## Appendix 1. Representative nature of the sample

## A1.1 Comparison of Avon with England as a whole

The ALSPAC study aimed to recruit all pregnant women who were resident in the county of Avon, and whose expected date of delivery lay between 1 April 1991 and 31 December 1992. ALSPAC therefore covers children in three school years: those taking Key Stage 2 in 2001/02, 2002/03 and 2003/04. One question that arises is how representative Avon is of the country as a whole. The Avon area has a population of 1 million and includes the city of Bristol (population 0.5 million), and a mixture of rural areas, inner city deprivation, leafy suburbs and moderate sized towns. The 1991 census was used to compare the population of mothers with infants under 1 year of age resident in Avon with those in the whole of Britain. The sample is broadly representative of the national population although the mothers of infants in Avon were slightly more likely to be affluent, on average, than those in the rest of Britain (as measured by, for example, living in owner occupied accommodation, having a car available to the household and having one or more persons per room) ${ }^{1}$.

We have also taken information from the National Pupil Database (NPD) to compare the Key Stage results of all children in the four Avon Local Education Authorities (LEAs) with those in the rest of England ${ }^{2}$. LEAs that are wholly or partly covered by the ALSPAC sample are City of Bristol, Bath and North-East Somerset, South Gloucestershire and North Somerset. We find little evidence of systematic differences between children in Avon and those in the rest of the country in terms of Key Stage and value added measures at 7, 11 and 14. However, value added between 14 and 16 is lower in Avon, on average, in all the years examined (2001/2 to 2005/6), and this is associated with significantly poorer performance at Key Stage 4, at least until 2004. With regard to social composition, Avon contains a somewhat lower percentage of FSM children than the rest of the country, although these differences are not large. Attainment gaps between FSM and non-FSM children, however, are wider in Avon, and this gap increases markedly as the children age. In terms of value-added between 14 and 16, the FSM/non-FSM gap is noticeably larger in Avon that in the rest of England. Overall, this analysis suggests that data from Avon can give us a reasonably accurate picture of

[^0]national trends up to the age of 14 , but after this age concerns about the representative nature of schools in the area will surface. In particular, there is evidence that, in relative terms, children in Avon struggle to progress between 14 and 16, and that this is especially acute for pupils on free school meals.

## A1.2 Sample selection

A unique feature of the ALSPAC cohort is that each child's ID has been linked to the equivalent ID in the NPD. Linking to the NPD means that we are able to observe educational outcomes for all children in state schools in the relevant birth cohort, even if they were not initially recruited to the study, or if they dropped out soon after recruitment. Specifically, we define the 'outcome sample’ as the 17214 children for whom we observed a valid Key Stage score, 16797 of whom have a Key Stage 1 measure and 15994 of whom have a Key Stage 2 measure. We convert the Key Stage scores into percentiles, or standardize them, using data from this full outcome sample (see the first three rows of column 1, Table A1.1). Hence in all our results, one percentile point (or one standard deviation unit) of a Key Stage measure relates to the distribution of the full underlying population.

Our study requires that in addition to outcome data, we have sufficient information from the ALSPAC survey to classify the family's socio-economic position. We use the criterion that an observation have non-missing measures of at least two of the following 10 socio-economic indicators: maternal and paternal educational qualifications; maternal and paternal occupational class; household income at age 3 or 4, at age 7 and at age 11; the Index of Multiple Deprivation for the ward of residence at birth; at least one measure of housing tenure; and at least one measure of subjective financial difficulties. This gives a sample of 13,800 observations. Remaining missing values of the 10 SEP measures within this sample are then imputed using multiple imputation ${ }^{3}$, creating full records for 13,800 children. It is this sample - referred to as the 'SEP sample' - over which our SEP quintile groups are defined (see column 2 of Table A1.1) ${ }^{4}$.

The children in the SEP sample do not all have valid outcome measures. Key Stage results are not available for children attending independent primary schools in England, or those receiving home schooling, or for those in schools outside England. 11009 children have both

[^1]Key Stage 1 and Key Stage 2 scores and an SEP quintile indicator - the group we refer to as the 'outcome and SEP sample' ${ }^{5}$. Column 3 of Table A1.1 shows that this group is not a random subset of either the outcome sample or the SEP sample. The mean Key Stage 1 score for this group is $12.7 \%$ of a standard deviation higher than in the outcome sample as a whole, and the mean Key Stage 2 score is $9.9 \%$ higher. Hence children in state schools whose mothers were recruited into ALSPAC in the early 1990s have substantially better educational outcomes at 7 and 11 than their school peers who were not part of the study. This is despite the fact that, of the children who were recruited into the study, it is the most advantaged who are the most likely to lack valid Key Stage records. The proportion of the sample in the highest SEP quintile group falls from $20 \%$ to $17 \%$ when observations without outcome records are excluded, presumably because these children are the most likely to be in independent schools and/or to have left the country.

Our final data requirement is that we have information on child and parent attitudes, behaviours and beliefs during primary school, or specifically at age 9 , since these mediators are also the focus of our analysis. Of the 11009 sample with both Key Stage outcomes and SEP quintile, 3037 (28\%) dropped out of the study prior to this date and hence cannot be used. We refer to the remaining 7972 observations as the 'working sample', and it is this group of children, only 46 percent of the total outcome sample, to whom our analysis relates. Moving from columns 3 to 4 in Table A1.1 shows that children whose families remained in the study until age 9 are positively selected both socially and academically. Their average Key Stage scores are around a quarter of a standard deviation higher than those of the sample of all children in the relevant state schools. Higher attrition rates of the most disadvantaged reduce the proportion in the lowest SEP quintile by almost a quarter, while children in the third and fourth quintiles are over-represented in the final working sample.

The lower rows of Table A1.1 provide some additional information on patterns of social selection by sample definition. Only one indicator of socio-economic position - eligibility for free school meals (FSM) at age 11 - is available from the NPD for all the children in the outcome sample ${ }^{6}$. $12.5 \%$ of that sample are eligible for FSM, but this proportion falls to $9.8 \%$ for the subset with SEP indicators in ALSPAC, and falls to nearly a half (6.6\%) for the subset who remained in ALSPAC until at least age 9. Average net household income at age 11 is 559 pounds per week (in June 2009 prices) for the full sample for whom we can construct a measure. This falls to 544 pounds per week when children outside English state schools are dropped from the sample, again illustrating the loss of relatively advantaged families at this

[^2]stage. However mean income at 11 in our working sample rises to 572 pounds per week as a result of higher attrition levels among low income families.

The conclusion from Table A1.1 is that our working sample is strongly positively selected in relation to the population of English children aged 11 in 2002 to 2004. However, the fact that we observe information on children who are excluded from our working sample means that we can adjust our estimates to make them as representative as possible. We standardize the outcome measures over all available observations so that our estimated effect sizes relate to this population, rather than to the less representative working sample. Note that is standardization were carried out using the working sample only as reference, we would normalize Key Stage 2 to a standard deviation that is $11 \%$ smaller than that of the outcome sample, leading us to overestimate the effect sizes associated with the explanatory variables. Further, our method of imputing SEP indicators for the widest possible sample, and defining quintile cut-points on this distribution, avoids the misclassification of nearly a quarter of the lowest SEP quintile, who in fact belong in the quintile above.

Even if our chosen boundary points are accurate, it is still possible that the observations within a given SEP quintile are not representative as a result of non-random attrition. In particular, we may be concerned that the most vulnerable children are the most likely to drop out of the bottom quintile, such that the remaining observations are disproportionately drawn from the relatively more affluent among the disadvantaged. We explore this in two ways. Table A1.2 shows the proportion FSM and average family income at 11 in each quintile, as we progressively lose observations to attrition. Even when we drop $42 \%$ of the sample, moving from the outcome sample to the working sample, the proportion FSM in the lowest SEP quintiles falls only from $33.4 \%$ to $31.0 \%$, and mean income rises only from $£ 286$ to $£ 291$ per week. Figures for the other quintiles suggest that this type of within-study attrition is unlikely to be severe.

Table A1.3 compares the regression coefficients on SEP, parental education and demographic characteristics in models of Key Stage 2 outcomes for two samples: including and excluding the children that dropped out of the study by age 9 . Since these regressions do not include age 9 variables, they allow us to compare whether the effects associated with different characteristics are attenuated by non-random attrition. In general the results are remarkably similar.

Table A1.1. Means of key variables, by sample selection criteria

| Variable | (1) <br> Outcome sample ( $\mathrm{N}=17$ 214) ${ }^{\mathrm{a}}$ | (2) <br> SEP sample $(\mathrm{N}=13800)$ | (3) <br> Outcome and SEP sample ( $\mathrm{N}=11$ 009) | $(4)$ Workin <br> Working sample $\text { ( } \mathrm{N}=7972 \text { ) }$ |
| :---: | :---: | :---: | :---: | :---: |
| KS1 standardized | 0.00 | - | 0.127 | 0.263 |
| score | (1.00) |  | (0.929) | (0.882) |
| KS2 standardized | 0.00 | - | 0.099 | 0.238 |
| score | (1.00) |  | (0.958) | (0.890) |
| KS2 percentile score | 50.50 | - | 53.37 | 57.60 |
|  | (28.87) |  | (28.60) | (27.77) |
| SEP quintile 1 (dv) | - | 20.0\% | 20.4\% | 15.6\% |
| SEP quintile 2 (dv) | - | 20.0\% | 20.8\% | 19.5\% |
| SEP quintile 3 (dv) | - | 20.0\% | 21.4\% | 22.4\% |
| SEP quintile 4 (dv) | - | 20.0\% | 20.1\% | 22.1\% |
| SEP quintile 5 (dv) | - | 20.0\% | 17.1\% | 20.3\% |
| Not eligible for FSM at 11 (dv) | 81.7\% | - | 89.0\% | 92.2\% |
| Eligible for FSM at 11 <br> (dv) | 12.5\% | - | 9.8\% | 6.6\% |
| FSM eligibility at 11 missing (dv) | 5.8\% | - | 1.2\% | 1.2\% |
| Weekly household net income at 11 | - | $\begin{gathered} 559 \\ (295) \end{gathered}$ | $\begin{gathered} 544 \\ (283) \end{gathered}$ | $\begin{gathered} 572 \\ (282) \end{gathered}$ |

${ }^{\text {a }}$ Contains 16797 valid Key Stage 1 scores and 15994 valid Key Stage 2 scores.
Standard deviations in brackets. dv indicates dummy variable. Income at 11 expressed in June 2009 prices using the All Items RPI. Income values rounded to the nearest pound.

Table A1.2. Free school meals eligibility and household income at 11, by SEP quintile and sample selection criteria

|  | (1) | $(2)$ <br> SEP sample <br> $(\mathrm{N}=13800)$ | (3) <br> SEP sample <br> $(\mathrm{N}=11009)$ |
| :---: | :---: | :---: | :---: | | Working <br> sample <br> $(\mathrm{N}=7972)$ |
| :---: |
| \% Eligible for $\mathrm{FSM}^{\mathrm{a}:}$ |
| SEP quintile 1 |

Mean (SD) weekly household net income at 11:

| SEP quintile 1 | 286 | 289 | 291 |
| :--- | :---: | :---: | :---: |
|  | $(154)$ | $(156)$ | $(149)$ |
| SEP quintile 2 | 418 | 417 | 415 |
|  | $(185)$ | $(183)$ | $(169)$ |
| SEP quintile 3 | 535 | 533 | 532 |
|  | $(208)$ | $(202)$ | $(192)$ |
| SEP quintile 4 | 672 | 674 | 669 |
|  | $(230)$ | $(227)$ | $(221)$ |
| SEP quintile 5 | 884 | 863 | 874 |
|  | $(263)$ | $(259)$ | $(256)$ |

${ }^{a}$ Percentage of non-missing observations.
Income at 11 expressed in June 2009 prices using the All Items RPI. Income values rounded to the nearest pound.

Table A1.3. Regressions of Key Stage 2 scores on selected characteristics using alternative sample selection criteria

| Variable | (1) (2) <br> Without KS1 control |  | (3) (4) With KS1 control |  |
| :---: | :---: | :---: | :---: | :---: |
|  |  |  |  |  |
|  | $\begin{gathered} \text { Outcome } \\ \text { and SEP } \\ \text { sample } \\ (\mathrm{N}=11009) \end{gathered}$ | Working sample $(\mathrm{N}=7972)$ | $\begin{gathered} \text { Outcome } \\ \text { and SEP } \\ \text { sample } \\ (\mathrm{N}=11009) \end{gathered}$ | Working sample (N=7972) |
| SEP quintile 2 | $\begin{gathered} 3.2 * * * \\ (0.8) \end{gathered}$ | $\begin{gathered} 3.1^{* * *} \\ (1.0) \end{gathered}$ | $\begin{gathered} 0.7 \\ (0.5) \end{gathered}$ | $\begin{gathered} 1.0 \\ (0.7) \end{gathered}$ |
| SEP quintile 3 | $\begin{gathered} 5.4^{* * *} \\ (0.8) \end{gathered}$ | $\begin{gathered} 5.8^{* * *} \\ (1.1) \end{gathered}$ | $\begin{aligned} & 1.5^{* *} \\ & (0.6) \end{aligned}$ | $\begin{aligned} & 1.8^{* *} \\ & (0.7) \end{aligned}$ |
| SEP quintile 4 | $\begin{gathered} 8.4^{* * *} \\ (0.9) \end{gathered}$ | $\begin{gathered} 8.4^{* * *} \\ (1.1) \end{gathered}$ | $\begin{gathered} 2.9 * * * \\ (0.6) \end{gathered}$ | $\begin{gathered} 3.2 * * * \\ (0.8) \end{gathered}$ |
| SEP quintile 5 | $\begin{gathered} 11.6^{* * *} \\ (1.0) \end{gathered}$ | $\begin{gathered} 11.5^{* * *} \\ (1.2) \end{gathered}$ | $\begin{gathered} 3.5 * * * \\ (0.7) \end{gathered}$ | $\begin{gathered} 3.8^{* * *} \\ (0.9) \end{gathered}$ |
| Mother: Vocational/O-level | $\begin{gathered} 6.0^{* * *} \\ (0.7) \end{gathered}$ | $\begin{gathered} 5.8^{* * *} \\ (0.8) \end{gathered}$ | $\begin{gathered} 1.4^{* * *} \\ (0.5) \end{gathered}$ | $\begin{gathered} 1.5 * * * \\ (0.6) \end{gathered}$ |
| Mother: A-level | $\begin{gathered} 11.1^{* * *} \\ (0.8) \end{gathered}$ | $\begin{gathered} 11.4^{* * *} \\ (1.0) \end{gathered}$ | $\begin{gathered} 4.9 * * * \\ (0.6) \end{gathered}$ | $\begin{gathered} 5.1^{* * * *} \\ (0.7) \end{gathered}$ |
| Mother: Degree | $\begin{gathered} 18.0^{* * *} \\ (1.1) \end{gathered}$ | $\begin{gathered} 18.1^{* * *} \\ (1.3) \end{gathered}$ | $\begin{gathered} 8.5^{* * *} \\ (0.8) \end{gathered}$ | $\begin{gathered} 8.8^{* * *} \\ (0.9) \end{gathered}$ |
| Father: Vocational/O-level | $\begin{gathered} 6.0^{* * *} \\ (0.7) \end{gathered}$ | $\begin{gathered} 5.9 * * * \\ (0.8) \end{gathered}$ | $\begin{gathered} 2.0 * * * \\ (0.5) \end{gathered}$ | $\begin{gathered} 2.3^{* * *} \\ (0.6) \end{gathered}$ |
| Father: A-level | $\begin{gathered} 8.0 * * * \\ (0.7) \end{gathered}$ | $\begin{gathered} 7.8^{* * *} \\ (0.9) \end{gathered}$ | $\begin{gathered} 3.2 * * * \\ (0.5) \end{gathered}$ | $\begin{gathered} 3.2^{* * *} \\ (0.6) \end{gathered}$ |
| Father: Degree | $\begin{gathered} 14.9^{* * *} \\ (1.0) \end{gathered}$ | $\begin{gathered} 14.5^{* * *} \\ (1.1) \end{gathered}$ | $\begin{gathered} 6.3^{* * *} \\ (0.7) \end{gathered}$ | $\begin{gathered} 6.0^{* * *} \\ (0.8) \end{gathered}$ |
| Female | $\begin{gathered} 1.9 * * * \\ (0.5) \end{gathered}$ | $\begin{gathered} 2.0 * * * \\ (0.5) \end{gathered}$ | $\begin{gathered} -2.8^{* * *} \\ (0.3) \end{gathered}$ | $\begin{gathered} -3.2 * * * \\ (0.4) \end{gathered}$ |
| Non-white | $\begin{gathered} 0.2 \\ (1.3) \end{gathered}$ | $\begin{gathered} 0.3 \\ (1.7) \end{gathered}$ | $\begin{aligned} & -0.4 \\ & (0.9) \end{aligned}$ | $\begin{gathered} 0.0 \\ (1.2) \end{gathered}$ |
| Resident step-father at 7 | $\begin{gathered} -1.4 \\ (1.3) \end{gathered}$ | $\begin{gathered} -1.7 \\ (1.4) \end{gathered}$ | $\begin{gathered} 0.5 \\ (0.9) \end{gathered}$ | $\begin{gathered} 0.5 \\ (1.0) \end{gathered}$ |
| Single parent at 7 | $\begin{aligned} & 2.6^{* *} \\ & (1.1) \end{aligned}$ | $\begin{aligned} & 2.0^{*} \\ & (1.2) \end{aligned}$ | $\begin{gathered} 2.1^{* * *} \\ (0.8) \end{gathered}$ | $\begin{gathered} 2.3^{* * *} \\ (0.8) \end{gathered}$ |
| Month of birth (Sept $=0$ ) | $\begin{gathered} -1.1^{* * *} \\ (0.1) \end{gathered}$ | $\begin{gathered} -1.2^{* * * *} \\ (0.1) \end{gathered}$ | $\begin{gathered} 0.2^{* * *} \\ (0.0) \end{gathered}$ | $\begin{gathered} 0.1^{* * *} \\ (0.1) \end{gathered}$ |
| Mother's age at birth: <20 | $\begin{aligned} & -2.4^{*} \\ & (1.3) \end{aligned}$ | $\begin{gathered} -2.1 \\ (1.8) \end{gathered}$ | $\begin{aligned} & -0.2 \\ & (0.9) \end{aligned}$ | $\begin{gathered} 0.7 \\ (1.3) \end{gathered}$ |
| Mother's age at birth: 20-24 | $\begin{gathered} -2.0^{* * *} \\ (0.7) \end{gathered}$ | $\begin{gathered} -2.2^{* * *} \\ (0.9) \end{gathered}$ | $\begin{gathered} -1.0^{* *} \\ (0.5) \end{gathered}$ | $\begin{array}{r} -0.9 \\ (0.6) \end{array}$ |
| Mother's age at birth: 30-34 | $\begin{aligned} & 1.5^{* *} \\ & (0.6) \end{aligned}$ | $\begin{aligned} & 1.2^{*} \\ & (0.7) \end{aligned}$ | $\begin{gathered} 0.9 * * \\ (0.4) \end{gathered}$ | $\begin{gathered} 0.7 \\ (0.5) \end{gathered}$ |
| Mother's age at birth: 35+ | $\begin{gathered} 3.4^{* * *} \\ (0.9) \end{gathered}$ | $\begin{gathered} 3.3^{* * *} \\ (1.0) \end{gathered}$ | $\begin{gathered} 2.1^{* * *} \\ (0.6) \end{gathered}$ | $\begin{gathered} 1.9 * * * \\ (0.7) \end{gathered}$ |
| One older sibling | $\begin{gathered} -3.0^{* * *} \\ (0.7) \end{gathered}$ | $\begin{gathered} -3.2^{* * *} \\ (0.7) \end{gathered}$ | $\begin{gathered} -1.3^{* * *} \\ (0.5) \end{gathered}$ | $\begin{gathered} -1.2 * * \\ (0.5) \end{gathered}$ |
| Two older siblings | $\begin{gathered} -6.3^{* * *} \\ (0.9) \end{gathered}$ | $\begin{gathered} -6.4^{* * *} \\ (1.0) \end{gathered}$ | $\begin{gathered} -2.7^{* * *} \\ (0.6) \end{gathered}$ | $\begin{gathered} -2.5^{* * *} \\ (0.7) \end{gathered}$ |
| Three or more older siblings | $\begin{gathered} -5.8^{* * * *} \\ (1.3) \end{gathered}$ | $\begin{gathered} -6.2^{* * * *} \\ (1.4) \end{gathered}$ | $\begin{gathered} -1.5^{*} \\ (0.9) \end{gathered}$ | $\begin{gathered} -1.4 \\ (1.0) \end{gathered}$ |


| Variable | (1) <br> (2) <br> Without KS1 control |  | (3) (4) <br> With KS1 control |  |
| :---: | :---: | :---: | :---: | :---: |
|  | $\begin{gathered} \text { Outcome } \\ \text { and SEP } \\ \text { sample } \\ (\mathrm{N}=11009) \end{gathered}$ | Working sample (N=7972) | $\begin{gathered} \text { Outcome } \\ \text { and SEP } \\ \text { sample } \\ (\mathrm{N}=11009) \end{gathered}$ | Working sample $(\mathrm{N}=7972)$ |
| One younger sibling by 9 | $\begin{gathered} 0.2 \\ (0.7) \end{gathered}$ | $\begin{gathered} -0.2 \\ (0.7) \end{gathered}$ | $\begin{gathered} 0.1 \\ (0.5) \end{gathered}$ | $\begin{gathered} -0.1 \\ (0.5) \end{gathered}$ |
| 2+ younger siblings by 9 | $\begin{gathered} 0.2 \\ (1.0) \end{gathered}$ | $\begin{aligned} & -0.4 \\ & (1.0) \end{aligned}$ | $\begin{gathered} 0.8 \\ (0.7) \end{gathered}$ | $\begin{gathered} 0.3 \\ (0.7) \end{gathered}$ |
| Child is twin | $\begin{aligned} & -2.3 \\ & (1.5) \end{aligned}$ | $\begin{aligned} & -1.6 \\ & (1.8) \end{aligned}$ | $\begin{gathered} 1.7 \\ (1.0) \end{gathered}$ | $\begin{gathered} 1.2 \\ (1.2) \end{gathered}$ |
| Statement of SEN at 11 | $\begin{gathered} -23.6^{* * *} \\ (1.9) \end{gathered}$ | $\begin{gathered} -26.3^{* * *} \\ (2.4) \end{gathered}$ | $\begin{gathered} 5.9 * * * \\ (1.3) \end{gathered}$ | $\begin{gathered} 4.1^{* *} \\ (1.7) \end{gathered}$ |
| FSM eligible at 11 | $\begin{gathered} -7.7^{* * *} \\ (0.9) \end{gathered}$ | $\begin{gathered} -6.3^{* * *} \\ (1.2) \end{gathered}$ | $\begin{gathered} -2.2^{* * *} \\ (0.6) \end{gathered}$ | $\begin{aligned} & -1.2 \\ & (0.9) \end{aligned}$ |
| English ${ }^{\text {nd }}$ language at 11 | $\begin{aligned} & 5.9^{*} \\ & (3.0) \end{aligned}$ | $\begin{aligned} & 7.3^{* *} \\ & (3.7) \end{aligned}$ | $\begin{gathered} 5.2^{* *} \\ (2.1) \end{gathered}$ | $\begin{aligned} & 5.0^{*} \\ & (2.6) \end{aligned}$ |
| Mother employed at age 4 | $\begin{gathered} -0.7 \\ (0.6) \end{gathered}$ | $\begin{gathered} -1.3^{*} \\ (0.7) \end{gathered}$ | $\begin{aligned} & -0.3 \\ & (0.4) \end{aligned}$ | $\begin{aligned} & -0.5 \\ & (0.5) \end{aligned}$ |
| Father employed at age 4 | $\begin{gathered} 2.2^{* *} \\ (1.1) \end{gathered}$ | $\begin{gathered} 2.6^{* *} \\ (1.2) \end{gathered}$ | $\begin{gathered} 0.3 \\ (0.7) \end{gathered}$ | $\begin{gathered} 0.9 \\ (0.8) \end{gathered}$ |
| Mother's health at 4 (scale 1-4) | $\begin{gathered} 0.5 \\ (0.5) \end{gathered}$ | $\begin{gathered} 0.3 \\ (0.5) \end{gathered}$ | $\begin{gathered} 0.2 \\ (0.3) \end{gathered}$ | $\begin{gathered} 0.1 \\ (0.4) \end{gathered}$ |
| Father's health at 4 (scale 1-4) | $\begin{gathered} -1.0^{* *} \\ (0.5) \end{gathered}$ | $\begin{gathered} -1.0^{*} \\ (0.5) \end{gathered}$ | $\begin{aligned} & -0.5 \\ & (0.4) \end{aligned}$ | $\begin{gathered} -0.5 \\ (0.4) \end{gathered}$ |
| KS1 standardized score |  |  | $\begin{gathered} 22.3^{* * *} \\ (0.2) \end{gathered}$ | $\begin{gathered} 22.8^{* * *} \\ (0.2) \end{gathered}$ |
| Constant | $\begin{gathered} 45.3^{* * *} \\ (2.4) \end{gathered}$ | $\begin{gathered} 47.2^{* * *} \\ (2.7) \end{gathered}$ | 45.4*** <br> (1.7) | $\begin{gathered} 45.3^{* * *} \\ (1.9) \end{gathered}$ |
| R -squared | 0.289 | 0.258 | 0.652 | 0.640 |

Regressions also include controls for missing values on all explanatory variables.

# Appendix 2. Variable definitions and summary statistics 

## A2.1 Key Stage outcomes

Our main outcome measure, Key Stage 2, is taken from the National Pupil Database (NPD), which contains records for every child within the state system. Both Key Stage 2 data, measured when the child is in Year 6 of primary school and Key Stage 1 data, measured when the child is in Year 2, have been matched into ALSPAC. Key Stage 2 results are usually given as a final level award for each of the three subjects, English, maths and science; however these measures are very discrete, with levels ranging from 2-6 in 2002 and 2-5 in 2003 and 2004. In addition, the marks needed to award a level at Key Stage 2 vary over subjects and years and therefore averaging across subjects and years can only be done once all are adjusted to the same scale. We can therefore construct a finer measure for each subject using the additional information we have on the individuals' marks, and apply a calculation to create an interpolated level for each pupil.

Adjusted level for numerical levels $=L+\left(\frac{M-M_{L}^{0}}{R_{L}+1}\right)$

Where $L$ is the test level awarded, $M$ is the actual mark obtained, $M_{L}^{0}$ is the minimum mark required to achieve level $L$ and $R_{L}$ is the range of marks corresponding to level $L$. As noted the boundaries for the marks assigned to each level change every year and by subject and can be found on the Qualifications and Curriculum Development Agency website ${ }^{7}$. For those who receive a compensatory level $N$ as their mark is too low to qualify for a numeric level, a numerical level can be created through a further calculation.

Adjusted level for compensatory level $N=\frac{M}{\left(\frac{M_{N}^{*}+1}{L^{0}}\right)}=L^{0}\left(\frac{M}{M_{N}^{*}+1}\right)$
Where $M$ is the actual mark obtained, $M_{N}^{*}$ is the maximum possible mark needed to be assigned a level $N$ and $L_{0}$ is the lowest awardable numerical level. Once these measures are

[^3]all homogenised to the same scale, we can calculate and average Key Stage 2 score for each individual by taking an average of their interpolated level for the three subjects.

To create our Key Stage 1 measure we do not have information on the individuals' test marks so we construct a less continuous measure. Before the score is created, an overall reading level is derived. If the pupil achieves a level 3 or higher in the comprehension test this is allocated as their overall reading level. If the pupil achieves below a level 3, or was not entered for the comprehension test, the level achieved in the reading task is allocated as their overall reading level. The level assigned for each subject (reading, writing and maths) can then be transformed into a point score using the information in Table A2.1. This is common practice when working with Key Stage 1 data and consistent with the methods used for analysing the full NPD. A total Key Stage 1 score can then be constructed by taking an average across the three numerical values assigned.

The resulting measures are standardized to mean 0 , standard deviation 1 , and also converted into percentile scores, for use in the analysis

Table A2.1. Transformation of Key Stage 1 levels to point scores

|  | Key Stage 1 point scores for all subjects |  |  |
| :--- | :---: | :---: | :---: |
| KS1 task/test level | Reading | Writing | Mathematics |
| Absent (A) | Disregarded | Disregarded | Disregarded |
| Disapplied (D) | Disregarded | Disregarded | Disregarded |
| Missing (M) | Disregarded | Disregarded | Disregarded |
| W - Working towards level 1 | 3 | 3 | 3 |
| 1 | 9 | 9 | 9 |
| 2C | 13 | 13 | 13 |
| 2B | 15 | 15 | 15 |
| 2A | 17 | 17 | 17 |
| 3 | 21 | 21 | 21 |
| 4+ | 27 | 27 | 27 |

## A2.2 Measures of socio-economic position

Our SEP measure combines data from a number of different indicators into a single index, which we then use to classify children into quintile groups. This approach is likely to give a more accurate classification of the family's long-term social position than measures taken at a single point in time (which will exhibit greater fluctuation), or that capture only one aspect of the family's material resources (such as income). It is an approach that recognises that the
resources or 'capitals' that convey advantage or disadvantage are multi-dimensional, and that the best and least well-off families exhibit clusters of a number of different kinds of characteristic ${ }^{8}$.

We begin with the SEP sample of 13800 , all of which have at least two non-missing socioeconomic indicators. To deal with item non-response within this sample we use a multiple imputation procedure to fill the missing values (the 'ice' command in Stata10). The procedure uses switching regression, an iterative multivariable regression technique that predicts the likely values of missing items on the basis of the non-missing data ${ }^{9}$. Of the set of 10 imputed socio-economic indicators, seven are retained in the construction of the SEP index and are detailed in Table A2.2. Summary statistics for the unimputed variables are given in Table A2.5. We use measures of maternal and paternal education in the imputation procedure to improve the prediction of missing values, but exclude them from the SEP index so that they are available as independent control variables. This enables us to explore the distinction between education as an indicator of non-material parental resources - such as knowledge and cognitive ability - and material resources like earnings capacity. The third indicator excluded from the SEP index is the Index of Multiple Deprivation for the child's ward at birth, which we drop to ensure comparability of our SEP measure with those in the companion studies.

We then conduct polychoric principle components analysis (PCA) on the seven retained indicators. This data reduction technique adapts standard principle components analysis in a manner that is appropriate for dealing with discrete variables such as parental occupation and housing tenure ${ }^{10}$. It extracts a single component or index from the data, such that the index accounts for the maximum variation possible in the underlying indicators. Results from the PCA show that our SEP index captures 48 percent of the variation in the 7 individual components. Table A2.2 shows the PCA scoring coefficients that are used to weight each variable in the construction of the final index.

[^4]Table A2.2. Components of the SEP index

| Variable | Description | $\begin{gathered} \hline \text { PCA } \\ \text { scoring } \end{gathered}$ coefficient |
| :---: | :---: | :---: |
| Income at 2 to 3 | Derived from postal questionnaires completed by the main carer at 33 and 47 months (weekly take-home family income in 5 bands). Band medians were imputed with data from the Family Expenditure Survey, and an adjustment was made for families on Housing Benefit. Incomes were deflated by the RPI and equivalized using the modified OECD scale. The variables used is the log of the average of the two variables. | 0.43 |
| Income at 7 | From a postal question completed by the main carer at 85 months on weekly take-home family income. We treat the 5 bands as separate discrete categories, rather than attempting to convert to a continuous measure, because only $4 \%$ of the sample fall in the lowest ( $<£ 100$ per week) band, and $44 \%$ fall in the top (>£400 per week) band. | 0.43 |
| Income at 11 | From a postal questionnaire completed by the main carer at 115 months, again on weekly take-home family income. This measure has 11 bands, and so contains substantially more information than the earlier income measures. Data on family composition at this date are unavailable, so we do not equivalize the measure, but we do impute band medians using the Family Resources Survey and deflate to June 2009 prices (see Section A2.3 for further details). | 0.40 |
| Mother's occupational class <br> Father's occupational class | Variables constructed from mother-reported information 18 weeks into the pregnancy. Responses coded according to the following OPCS job codes: $1=$ unskilled; 2 = semi-skilled; 3 = skilled manual; $4=$ skilled non-manual; $5=$ managerial/technical; $6=$ professional. | 0.30 0.33 |
| Average financial difficulties score | Variable constructed from postal questionnaire data at 8 , 21, 33, 61 and 85 months. At each date, the main carer asked to evaluate how difficult it has been to afford food, clothing, heating, rent/mortgage, and items for the child. Responses are coded $0=$ not difficult; $1=$ slightly difficult; 2 = fairly difficult; 3 = very difficult. The total score is derived by summing over the 5 components and then averaging over the 5 dates. | -0.31 |
| Housing tenure: Social housing Other | Variable constructed from mother-reported information at 21,33 and 61 months. Coded $1=$ always owner/occupied; 2 = ever in social housing; 3 = other | $\begin{gathered} -0.41 \\ 0.04 \end{gathered}$ |

## A2.3 Measures of demographic and school characteristics

In all our models we control for a range of family background indicators in addition to SEP. Where possible we use indicators from the National Pupil Database so that they are defined for the widest possible sample. Our measures of primary school characteristics - which are designed to capture both the quality and the composition of the school - are calculated from the NPD data and are averages over all children in the relevant school, regardless of whether they are in the ALSPAC sample or not. A description of all variables is given in Table A2.3, with summary statistics in Table A2.5.

Table A2.3. Demographic and school characteristics variables

| Variable | Description |
| :---: | :---: |
|  | Demographics |
| Mother's education | Taken from information reported by the mother and father at 18 weeks gestation. Variables are constructed from each parent's report of their highest qualification. Where the response is missing spousal reports are used. Categories are: CSE/no qualifications; Vocational/O-level; A-level; Degree. |
| Father's education |  |
| Girl | Dummy variable. |
| Non-white | Dummy variable for child's ethnicity is non-white, taken from the NPD record. |
| Family structure | Taken from mother-reported information at 85 months (the latest date available to the researchers). Responses are: natural father resident (intact); resident partner not natural father (step-father); no resident partner (lone parent). |
| Month of birth | Coded from $0=$ September to $11=$ August. Higher scores hence indicate younger children within a given school year. |
| Mother's age at birth | Coded into 5 categories: <20; 20-24; 25-29; 30-34; 35 and over |
| Older siblings | Mother-reported information at 47 months. Coded as first-born; 1; 2; 3 or more |
| Younger siblings | Mother-reported information at 9 years. Where the response is missing, information from 47 months is used. Coded as $0 ; 1 ; 2$ or more. |
| Twin | Dummy variable for child is twin/triplet. |
| EAL | English as an Additional Language. Taken for NPD record. Status in Year 6 (age 10-11; year of Key Stage 2 assessment). |
| Mother's employment | Taken from mother-reported information at 47 months (the latest date available to the researchers). Binary indicator for whether each parent is currently employed. The 'father' is whoever the mother chose to define as her partner at the time of the questionnaire. |
| Father's employment |  |
| Mother's health | Taken from mother-reported information at 47 months, as above. General health rated on a scale of 1 (Poor) to 4 (Excellent). |
| Father's health |  |
|  | Schools |
| Average pupil Key Stage 1 | School averages of pupils taking Key Stage 1 in the 3 ALSPAC cohort years (1997/8, 1998/9, 1999/2000). Average point score for each year normalised using the mean and standard deviation of scores for all pupils in the ALSPAC LEAs in the relevant period. Normalised scores then averaged. |
| Average pupil value-added between KS1 and KS2 | Value-added measured as the difference in standardised scores between KS1 and KS2. School averages across pupils taking Key Stage 2 in each of the 3 ALSPAC cohort years (2001/02, 2002/03, 2003/04). Mean for each year expressed such that 1 unit $=1$ sd of all Key Stage 2 scores in the ALSPAC LEAs in the relevant period. Normalised scores then averaged across years. |
| Proportion in school on FSM | Proportion Year 6 pupils (Key Stage 2 year) in school on free school meals. Averaged over 3 ALSPAC cohort years (2001/02, 2002/03, 2003/04). |

## A2.4 Measures of attitudes, behaviours and beliefs

Our analysis distinguishes between the attitudes, behaviours and beliefs of parents (dividing preschool environments from other influences) and those of the children themselves. The child-level variables are measured at ages 8 to 9, between the Key Stage 1 and Key Stage 2 assessments. Table A2.4 gives a description of how each variable is defined, and summary statistics are given in Table A2.5.

Table A2.4. Attitudes, behaviours and beliefs variables

| Variable | Description |
| :---: | :---: |
| Preschool environments |  |
| Birth weight | In kilograms |
| Gestation at birth | Dummy equal to 1 if gestation less than 37 weeks |
| Breast feeding | Taken from information at 6 and 15 months. Coded to: never initiated breast feeding; initiated but breast fed less than 3 months; 3 to 6 months; 6 months or more |
| Mother smoked in pregnancy | Derived from information in 3 antenatal questionnaires and one at 8 months post-birth. Coded to 1 if the mother ever smoked during pregnancy. |
| Post-natal depression | Derived from the mother-completed 10 -item Edinburgh Post-natal Depression Scale administered at 18 and 32 weeks gestation; and $2,8,21$ and 33 months post-birth. Each item is scored from 0 to 3 and summed. Validation studies have used cut-offs of 9 to 13 to determine women in need of referral. We average the scales at the 6 dates and code a mother as having suffered depression if the average is 11 or more. |
| Home learning environment index | From 9 items in the 42 month mother-reported questionnaire. <br> Frequency child taken to the library; frequency mother reads to child; frequency mother sings to child (each coded from $0=$ never to $4=$ nearly every day). <br> Mother tries to teach child: colours; alphabet; numbers; nursery rhymes; songs; shapes and sizes. (each coded yes $=1, \mathrm{no}=0$ ). <br> 9 items standardised to mean 0 , sd 1 and averaged. <br> Index grouped into 5 quintiles. |
| Child read to daily at 3 | From mother-reported 42 month questionnaire. Reponses never to 3-5 times per week coded as 0 , nearly every day as 1 . |
| Child has regular sleeping routine at 3. | From mother-reported 42 month questionnaire. (Yes=1, no=0) |
| Centre-based care pre-age 3 | From mother-reported information at 2, 8, 15 and 24 months. Coded 1 if child regularly in crèche/day nursery at any of 4 dates. |
| Nursery at age 3 to 4 | Mother-report at 54 months. |
| Parental attitudes, behaviours and beliefs |  |
| Mother found school valuable | Was school a valuable experience for you? $0=$ No, of no value; $1=$ No, generally not; $2=1$ 'm not sure; $3=$ Yes, generally valuable; $4=$ Yes, very valuable. <br> Variable standardised to mean 0 , sd 1. |
| Maternal locus of control | 12-item Adult Nowicki-Strickland Locus of Control scale. Yes/no answers scored such that 1 indicates a more internal locus of control |


| Variable | Description |
| :--- | :--- |
|  | (greater sense of personal control), summed and the total then <br> standardised. <br> Items: <br> Did getting good marks at school mean a great deal to you? <br> Are you often blamed for things that just aren't your fault? <br> Do you feel that most of the time it doesn't pay to try hard because things <br> never turn out right anyway? <br> Do you feel that if things start out well in the morning that it’s going to be <br> a good day no matter what you do? <br> Do you believe that whether or not people like you depends on how you <br> act? <br> Do you believe that when bad things are going to happen they are just <br> going to happen no matter what you try to do to stop them? <br> Do you feel that when good things happen they happen because of hard <br> work? <br> Do you feel that when someone doesn't like you there's little you can do <br> about it? |
| Did you feel that it was almost useless to try in school because most other <br> children were cleverer than you? |  |
| Are you the kind of person who believes that planning ahead makes things |  |
| turn out better? |  |
| Most of the time, do you feel that you have little to say about what your |  |
| family decides to do? |  |
| Do you think it's better to be clever than to be lucky? |  |

## Child attitudes, behaviours and beliefs

Child-completed during a clinic at age 8. 6-item scholastic competence sub-scale from Harter's Self Perception Profile for Children. Possible responses are: Yes, really like me; Yes, a bit like me; No, not really like me; No, not at all like me. Items scored from 1 to 4 such that 4 indicates higher self esteem, summed and standardised.
Items:
Some children feel that they are very good at their school work.
Some children feel like they are just as clever as other children their age. Some children are pretty slow in finishing their school work.
Some children often forget what they learn.

| Variable | Description |
| :---: | :---: |
|  | Some children do very well at their classwork. Some children have trouble working out the answers in school. |
| Enjoyment of school (intrinsic values) | 4 mother-report items at age 9. Scored Always (4); Usually (3); <br> Sometimes (2); Not at all (1). <br> How does your child feels about school? He/she: <br> Enjoys school. <br> Is stimulated by school. <br> Seems bored by school. <br> Looks forward to lessons. <br> 8 mother-report items at age 9. Scored Likes a lot (2); Quite likes (1); <br> Doesn't like (0). <br> At school, how much do you think he/she likes: Science/natural history; <br> Maths; English; Games/PE; Art/painting; Music; Geography; History. <br> 3 child-report items at age 8. <br> I like going to school: Always (4); Mostly (3); Not much (2); Never (1) <br> I think my schoolwork is: Always boring (1); Mostly boring (2); Mostly <br> interesting (3); Always interesting (4). <br> I feel happy at school: Always (4); Often (3); Sometimes (2); Never (1). <br> Each of 15 items standardised then averaged. Scale score set to missing if more than 3 items missing. |
| Extrinsic values at 9 | Mother-report at age 9. What does your child consider important in life? School results <br> Hobbies \& interests <br> Clothes/money/material possessions/holidays \& trips (4 categories collapsed to 1 dummy variable if answered yes to any). |
| Locus of control at age 8. | Child completed during a clinic. 12-item Nowicki-Strickland InternalExternal Scale (short version). Yes/no answers scored such that 1 indicates a more internal locus of control (greater sense of personal control), summed and the total then standardised. <br> Items: <br> Do you feel that wishing can make good things happen? <br> Are people nice to you no matter what you do? <br> Do you usually do badly in your school work even when you try hard? <br> When a friend is angry with you is it hard to make that friend like you again? <br> Are you surprised when your teacher praises you for your work? When bad things happen to you is it usually someone else's fault? <br> Is doing well in your class-work just a matter of 'luck' for you? <br> Are you often blamed for things that just aren't your fault? <br> When you get into an argument or fight is it usually the other person's fault? <br> Do you think that preparing for tests is a waste of time? When nice things happen to you is it usually because of 'luck'? Does planning ahead make good things happen? |
| Anti-social behaviours at 8 | Child completed during a clinic. 11-item Self-reported Antisocial Behavior for Young Children questionnaire. Ever/never responses scored $1 / 0$, standardised then averaged. Scale set to missing if child answered no to all of three dummy questions (Have you ever talked in class when you were not meant to? Have you ever told a lie? Have you ever been told off by a teacher?) <br> Items: <br> Have you ever stolen, or tried to steal, a bicycle or skateboard? Have you ever taken something from a shop without paying for it? |


| Variable | Description |
| :---: | :---: |
|  | Have you ever taken something out of somebody's house, garden or garage that did not belong to you? <br> Have you ever taken something that does not belong to you from a car? <br> Have you ever drunk alcohol without your parents' permission? <br> Have you ever tried a cigarette? <br> Have you ever deliberately set fire, or tried to set fire to a building, a car or other property? <br> Have you ever carried a weapon in case you needed it in a fight? <br> Have you ever gone into or tried to go into a building to steal something? <br> Have you ever snatched someone's purse or wallet (or 'picked someone's pocket')? <br> Have you ever been cruel to an animal or bird on purpose? |
| Pro-social behaviour at 9 | Mother-report at 9. Sub-scale from the Strengths and Difficulties Questionnaire (SDQ). Responses scored: Certainly true (2), somewhat true (1), Not true (0), reversed if necessary such that higher scores indicate more pro-social behaviour, then summed and the total (out of 10) standardised. <br> Items: In last 6 months... <br> The child has been considerate of other people's feelings. <br> Child has shared readily with other children. <br> Child is helpful if someone hurt, upset or feeling ill. <br> Child is kind to younger children. <br> Child often volunteers to help others. |
| Hyperactivity at 9 | Mother-report at 9. Sub-scale from the Strengths and Difficulties Questionnaire (SDQ). Responses scored: Certainly true (2), somewhat true (1), Not true (0), reversed if necessary such that higher scores indicate more behaviour problems, then summed and the total (out of 10) standardised. <br> Items: In last 6 months... <br> Child has been restless, overactive and cannot stay still for long. <br> Child is constantly fidgeting or squirming. <br> Child is easily distracted, concentration wandered. <br> Child thinks things out before acting. <br> Child sees tasks through to the end and has good attention span. |
| Emotional symptoms at 9 | Mother-report at 9. Sub-scale from the Strengths and Difficulties Questionnaire (SDQ). Responses scored: Certainly true (2), somewhat true (1), Not true (0), reversed if necessary such that higher scores indicate more behaviour problems, then summed and the total (out of 10) standardised. <br> Items: In last 6 months... <br> Child has often complained of headaches, stomach aches or sickness. Child has many worries and often seemed worried. <br> Child is often unhappy, downhearted or tearful. <br> Child is nervous or clingy in new situations and easily loses confidence. Child has many fears and is easily scared. |
| Conduct problems at 9 | Mother-report at 9. Sub-scale from the Strengths and Difficulties Questionnaire (SDQ). Responses scored: Certainly true (2), somewhat true (1), Not true (0), reversed if necessary such that higher scores indicate more behaviour problems, then summed and the total (out of 10) standardised. <br> Items: In last 6 months... <br> Child has often had temper tantrums or hot tempers. <br> Child is generally obedient, usually has done what adults request. |


| Variable | Description |
| :--- | :--- |
|  | Child often fights with other children or bullies them. <br> Child often lies or cheats. <br> Child steals from home school or elsewhere. |
|  | Child completed during a clinic. From the Bullying and Friendship <br> Interview Schedule (modified version). The child was asked about 9 <br> events that happened to them at school or to/from school which involved <br> other children in the last six months. Scored: Never (0), 1-3 times (1), <br> Frequently, 4+ times (2), Very frequently, at least once a week (3). Items <br> standardised and averaged. Scale score set to missing if 2 or more items <br> missing. <br> Items: <br> Personal belongings taken. <br> Threatened/blackmailed. <br> Eit/beaten up. <br> Eullying at 8 |
| Tricked in a nasty way. |  |
| Called bad/nasty names. |  |
| Others wouldn't play with them to upset them. |  |
| Been made to do things they didn't want to. |  |
| Had lies/nasty things said about them. |  |
| Had games spoilt. |  |


| Variable | Description |
| :--- | :--- |
|  | Play a musical instrument |
|  | Go to special groups (e.g. Scouts) |
|  | Go to Sunday School |
|  | Go to special classes or clubs for some activity (e.g. dancing, judo, sports) |
|  | Go to foreign language classes |
|  | Go to singing group |
|  | Go to other types of classes or group. |

## A2.5 Summary statistics of all variables

All statistics in Table A2.5 relate to the working sample of 7972 observations used in the main analysis.

Table A2.5. Summary statistics of all variables in the working sample

| Variable | Obs | Mean | Std. Dev. | Min | Max |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Educational outcomes |  |  |  |  |  |
| Key Stage 2 percentile score | 7972 | 57.60 | 27.77 | 1 | 100 |
| Key Stage 1 standardized score | 7972 | 0.26 | 0.88 | -3.29 | 2.72 |
| SEP component indicators |  |  |  |  |  |
| Income at 2 and 3 (log) | 6823 | 5.29 | 0.47 | 3.08 | 6.41 |
| Income at 7 (categories) | 5891 | 3.88 | 1.18 | 1 | 5 |
| Income at 11 (Jun 09 prices) | 5332 | 585.24 | 281.84 | 88.96 | 1222.58 |
| Mother's class: Unskilled | 6320 | 0.02 | 0.13 | 0 | 1 |
| Mother's class: Semi-skilled | 6320 | 0.09 | 0.29 | 0 | 1 |
| Mother's class: Skilled manual | 6320 | 0.07 | 0.26 | 0 | 1 |
| Mother's class: Skilled non-manual | 6320 | 0.45 | 0.50 | 0 | 1 |
| Mother's class: Managerial/technical | 6320 | 0.32 | 0.47 | 0 | 1 |
| Mother's class: Professional | 6320 | 0.05 | 0.22 | 0 | 1 |
| Father's class: Unskilled | 6831 | 0.03 | 0.17 | 0 | 1 |
| Father's class: Semi-skilled | 6831 | 0.10 | 0.30 | 0 | 1 |
| Father's class: Skilled manual | 6831 | 0.31 | 0.46 | 0 | 1 |
| Father's class: Skilled non-manual | 6831 | 0.12 | 0.32 | 0 | 1 |
| Father's class: Managerial/technical | 6831 | 0.34 | 0.47 | 0 | 1 |
| Father's class: Professional | 6831 | 0.10 | 0.30 | 0 | 1 |
| Average financial difficulties score | 7622 | 2.65 | 2.71 | 0 | 15 |
| Always owner-occupier | 7600 | 0.59 | 0.49 | 0 | 1 |
| Ever in social housing | 7600 | 0.16 | 0.36 | 0 | 1 |
| Other housing tenure | 7600 | 0.25 | 0.44 | 0 | 1 |
| Socio-economic position (SEP) |  |  |  |  |  |
| Quintile 1 | 7972 | 0.16 | 0.36 | 0 | 1 |
| Quintile 2 | 7972 | 0.20 | 0.40 | 0 | 1 |
| Quintile 3 | 7972 | 0.22 | 0.42 | 0 | 1 |
| Quintile 4 | 7972 | 0.22 | 0.42 | 0 | 1 |
| Quintile 5 | 7972 | 0.20 | 0.40 | 0 | 1 |
| Parental education |  |  |  |  |  |
| Mother: CSE/none | 7702 | 0.17 | 0.38 | 0 | 1 |
| Mother: Vocational/O-level | 7702 | 0.47 | 0.50 | 0 | 1 |
| Mother: A-level | 7702 | 0.24 | 0.43 | 0 | 1 |
| Mother: Degree | 7702 | 0.12 | 0.33 | 0 | 1 |
| Father: CSE/none | 7497 | 0.22 | 0.42 | 0 | 1 |
| Father: Vocational/O-level | 7497 | 0.32 | 0.47 | 0 | 1 |
| Father: A-level | 7497 | 0.28 | 0.45 | 0 | 1 |
| Father: Degree | 7497 | 0.17 | 0.38 | 0 | 1 |
| Demographic characteristics |  |  |  |  |  |
| Female | 7723 | 0.50 | 0.50 | 0 | 1 |
| Non-white | 7652 | 0.03 | 0.17 | 0 | 1 |
| Resident bio father at 7 | 6423 | 0.85 | 0.36 | 0 | 1 |
| Resident step-father at 7 | 6423 | 0.05 | 0.22 | 0 | 1 |
| Single parent at 7 | 6423 | 0.10 | 0.29 | 0 | 1 |
| Month of birth (Sept = 0) | 7767 | 5.52 | 3.70 | 0 | 11 |
| Mother's age at birth: <20 | 7767 | 0.03 | 0.16 | 0 | 1 |
| Mother's age at birth: 20-24 | 7767 | 0.15 | 0.36 | 0 | 1 |
| Mother's age at birth: 25-29 | 7767 | 0.41 | 0.49 | 0 | 1 |


| Variable | Obs | Mean | Std. Dev. | Min | Max |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Mother's age at birth: 30-34 | 7767 | 0.31 | 0.46 | 0 | 1 |
| Mother's age at birth: 35+ | 7767 | 0.11 | 0.31 | 0 | 1 |
| Firstborn child | 6818 | 0.44 | 0.50 | 0 | 1 |
| One older sibling | 6818 | 0.36 | 0.48 | 0 | 1 |
| Two older siblings | 6818 | 0.14 | 0.35 | 0 | 1 |
| Three or more older siblings | 6818 | 0.05 | 0.22 | 0 | 1 |
| 0 younger siblings by 9 | 7255 | 0.46 | 0.50 | 0 | 1 |
| 1 younger sibling by 9 | 7255 | 0.41 | 0.49 | 0 | 1 |
| 2 or more younger siblings by 9 | 7255 | 0.12 | 0.33 | 0 | 1 |
| Child is twin | 7972 | 0.02 | 0.15 | 0 | 1 |
| English second language at 11 | 7855 | 0.01 | 0.08 | 0 | 1 |
| Mother employed at age 4 | 6053 | 0.58 | 0.49 | 0 | 1 |
| Father employed at age 4 | 6164 | 0.92 | 0.28 | 0 | 1 |
| Mother's general health at age 4 | 6777 | 3.47 | 0.60 | 1 | 4 |
| Father's general health at age 4 | 6327 | 3.42 | 0.59 | 1 | 4 |
| School composition and quality |  |  |  |  |  |
| Mean pupil Key Stage 1 (std score) | 7972 | 0.06 | 0.33 | -2.34 | 1.30 |
| Mean pupil value added KS1-2 (std sc) | 7972 | 0.07 | 0.22 | -2.06 | 0.88 |
| Proportion pupils FSM | 7960 | 0.11 | 0.10 | 0 | 0.65 |
| Pre-school environments |  |  |  |  |  |
| Birth weight (kg) | 7640 | 3.42 | 0.55 | 0.65 | 5.64 |
| Gestation < 37 weeks | 7723 | 0.05 | 0.22 | 0 | 1 |
| Breast fed: Never | 7524 | 0.25 | 0.43 | 0 | 1 |
| Breast fed: < 3 mths | 7524 | 0.25 | 0.43 | 0 | 1 |
| Breast fed: 3-6 mths | 7524 | 0.17 | 0.37 | 0 | 1 |
| Breast fed: 6 mths + | 7524 | 0.34 | 0.47 | 0 | 1 |
| Mother smoked in pregnancy | 7365 | 0.24 | 0.43 | 0 | 1 |
| Mother had post-natal depression | 7759 | 0.12 | 0.33 | 0 | 1 |
| HLE at 3: Lowest quintile | 6935 | 0.19 | 0.40 | 0 | 1 |
| HLE at 3: Second quintile | 6935 | 0.21 | 0.41 | 0 | 1 |
| HLE at 3: Middle quintile | 6935 | 0.20 | 0.40 | 0 | 1 |
| HLE at 3: Fourth quintile | 6935 | 0.20 | 0.40 | 0 | 1 |
| HLE at 3: Highest quintile | 6935 | 0.20 | 0.40 | 0 | 1 |
| Child read to daily at 3 | 6944 | 0.63 | 0.48 | 0 | 1 |
| Child has regular sleeping routine at 3 | 6913 | 0.92 | 0.27 | 0 | 1 |
| Centre-based child care pre-age 3 | 7006 | 0.12 | 0.32 | 0 | 1 |
| Nursery age 3 to 4 | 6869 | 0.41 | 0.49 | 0 | 1 |
| Parental attitudes, behaviours and beliefs |  |  |  |  |  |
| Mother's locus of control | 6454 | 0.07 | 0.97 | -3.52 | 2.02 |
| Mother found school valuable | 6765 | 0.03 | 0.97 | -3.18 | 1.22 |
| Mother hopes child will get good |  |  |  |  |  |
| Mother hopes child will get at least 1 Alevel | 6615 | 0.16 | 0.37 | 0 | 1 |
| Mother hopes child will go to university | 6615 | 0.55 | 0.50 | 0 | 1 |
| Mother hopes other for child | 6615 | 0.18 | 0.38 | 0 | 1 |
| Mother-child interactions: Education | 6607 | -0.01 | 0.59 | -3.66 | 1.72 |
| Mother-child interactions: Noneducational | 6590 | 0.00 | 0.51 | -2.39 | 2.05 |


| Variable | Obs | Mean | Std. Dev. | Min | Max |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Child's attitudes, behaviour and beliefs |  |  |  |  |  |
| Ability beliefs | 5810 | 0.01 | 1.00 | -2.99 | 1.91 |
| Locus of control (scale) | 5338 | -0.02 | 0.99 | -2.89 | 2.88 |
| Enjoyment of school (intrinsic values, scale) | 6440 | 0.00 | 0.50 | $-2.44$ | 1.11 |
| School results important in life (extrinsic values) | 6745 | 0.60 | 0.49 | 0 | 1 |
| Hobbies/interests important in life (extrinsic values) | 6745 | 0.75 | 0.43 | 0 | 1 |
| Material possessions important in life (extrinsic values) | 6745 | 0.78 | 0.42 | 0 | 1 |
| Anti-social behaviours (scale) | 5266 | -0.01 | 0.44 | -0.18 | 6.80 |
| Hyperactivity (scale) | 6234 | -0.01 | 0.98 | -1.30 | 3.15 |
| Emotional symptoms (scale) | 6333 | -0.01 | 0.99 | -0.85 | 4.88 |
| Conduct problems (scale) | 6276 | 0.01 | 1.00 | -0.90 | 6.40 |
| Experience of bullying (scale) | 5751 | -0.01 | 0.53 | -0.49 | 3.44 |
| Pro-social behaviours (scale) | 6366 | 0.02 | 0.98 | -5.10 | 1.01 |
| Peer problems (scale) | 6104 | -0.02 | 0.97 | -0.74 | 6.13 |
| Participation in leisure/out-of-school activities (scale) | 6357 | -0.04 | 0.45 | -1.02 | 2.04 |
| Teacher-child relations (scale) | 6248 | 0.01 | 0.49 | -2.40 | 1.15 |
| Variables used in supplementary analyses |  |  |  |  |  |
| Total behaviour problems (SDQ) at 9 | 5599 | -0.01 | 0.98 | -1.37 | 6.03 |
| Rank of Index of Multiple Deprivation of ward at birth | 7338 | 4539.9 | 2494.1 | 133 | 8379 |
| Key Stage 2 standardized score | 7972 | 0.24 | 0.89 | -5.47 | 1.84 |
| Weekly net income at 11 with imputed missing values (Jun 09 prices) | 7972 | 571.54 | 282.05 | 83.52 | 1222.58 |
| Income composite: Quintile 1 | 7972 | 0.16 | 0.37 | 0 | 1 |
| Income composite: Quintile 2 | 7972 | 0.19 | 0.39 | 0 | 1 |
| Income composite: Quintile 3 | 7972 | 0.22 | 0.41 | 0 | 1 |
| Income composite: Quintile 4 | 7972 | 0.22 | 0.41 | 0 | 1 |
| Income composite: Quintile 5 | 7972 | 0.21 | 0.40 | 0 | 1 |
| Income at 3 to 4: Quintile 1 | 7972 | 0.17 | 0.37 | 0 | 1 |
| Income at 3 to 4: Quintile 2 | 7972 | 0.19 | 0.39 | 0 | 1 |
| Income at 3 to 4: Quintile 3 | 7972 | 0.23 | 0.42 | 0 | 1 |
| Income at 3 to 4: Quintile 4 | 7972 | 0.21 | 0.41 | 0 | 1 |
| Income at 3 to 4: Quintile 5 | 7972 | 0.20 | 0.40 | 0 | 1 |
| Income at 11: Quintile 1 | 7972 | 0.16 | 0.37 | 0 | 1 |
| Income at 11: Quintile 2 | 7972 | 0.20 | 0.40 | 0 | 1 |
| Income at 11: Quintile 3 | 7972 | 0.21 | 0.41 | 0 | 1 |
| Income at 11: Quintile 4 | 7972 | 0.23 | 0.42 | 0 | 1 |
| Income at 11: Quintile 5 | 7972 | 0.20 | 0.40 | 0 | 1 |
| WORD Reading scale at 7 | 6195 | 0.01 | 0.97 | -3.02 | 2.54 |
| WORD Spelling scale at 7 | 6122 | 0.00 | 0.99 | -1.78 | 1.63 |
| WORD Phoneme deletion scale at 7 | 6205 | 0.01 | 0.98 | -2.08 | 2.15 |
| WOLD Listening comprehension scale at 8 | 6147 | -0.02 | 0.98 | -2.79 | 3.85 |
| WOLD Non-word repetition scale at 8 | 6140 | -0.02 | 0.99 | -2.88 | 1.89 |


| Variable | Obs | Mean | Std. Dev. | Min | Max |
| :--- | :---: | :---: | :---: | :---: | :---: |
| WOLD Oral expression scale at 8 | 6127 | -0.02 | 1.00 | -4.07 | 1.40 |
| WOLD Articulatory skill scale at 8 | 6115 | 0.01 | 1.00 | -1.88 | 2.60 |
| WISC-III Verbal IQ | 6106 | -0.02 | 0.98 | -3.66 | 2.71 |
| WISC-III Performance IQ | 5795 | -0.01 | 0.99 | -3.26 | 3.13 |

## Appendix 3. Full conditional regression results

Table A3.1. Regression results for KS2 percentile scores
$\left.\begin{array}{l|ccc} & \begin{array}{c}\text { Regression coefficient } \\ \text { (1) }\end{array} \\ \text { (2) } \\ \text { Without KS1 } \\ \text { control }\end{array} \begin{array}{c}\text { With KS1 } \\ \text { control }\end{array}\right]$

| Variable | Regressio (1) <br> Without KS1 control | oefficient <br> (2) <br> With KS1 <br> control |
| :---: | :---: | :---: |
| First born child | Omitted |  |
| One older sibling | -2.9*** | $-1.4 * * *$ |
| Two older siblings | -5.4*** | -2.5*** |
| Three or more older siblings | -5.2*** | -1.8* |
| 0 younger siblings by age 9 | Omitted |  |
| 1 younger sibling by age 9 | -0.9 | -0.4 |
| $2+$ younger siblings by age 9 | -1.6* | -0.3 |
| Child is twin | -0.7 | 1.1 |
| English second language at 11 | 4 | 2.5 |
| Mother employed at age 4 | -1.0* | -0.7* |
| Father employed at age 4 | $2.7 * * *$ | 1 |
| Mother's health at age 4 (scale 1-4) | -1.1** | -0.5 |
| Father's health at age 4 (scale 1-4) | -1.3*** | -0.5 |
| Mean pupil Key Stage 1 (std score) | 6.9*** | -3.2*** |
| Mean pupil value added KS1-2 (std sc) | 20.2*** | 25.5*** |
| Proportion pupils FSM | 7.2** | 2.7 |
| Pre-school environments |  |  |
| Birth weight (kg) | 2.0*** | 0.5 |
| Gestation < 37 weeks | 2.0* | 1.5* |
| Breast fed: Never | Omitted |  |
| Breast fed: < 3 mths | 0.1 | 0.1 |
| Breast fed: 3-6 mths | 0.8 | 0.9 |
| Breast fed: 6 mths + | $1.9 * * *$ | 1.9*** |
| Mother smoked in pregnancy | 1.3** | 0.9* |
| Mother had post-natal depression | 0.5 | 0.5 |
| HLE at 3: Lowest quintile | Omitted |  |
| HLE at 3: Second quintile | 1.3* | -0.2 |
| HLE at 3: Middle quintile | 4.1*** | 0.7 |
| HLE at 3: Fourth quintile | 4.6*** | 0.2 |
| HLE at 3: Highest quintile | $5.2 * * *$ | 0.4 |
| Child read to daily at 3 | $-2.2 * * *$ | $-1.4 * * *$ |
| Child has regular sleeping routine at 3 | 0.8 | 0 |
| Centre-based child care pre-age 3 | -0.3 | -0.3 |


| Variable | Regressio <br> (1) <br> Without KS1 control | oefficient <br> (2) <br> With KS1 <br> control |
| :---: | :---: | :---: |
| Nursery age 3 to 4 | -0.3 | -0.5 |
| Parental attitudes, behaviours and beliefs |  |  |
| Mother's locus of control (scale) | $1.1^{* * *}$ | 0.5** |
| Mother found school valuable (scale) | 0.2 | 0.2 |
| Mother hopes child will get good GCSEs | Omitted |  |
| Mother hopes child will get at least 1 A-level | 8.3*** | 3.3*** |
| Mother hopes child will go to university | 13.7*** | 5.7*** |
| Mother hopes other for child | $6.7 * * *$ | 3.0 *** |
| Mother-child interactions: Education (scale) | -4.7*** | -0.8** |
| Mother-child interactions: Non-educational (scale) | -1.4** | -1.0** |
| Child's attitudes, behaviour and beliefs |  |  |
| Ability beliefs (scale) | 3.4*** | 1.3*** |
| Locus of control (scale) | 4.0*** | $2.2 * * *$ |
| Enjoyment of school (intrinsic values, scale) | 2.0*** | 0.3 |
| School results important in life (extrinsic values) | 6.1*** | 2.0*** |
| Hobbies/interests important in life (extrinsic values) | 1.9*** | 1.3*** |
| Material possessions important in life (extrinsic values) | -3.1 *** | -2.1 *** |
| Anti-social behaviours (scale) | -3.6*** | -1.5*** |
| Hyperactivity (scale) | -4.5*** | -1.5*** |
| Emotional symptoms (scale) | 0 | -0.1 |
| Conduct problems (scale) | -1.3 *** | $-0.9 * * *$ |
| Experience of bullying (scale) | -1.4** | -1.1*** |
| Pro-social behaviours (scale) | -1.8*** | -0.8*** |
| Peer problems (scale) | 0.7** | 0.5** |
| Participation in leisure/out-of-school activities (scale) | 2.3 *** | 0.7 |
| Teacher-child relations (scale) | -0.1 | -0.4 |
| Observations | 7972 | 7972 |
| Adjusted R-squared | 0.439 | 0.703 |

Regressions also include controls for missing values on covariates (not shown). ***, **, and * indicate significance at the 1,5 and $10 \%$ levels respectively.


[^0]:    ${ }^{1}$ See www.alspac.bris.ac.uk for further details on the representative nature of the sample, enrolment rates and response rates.
    ${ }^{2}$ Detailed analyses available on request.

[^1]:    ${ }^{3}$ The 'ice' command in Stata10.
    ${ }^{4}$ And see Appendix 2, Section A2.2 for details of the variables and methodology used to derive the SEP quintiles.

[^2]:    ${ }^{5}$ This group makes up $71 \%$ of the outcome sample and $80 \%$ of the SEP sample.
    ${ }^{6}$ FSM status is not available for these cohorts at age 7 in the NPD, although it is for cohorts born later.

[^3]:    ${ }^{7}$ http://testsandexams.qcda.gov.uk/18985.aspx

[^4]:    ${ }^{8}$ See, e.g. Galobardes, Lynch and Davey Smith (2007). "Measuring socioeconomic position in health research." British Medical Bulletin. 1-17.
    ${ }^{9}$ For details see van Buuren, Boshuizen and Knook (1999). "Multiple imputation of missing blood pressure covariates in survival analysis." Statistics in Medicine 18: 681-694.
    ${ }^{10}$ See Kolenikov and Angeles (2004). The Use of Discrete Data in Principal Component Analysis: Theory, Simulations, and Applications to Socioeconomic Indices. Working Paper of MEASURE/ Evaluation project, No. WP-04-85, Carolina Population Center, UNC.

