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**Supplemental Material**

**Individual and Neighborhood Socioeconomic Status and the Association between Air Pollution and Cardiovascular Disease**

Gloria C. Chi, Anjum Hajat, Chloe E. Bird, Mark R. Cullen, Beth Ann Griffin, Kristin A. Miller, Regina A. Shih, Marcia L. Stefanick, Sverre Vedal, Eric A. Whitsel, and Joel D. Kaufman

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Women’s Health Initiative Classification Criteria for Cardiovascular Disease Events
Cross-level Interaction
Multiple Imputation

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Figure S1. Scatter plot of first predicted annual average PM$_{2.5}$ by neighborhood socioeconomic status (NSES) score with a locally weighted scatterplot smoothing (LOWESS) curve. For most participants, the first available PM$_{2.5}$ prediction was the baseline prediction; otherwise, the next available non-missing PM$_{2.5}$ prediction was used.

Figure S2. Estimated Hazard Ratios for Time to First Cardiovascular Event Associated with 5 μg/m³ Higher Exposure to Fine Particulate Matter (PM$_{2.5}$) According to Combined Levels of Individual and Neighborhood Socioeconomic Status (SES) and P values for interactions, Women’s Health Initiative Observational Study, 1993-2005. All models except for the NSES score model (see below) adjusted for age, race/ethnicity, smoking, body mass index, diabetes, hypertension, hypercholesterolemia, individual education, individual family income, individual occupation, percent adults over 25 years with high school degree, median family income, percent of civilian population over 16 with professional/managerial/executive occupations, median value of owner-occupied housing units, and percent of families above poverty line. Effect modification was modeled by adding multiplicative interaction terms. The NSES score model adjusted for individual SES indicators but not other NSES indicators. A) Estimated hazard ratios by levels of combined NSES and individual education. Low/Low participants have low individual education and low neighborhood SES (NSES). Low/High participants have low education and high NSES or high education and low NSES. High/High participants have high education and high NSES. B) Estimated hazard ratios by levels of combined NSES and individual income. Low/Low participants have low individual income and low NSES. Low/High participants have low income and high NSES or high income and low NSES. High/High participants have high income and high NSES.