, .07]   |
| via self-rated health      | .03 [.02, .03]    | .01 [.01, .02]   |
| via financial difficulties | .05 [.04, .06]    | .05 [.05, .06]   |

*Note.* All estimates are statistically significant at the  $p < 0.05$  level. 95% confidence intervals presented in brackets. Models are adjusted for gender, childhood cognitive ability, self-control, and distress.

INTERGENERATIONAL MOBILITY AND WELL-BEING: SUPPLEMENTAL MATERIAL

Table S8. *Standardized Path Coefficients of the Direct, Indirect, and Total Effects of Intergenerational Social Mobility on Life Satisfaction at age 42 in the 1970 British Cohort Study (BCS; N = 9,683) and the 1958 National Child Development Study (NCDS; N = 11,265).*

| Study                        | 1970 British Cohort Study |                  |                  | 1958 National Child Development Study |                  |                  |
|------------------------------|---------------------------|------------------|------------------|---------------------------------------|------------------|------------------|
|                              | N = 9,683                 |                  |                  | N = 11,265                            |                  |                  |
|                              | $\beta$ [95% CI]          | $\beta$ [95% CI] | $\beta$ [95% CI] | $\beta$ [95% CI]                      | $\beta$ [95% CI] | $\beta$ [95% CI] |
| Total effect                 | .18 [.16, .20]            | .21 [.18, .24]   | .10 [.07, .12]   | .13 [.11, .15]                        | .16 [.13, .18]   | .09 [.06, .11]   |
| Total direct effect          | .10 [.07, .12]            | .12 [.10, .15]   | .02 [-.01, .04]  | .07 [.05, .09]                        | .10 [.07, .12]   | .03 [.002, .05]  |
| Total indirect effect        | .08 [.07, .09]            | .08 [.07, .09]   | .08 [.07, .09]   | .06 [.06, .07]                        | .06 [.05, .07]   | .06 [.05, .07]   |
| via self-rated health        | .03 [.02, .03]            | .03 [.02, .03]   | .03 [.02, .03]   | .01 [.01, .02]                        | .01 [.01, .01]   | .01 [.01, .01]   |
| via financial difficulties   | .05 [.05, .06]            | .05 [.04, .06]   | .05 [.05, .06]   | .05 [.05, .06]                        | .05 [.04, .06]   | .05 [.05, .06]   |
| Parental SES <sup>a</sup>    |                           | .07 [.04, .09]   | –                |                                       | .06 [.03, .08]   | –                |
| Participant SES <sup>a</sup> |                           | –                | .12 [.10, .14]   |                                       | –                | .08 [.06, .10]   |

*Note.* All estimates are statistically significant at the  $p < 0.05$  level. 95% confidence intervals presented in brackets. Models are adjusted for gender, childhood cognitive ability, self-control, and distress.

<sup>a</sup> Socioeconomic status (SES) is measured as a formative construct using dwelling size, social class, and age participant left education.



Table S9.

*Standardized Path Coefficients of the Association between Intergenerational Social Mobility and Longitudinal Changes in Life Satisfaction in the 1970 British Cohort Study (BCS; N = 9,683) and the 1958 National Child Development Study (NCDS; N = 11,265).*

|                                 | $\Delta$ Life satisfaction age 30 to 42 <sup>a</sup> | $\Delta$ Life satisfaction age 42 to 50 <sup>b</sup> |
|---------------------------------|--|--|
| Study                           | BCS  | NCDS   |
| Intergenerational               | .12  | .07  |
| social mobility <sup>c</sup>    | [.10 , .14]  | [.05, .08]   |
| + Childhood traits <sup>d</sup> | .11  | .07  |
|                                 | [.09 , .13]  | [.05, .08]   |

*Note.* All estimates are statistically significant at the  $p < 0.001$  level. 95% confidence intervals presented in brackets.

<sup>a</sup> Model adjusted for participant gender and life satisfaction at age 30.

<sup>b</sup> Model adjusted for participant gender and life satisfaction at age 42.

<sup>c</sup> Intergenerational social mobility is modelled as a composite latent factor with formative indicators (i.e. intergenerational changes in educational attainment, social class, and dwelling size).

<sup>d</sup> Models include further adjustment for childhood traits: cognitive ability, self-control, and child distress.