Supplementary Table S1. Full distribution of states

Main activity in recorded year	Code	Frequency	Percent
1 Full access, No school/work, No shocks	AMS	121	1.05
2 Full access, School/work, No shocks	ANS	1,158	11.09
3 Full access, Work, No shock	AOS	96	0.9
4 Full access, No school/work Family shock	AMT	64	0.54
5 Full access, School/work, Family shock	ANT	467	4.25
6 Full access, Work, Family shock	AOT	46	0.47
7 Full access, No school/work, Economic shock +/- family shock	AMU	21	0.18
8 Full access, School/work, Economic shock +/- family shock	ANU	148	1.23
9 Full access, Work, Economic shock +/- family shock	AOU	12	0.09
10 Some access, No school/work, No shocks	BMS	694	5.39
11 Some access, School/work, No shocks	BNS	4,476	36.16
12 Some access, Work, No shock	BOS	488	3.84
13 Some access, No school/work, Family shocks	BMT	369	2.91
14 Some access, School/work, Family shock	BNT	2,334	18.3
15 Some access, Work, Family shock	BOT	239	1.83
16 Some access, No school/work, Economic shock +/- family shock	BMU	62	0.46
17 Some access, School/work, Economic shock +/- family shock	BNU	554	4.2
18 Some access, Work, Family &/or economic shock	BOU	34	0.3
19 No access, No school/work, No shocks	CMS	155	1.17
20 No access, School/work, No shocks	CNS	294	2.44
21 No access, Work, No shock	COS	14	0.1
22 No access, No school/work, Family shock	CMT	90	0.67
23 No access, School/work, Family shock	CNT	259	1.96
24 No access, Work, Family shock	COT	9	0.07
25 No access, No school/work, Economic shock +/- family shock	CMU	17	0.13
26 No access, School/work, Economic shock +/- family shock	CNU	33	0.26
27 No access, Work, Economic shock +/- family shock	COU	2	0.01
Total		12,256	

Notes: Full(A)/Some(B)/No(C) access: Home has access to all/some/none of electricity, own toilet, piped drinking water, adequate fuels for cooking. No School/work (M); neither in school nor work. School/work (N); in school and not working or also working (states combined as very few observations in which child is in school and working (n=363)). Work (O); working only.

No shock (S); no family or economic shock suffered. Family shock (T); suffered family shock (divorce, separation, family death or illness) but not any economic shock; Economic shock +/- family shock (U); suffered economic shock (loss of employment or source of income or family enterprise) either with or without also suffering a family

shock (states combined as relatively few observations in which an economic shock is suffered without a family shock (n=501))

Supplementary Table S2. Interpretation of DiD interaction effects in ordered logit HEALTH and WELLBEING estimates: Marginal effects at baseline and last round and difference-in-differences.

Cluster	HEALTH Baseline	HEALTH Last Round	Difference-in-differences	WELLBEING Baseline	WELLBEING Last round	Difference-in-differences
2	-0.0646	-0.0584	+0.0064	-0.0629	-0.0253	+0.041*
3	0.0131	-0.0673	-0.0804*	-0.0112	0.0004	+0.0211**
4	-0.0895	0.0150	+0.0823***	-0.0574	-0.0252	+0.0826**
5	-0.0520	-0.0419	+0.0101	-0.0457	-0.0229	+0.0686**
6	-0.0088	-0.0266	-0.0178	-0.0202	-0.0120	+0.0322**

Notes: Marginal/discrete effects of clusters calculates with as observed values of all the other covariates (average marginal effects) for the probability of reporting (1) good/very good health and (2) the mean level of wellbeing (5) relative to cluster 1. The difference-in-differences are the discrete changes between the marginal effects of each cluster at the baseline and last round A positive (negative) difference-in difference represents a more (less) positive marginal effect in the last round i.e. a narrowing (widening) difference/gap. A positive marginal effect in the last round indicates that the health/wellbeing gap has closed.

Supplementary Table S3. Robustness test results for alternative health measure

		(1a) OLS	(1b) O. Logit
Independent variable	Dependent variable	HEALTH2 (β)	HEALTH2 (e^β)
LAST_ROUND		0.00341	1.100
		(0.128)	(0.380)
Cluster 2 *Early transition to adult states*		-0.171***	0.602***
		(0.0524)	(0.0857)
Cluster 3 *Transitioning to better-off*		-0.00353	1.000
		(0.0593)	(0.160)
Cluster 4 *Poor-to-average & some instability*		-0.176***	0.597***
		(0.0682)	(0.112)
Cluster 5 *Average but unstable*		-0.167***	0.630***
		(0.0545)	(0.0944)
Cluster 6 *Average & stable*		-0.0821	0.798*
		(0.0499)	(0.108)
LAST_ROUND*Cluster 2 *Early transition to adult states*		0.00764	1.061
		(0.0643)	(0.184)
LAST_ROUND*Cluster 3 *Transitioning to better-off*		-0.102	0.726
		(0.0821)	(0.160)
LAST_ROUND*Cluster 4 *Poor-to-average & some instability*		0.261***	2.041***

	(0.0809)	(0.453)
LAST_ROUND*Cluster 5 *Average but unstable*	0.126^{*}	1.358^{*}
	(0.0680)	(0.252)
LAST_ROUND*Cluster 6 *Average & stable*	0.0115	1.003
	(0.0616)	(0.166)
Female	-0.183^{***}	0.620^{***}
	(0.0199)	(0.0338)
Age (in months)	-0.0346	0.895
	(0.0295)	(0.0717)
Education of household head	0.00568^{**}	1.014^{*}
	(0.00268)	(0.00737)
Female household head	-0.0830^{***}	0.796^{***}
	(0.0264)	(0.0579)
Age of household head	-0.000681	0.998
	(0.000990)	(0.00271)
Rural location	-0.00164	1.029
	(0.0290)	(0.0826)
India	-0.234^{***}	0.415^{***}
	(0.0333)	(0.0391)
Peru	-0.549^{***}	0.166^{***}
	(0.0387)	(0.0183)
Vietnam	-0.768^{***}	0.0895^{***}
	(0.0319)	(0.00859)
Constant/Cutpoint 1	4.937^{***}	-9.296
	(0.449)	(1.237)
Observations	5,149	5,149
R^2 / Pseudo R^2	0.179	0.099
F/LR Chi^2	55.75***	1186.58***

Notes: HEALTH2 records only self-rated child health reported in survey rounds 3-4.

Reported figures are coefficients (β) for OLS and odds ratios (e^{β}) for ordered logit.

Only cutpoint 1 value reported for ordered logit.

Standard errors in parentheses; * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$.