

1 Evolution of eczema, wheeze and rhinitis from infancy to early 2 adulthood: Four birth cohort studies

3 Sadia Haider¹, Sara Fontanella¹, Anhar Ullah¹, Stephen Turner^{2,3}, Angela Simpson⁴, Graham
4 Roberts^{5,6,7}, Clare S Murray⁴, John W. Holloway^{5,6}, John A Curtin⁴, Paul Cullinan¹, Syed Hasan
5 Arshad^{6,7,8}, Guillem Hurault⁹, Raquel Granell¹⁰, and Adnan Custovic¹

6 on behalf of STELAR/UNICORN¹¹ investigators

7
8 ¹National Heart and Lung Institute, Imperial College London, UK

9 ²Royal Aberdeen Children's Hospital NHS Grampian Aberdeen, AB25 2ZG, UK

10 ³Child Health, University of Aberdeen, Aberdeen, UK

11 ⁴Division of Infection, Immunity and Respiratory Medicine, School of Biological Sciences, Faculty of
12 Biology, Medicine and Health, University of Manchester, Manchester Academic Health Science Centre,
13 NIHR Manchester Biomedical Research Unit, Manchester University NHS Foundation Trust, Manchester,
14 UK

15 ⁵Human Development and Health, Faculty of Medicine, University of Southampton, Southampton, UK

16 ⁶NIHR Southampton Biomedical Research Centre, University Hospitals Southampton NHS Foundation
17 Trust, Southampton, UK

18 ⁷David Hide Asthma and Allergy Research Centre, Isle of Wight, UK

19 ⁸Clinical and Experimental Sciences, Faculty of Medicine, University of Southampton, Southampton, UK

20 ⁹ Faculty of Engineering, Department of Bioengineering, Imperial College London, UK

21 ¹⁰MRC Integrative Epidemiology Unit, Population Health Sciences, Bristol Medical School, University of
22 Bristol, UK

23 **Correspondence to:** Adnan Custovic MD PhD FMedSci, Imperial College London,
24 a.custovic@imperial.ac.uk

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39 **ABSTRACT**

40 **Background:** The relationship between atopic diseases (eczema, wheeze/asthma and rhinitis) is
41 complex, and epidemiology and mechanisms of their comorbidities is unclear.

42 **Objective:** To investigate within-individual patterns of morbidity of eczema, wheeze and rhinitis
43 from birth to adolescence/early adulthood.

44 **Methods:** We investigated onset/progression/resolution of eczema, wheeze and rhinitis using
45 sequence mining and Latent Markov modelling (LMM) in four population-based birth cohorts.
46 We used logistic regression to ascertain if early-life eczema or wheeze, or genetic factors
47 (*filaggrin* mutations and 17q21 variants), increase the risk of multimorbidity.

48 **Results:** Single conditions, although the most prevalent, were observed significantly less
49 frequently than by chance. There was considerable variation in the timing of
50 onset/remission/persistence/intermittence. Multimorbidity of eczema+wheeze+rhinitis was
51 rare, but significantly over-represented (3-6 times more often than by chance). Although
52 infantile eczema was associated with subsequent multimorbidity, most children with eczema
53 (75.4%) did not progress to any multimorbidity pattern. *FLG* mutations and rs7216389 were not
54 associated with persistence of eczema/wheeze as single conditions, but both increased the risk
55 of multimorbidity development (*FLG* by 2-3-fold, rs7216389 risk variants by 1.4-1.7-fold). LMM
56 revealed 5 latent states (No disease/low risk; Mainly eczema; Mainly Wheeze; Mainly rhinitis;
57 Multimorbidity). The most likely transition to Multimorbidity was from Eczema state (0.21).
58 However, although this was one of the highest transition probabilities, only 1/5 of those with
59 eczema transitioned to multimorbidity.

60 **Conclusions:** Atopic diseases fit a multimorbidity framework, with no evidence for sequential
61 "atopic march" progression. The highest transition to multimorbidity was from eczema, but
62 most children with eczema (~80%) had no comorbidities.

63 INTRODUCTION

64 Childhood eczema, wheezing/asthma and rhinitis are often collectively referred to as atopic
65 diseases (1, 2). The clinical presentation encompasses multiple phenotypes, and some patients
66 have symptoms affecting a single organ, while others have symptoms of varying severity
67 affecting several organs (3, 4). The pathophysiological mechanisms which underpin this
68 heterogeneity are largely unknown.

69 The relationship between atopic diseases is complex, and there is an ongoing controversy over
70 the epidemiology and mechanisms of comorbidity (5). One paradigm is Atopic march, which, as
71 originally proposed, described the progression of atopic disease in an individual as a sequential
72 development starting with eczema in infancy and progressing to wheezing/asthma, and then
73 rhinitis, in later childhood (6, 7). A specific sequence is implicit by the use of the term march (2).
74 This framework is extended to the recommendation that primary care physicians “should
75 inform parents that children with eczema may later develop asthma” (8), and has underpinned
76 clinical trials specifically aiming to prevent wheezing/asthma in children with early-life eczema
77 (9, 10). However, some studies have shown a substantial heterogeneity between patients in the
78 chronology of symptom development (11-13), questioning a specific sequence of atopic march
79 (14). Application of Bayesian machine learning to model the development of eczema, wheeze
80 and rhinitis from birth to school-age in two population-based birth cohorts revealed eight latent
81 profiles of atopic diseases development, each with different temporal patterns of symptoms co-
82 manifestation (15), and distinct genetic associates (16). Thus, the evidence to date is convincing
83 that atopic diseases coexist (1, 17-19), and although there is increasing acknowledgement of
84 different trajectories (19, 20), a comprehensive analysis of their long-term evolution within
85 individuals is lacking, and the mechanisms of their coexistence remain unclear (5).

86 Atopic comorbidities may occur due to the effects of an index disease (as in atopic march in
87 which eczema, as the index disease, impacts upon the future risk of wheeze/asthma and rhinitis
88 (7)), or in a multimorbidity framework, in which no single condition holds priority over any of
89 the co-occurring conditions (21), via a common underlying pathogenic mechanism (e.g.
90 impaired skin barrier leading to allergic sensitisation (22)). However, co-occurrence can also
91 occur by chance; for example, if the population prevalence of eczema is 25%, and wheeze 30%,

92 by chance alone, we would expect 7.5% of individuals ($0.25 \times 0.3 = 0.075$) to have both. To
93 capture the spectrum of morbidity of atopic disease from birth to adulthood, we investigated
94 patterns of onset, remission and persistence of eczema, wheeze and rhinitis using data from
95 four population-based birth cohorts, and used sequence mining techniques to disaggregate and
96 describe within-individual patterns. To ascertain whether there is evidence for shared genetic
97 architecture across different patterns of co-occurring diseases, we took a candidate gene
98 approach by investigating associations with *Filaggrin* loss-of-function mutations and a
99 representative variant from 17q21 locus.

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100 **METHODS**

101 **Study design, setting, participants and data sources**

102 Methods are described in detail in the Supplementary appendix. Briefly, we used data from four
103 UK population-based birth cohorts in the STELAR consortium: Ashford (23), Isle of Wight (IOW)
104 (24), Manchester Asthma and Allergy Study (MAAS) (25) and Aberdeen cohort (SEATON) (26).
105 All studies recruited pregnant women who gave birth to 642, 1456, 1184 and 1924 children
106 respectively, between 1989 and 1999. All studies were approved by research ethics
107 committees. Informed consent was obtained from parents, and participants gave their
108 assent/consent when applicable. Data were integrated in a web-based knowledge
109 management platform to facilitate joint analyses (27).

110 Information on symptoms was collected using validated questionnaires administered on
111 multiple occasions from infancy to adolescence/early adulthood (7 in ASHFORD over 14 years, 6
112 in MAAS over 16 years, 6 in SEATON over 14 years, and 6 in IOW over 26 years). The cohort-
113 specific follow-up time-points, the questions used to define variables, and sample sizes are
114 shown in Table E1.

115 **Definition of outcomes**

116 We ascertained current eczema, wheeze and rhinitis at each follow-up. For each individual at
117 each time point we derived a variable summarising the coexistence of individual diseases,
118 comprising 8 categories: (1) No disease; (2-4) Single disease: only eczema (E); only wheeze (W);
119 only rhinitis (R); (5-7) Combinations of two diseases: eczema+wheeze (E+W), eczema+rhinitis
120 (E+R), wheeze+rhinitis (W+R); (8) atopic triad: eczema+wheeze+rhinitis (E+W+R).

121 Definitions of all variables are presented in Supplementary Methods and Table E2.

122 **Genotyping**

123 Genotyping and quality control in each cohort are described in Supplementary Appendix.
124 Briefly, *FLG* was genotyped using TaqMan based allelic discrimination assay for R501X and
125 S3247X loss-of-function mutations, and a fluorescent-labeled PCR for 2282del4 (28). Data was
126 analyzed as combined carriage of a *FLG* null allele, i.e. children carrying one or more of the

127 three genetic variations were considered as having a *FLG* loss-of-function mutation. For 17q21
128 locus, we used the SNP rs7216389 in the *GSDMB*, which was coded for its risk allele (T); an
129 additive (dosage) model was used.

130 **Statistical analysis**

131 Cross-sectional analyses focused on estimating the prevalence of single and co-occurring
132 conditions at each time-point. Based on the point prevalence of eczema, wheeze and rhinitis at
133 each time in each cohort, we calculated the probabilities of different symptoms coexistence in
134 the same individual being observed by chance. We then compared observed and expected
135 probabilities across populations and time points to ascertain which co-occurrence patterns
136 were observed more frequently than by chance using the exact binomial test with Benjamini-
137 Hochberg procedure to account for multiple comparisons.

138 We used multinomial logistic regression models to ascertain if early-life eczema or wheeze as
139 index diseases, and rs7216389 and *FLG* (including their interaction) increased the risk of multi-
140 morbidity thereafter; results are reported as relative risk ratios (RRR) with 95% confidence
141 intervals (CI).

142 Longitudinal analyses among subjects with complete information on all 3 symptoms/diseases at
143 all follow-ups comprised of two approaches: sequence analysis and multivariate Latent Markov
144 modelling (LMM). The former described and visualized trajectories and transitions, while LMM
145 was used for measuring the dynamics of change between successive time-points (29, 30). The
146 optimal number of states was identified using the Bayesian Information Criterion (BIC) index in
147 conjunction with interpretation of the conditional response probabilities. Finally, we explored
148 associations between derived latent states and allergic sensitisation, and ascertained their
149 genetic associates. All analyses were conducted in R using the *LMest* (31) and *TraMineR* (32)
150 packages.

151 **RESULTS**

152 Descriptive characteristics of study populations and comparisons between included and
153 excluded subjects are shown in Table E3. Maternal smoking was significantly less common
154 among included participants in all cohorts. Table 1 shows data on prevalence of eczema,
155 wheeze and rhinitis and their co-occurrence at each time-point across cohorts. Having a single
156 disease was much more common than co-occurrence at all time-points and in all cohorts, with
157 approximately one-third of study participants experiencing a single disease compared to 7-14%
158 with two (Table E4). Atopic triad (E+W+R) multimorbidity was relatively rare throughout the
159 observation period (~2-4% by the final time-point) and increased gradually from infancy to age
160 4-5 years, with little change thereafter (Tables 1 and E4).

161 **Co-occurrence patterns**

162 Figure 1 and Table E5 show the deviation of observed from expected probabilities of symptoms
163 co-occurrence at each time point. Across all cohorts, single conditions, although the most
164 prevalent cross-sectionally, were observed significantly less frequently than by chance at all
165 follow-ups. In general, two-disease combinations tended to co-occur as often as would be
166 expected by chance. Atopic triad, although rare, was significantly over-represented in all
167 cohorts and time points (on average, 3-6 times more often than by chance).

168 **Longitudinal sequence analysis**

169 We carried out longitudinal analyses among 1898 participants with complete data at all follow-
170 ups. Figure 2 shows individual-level sequences of symptoms across time. There was no typical
171 trajectory, but considerable heterogeneity in the onset, remission, and persistence of
172 symptoms. The number of person-unique sequences ranged from 220 to 351 across cohorts.
173 The most common sequence was a single record of late-onset rhinitis. Figure E1 shows
174 sequence frequency plots for 20 most common trajectories, which accounted for only ~26-32%
175 of all sequences. Among children with eczema (Figure E2) or wheeze (Figure E3) in the first 3
176 years, transition to no disease was the most common sequence. All three symptoms were
177 reported (including non-contemporaneously) by 374/1898 (19.6%), and 166 (8.7%) reported
178 coincident E+W+R at least once.

179 **E+W+R multimorbidity:** We carried out further analyses exploring symptom development
 180 among 166/1898 (8.7%) participants who experienced E+W+R at least once (Table E6). Of
 181 those, 157 (95%) had E+W+R in the school-age/adolescence/early adulthood, and 9 (5%) in
 182 early-life only.

183 Among 157 participants with E+W+R multimorbidity from school-age through adolescence, the
 184 majority (n=87, 55.4%) had eczema in the first year of life (Table E6). However, 41 (26.1%) did
 185 not have any symptoms in the first year, and 29 (18.5%) had wheeze only. Although early
 186 eczema was clearly associated with subsequent E+W+R multimorbidity, most children with
 187 eczema in the first year of life (267/354, 75.4%), as a single disease or comorbid condition, did
 188 not have E+W+R to adolescence/early adulthood.

189 **Early-life eczema and wheeze as “index” diseases**

190 We further investigated the relationship between eczema and wheeze in the first 3 years of life
 191 as index conditions with subsequent persistence, or development of different comorbidity
 192 patterns, to pre-school, mid-school and adolescence using multivariable logistic regression
 193 analyses of joint data at harmonised time-points (early life: 0-3 years; pre-school: 4-5 years;
 194 mid-childhood: 8-10 years; adolescence: 14-18 years). Early-life eczema only was associated
 195 with an increased risk of all profiles containing eczema through to adolescence (Table 2); the
 196 risk of eczema persistence as a single disease decreased significantly with increasing age, but
 197 there was no change in the magnitude of risk for co-morbid E+W or E+W+R. Early-life wheeze
 198 only was associated with persistence of wheeze, and a 3-fold increase in W+E and W+R at pre-
 199 school age, with no consistent comorbidity associations thereafter. Finally, E+W in the first 3
 200 years was associated with substantially higher risk of all comorbidity patterns throughout
 201 childhood, with ~18-fold increase in E+W+R multimorbidity and ~14-21.5-fold higher risk of the
 202 persistence of E+W throughout childhood. In all three time-periods, early E+W increased the
 203 risk of all conditions more than single index diseases.

204 We found no significant associations between *FLG* mutations or rs7216389 with persistence of
 205 eczema or wheeze as single conditions. However, both were associated with the development
 206 of E+W+R multimorbidity. In all 3 models, *FLG* mutations were associated with a 2- to 3-fold

207 higher risk of E+W+R, and RRRs for rs7216389 were smaller (1.4-1.7). rs7216389, but not *FLG*,
208 was associated with W+R from mid-childhood. We tested for an interaction effect of
209 *FLG**rs7216389, however, this was not significant.

210 **Dynamics of change over time: Latent Markov modelling**

211 We applied LMM in a joint model to data from 2079 subjects with complete information on
212 eczema, wheeze and rhinitis at 5 harmonised time-points (Table E7): Infancy (Age 1); Early life
213 (age 2-3); Preschool (age 4-5; Mid-school (age 8-10); Adolescence (age 14-18 years). The
214 optimal solution was a time-homogeneous model with five latent states (Table E8). There was a
215 spectrum of co-morbidity risk in each latent state (conditional response probabilities, Table 3).
216 We labelled the states based on the probability of dominant symptom as: (1) No disease/low
217 risk; (2) Mainly eczema; (3) Mainly Wheeze; (4) Mainly rhinitis; (5) Multimorbidity.

218 Figure 3a shows predicted latent Markov states across all follow ups for each individual
219 participant. The initial probabilities of state membership, and the probabilities of transitioning
220 to different states are shown in Table 3; Figure 3b shows the relative size of transitions
221 between latent states. The probability of starting in the Eczema and Wheeze states was similar
222 (0.17 and 0.15) and was close to zero for Rhinitis and Multimorbidity states (0.03 and 0.02).
223 Children in Eczema and Wheeze states were most likely to stay in these states (0.62 and 0.59).
224 Children in Wheeze state were more likely to transition to Low risk than those in Eczema state
225 (0.28 and 0.12), and the probability of transitioning from Eczema to Wheeze was very low
226 (0.01). The most likely transition to Multimorbidity state was from Eczema state (0.21).
227 However, whilst this was one of the highest transition probabilities, only 1 in 5 children
228 transitioned from Eczema to Multimorbidity state (Figure 3b). For participants in the
229 Multimorbidity state there was a high probability of persisting in this state (0.78). Figure 3c
230 shows the individual-level transitions between the states at each time-point.

231 **Genetic associations of multimorbidity persistence**

232 To investigate whether *FLG* mutations and rs721389 were associated with Multimorbidity state
233 persistence, we ran multinomial logistic regression analyses using the number of time periods
234 in the Multimorbidity state (0, 1, 2-5) as the outcome (Table 4). Eczema and Wheeze states in

235 early life were included as predictors. Neither *FLG* mutations nor rs721389 were significantly
236 associated with having Multimorbidity once, but both significantly increased the risk of
237 Persistent multimorbidity. In the model controlling for Eczema and Wheeze states in early life
238 and sex, *FLG* mutations significantly increased the risk of Multimorbidity persistence (OR 1.75,
239 95% CI 1.05-2.92, $p=0.032$), and rs721389 was associated with ~50% increase in risk (OR 1.49,
240 95% CI 1.15-1.94, $p=0.003$). There was no significant interaction between *FLG* and rs721389.

241 **Associations of multimorbidity persistence with allergic sensitisation**

242 Table E9 shows associations between multimorbidity and sensitisation in pre-school and
243 adolescence. Children in the Multimorbidity state were more likely to be sensitised, and
244 sensitisation prevalence was consistently higher in the group with persistent multimorbidity (2-
245 5 time-points). A similar trend is evident for poly-sensitisation. However, more than half of
246 subjects with persistent multimorbidity were not sensitized at age 5, and ~30% were not
247 sensitized in adolescence. Characteristics of children with persistent multimorbidity stratified
248 by sensitisation status in childhood (age 5) and adolescence (age 14-18) is shown in Table E10.
249 “Atopic multimorbidity” at both ages was associated with male sex. Maternal eczema was more
250 common in those with “non-atopic multimorbidity” in school age, but paternal hay-fever was
251 associated with a greater risk of “atopic multimorbidity”. There was a trend towards higher
252 proportion of maternal smoking in “non-atopic multimorbidity”, however, the difference was
253 not significant.

255 DISCUSSION

256 We used different temporal frameworks and different methodologies (descriptive statistics,
257 frequentist methods and stochastic modelling) to investigate the sequence of the development
258 of eczema, wheeze and rhinitis from infancy to early adulthood. Figure E4 provides a schematic
259 overview of the results. Across all cohorts and time points, single conditions were considerably
260 more prevalent than any co-occurrence. The combination of two diseases in the same
261 individual occurred as frequently as expected by chance (apart from wheeze+rhinitis which
262 occurred more frequently from mid-childhood onwards). Although the prevalence of E+W+R
263 multimorbidity was low (2-4% by adolescence), a consistent finding was that this pattern was
264 more prevalent in all study populations than by chance, and was stable from early school- age
265 (e.g., in the loW cohort in which data collection spanned to age 26 years, the proportion of
266 participants with E+W+R multimorbidity remained at ~3% from age 4 years to adulthood).

267 We identified considerable variation in the timing of onset and remission, persistence and
268 intermittence of symptoms. All methods led to similar conclusions, including the observation
269 that most children with early-life eczema did not develop wheeze and/or rhinitis, and of those
270 who experienced all three symptoms in the observation period, very few followed a sequence
271 described as the “atopic march”. Sequence mining of individual trajectories highlighted the vast
272 heterogeneity in individual-level symptom development, and no single pattern dominated, with
273 different trajectories leading to multimorbidity. Whilst children with early-life eczema had a
274 higher risk of developing multimorbidity than those with early wheeze, the attributable risk for
275 an individual child with early-life eczema was small. This dynamic of change was confirmed by
276 LMM, in that children had higher risk of transitioning to the Multimorbidity state from Eczema
277 than from Wheeze state, but those in Eczema state were more likely to remain in the same
278 state than to transition to Multimorbidity. Our results suggest that the relationship between
279 atopic diseases fits a multimorbidity framework in which no single disease holds priority over
280 any of the co-occurring conditions (33).

281 There may be a genetic predisposition for developing multimorbidity, and *FLG* may be
282 important locus. *FLG* was not associated with early-life transient eczema, or with eczema
283 persistence as a single disease. However, we showed a consistent association of *FLG* with

284 persistent multimorbidity (i.e., all patterns leading to coexistence of all 3 symptoms in the same
285 individual), which is consistent with 2 previous studies (16, 34). It is tempting to speculate that
286 genotyping patients with early-life eczema (particularly those with co-occurring wheeze) for
287 *FLG* mutations could help identify children who may benefit from interventions targeted at
288 prevention of multimorbidity.

289 Our study has several limitations. There were differences in question wording between cohorts,
290 and different definitions can impact upon prevalence estimates and associated risk factors (35,
291 36). However, we chose variables to be as consistent as possible. A further limitation relevant
292 for interpretation is that we used symptom-based classifications by questionnaire-based
293 definitions, and from these definitions we could not ascertain whether the severity of eczema
294 (or wheeze) is associated with multimorbidity (10). We could not discern whether observations
295 of the “same” symptoms in different children (or in the same child at different time points) may
296 have arisen through different mechanisms (for example, whether eczema among children with
297 eczema-only has the same underlying mechanism as eczema in patients with comorbidities).

298 *FLG* mutations which we used in this study play an important role in individuals of Caucasian
299 ancestry, but their associations with clinical outcomes differ significantly by race (37). Our
300 results are therefore not directly transferable to all ethnic groups.

301 Food allergy might be involved in the transitions to multimorbidity. However, very few
302 population-based birth cohorts have oral food challenge (OFC)-confirmed data on food allergy.
303 In MAAS, we carried out OFCs to confirm peanut allergy (38-40), and have shown that the risk is
304 markedly higher amongst children with persistent eczema (41), and those with co-morbid
305 persistent eczema and wheeze, but not with transient phenotypes (42). In the exploratory
306 single-cohort analysis in the current study, MAAS participants with multimorbidity persistence
307 were 5-times more likely to be peanut allergic than those without multimorbidity (10% vs. 2%;
308 data available on request), suggesting a link between food allergy and multimorbidity.
309 However, we cannot quantify this confidently given the relatively small sample, and this
310 warrants further investigation.

311 One strength of our approach is that we used data from four birth cohorts with detailed
312 longitudinal phenotyping, which were harmonised to allow joint analyses. Further strength
313 includes the application of various methodologies, with all findings pointing in the same
314 directions, providing evidence of not only replication, but also triangulation, thereby
315 strengthening confidence in our findings (43).

316 Rather than applying latent class (LC) models, which have been extensively used to study
317 wheeze and eczema (44-50), we used LMM. A key difference is that in the LC models every
318 subject remains in the same latent class across time, whilst in LMM subjects can transition
319 between latent states, thereby allowing for phenotypic instability over time. An advantage of
320 this approach is that it allows the time dependency between successive multivariate
321 observations to be estimated. More specifically, we could observe whether the presence of one
322 disorder increases the probability of developing (or transitioning) to others. Our results were
323 obtained under the first-order Markov assumption, which states that the future state is
324 independent of the historical events given the current state. This assumption could be relaxed
325 by adopting a higher-order Markov chain, thereby allowing the conditional independence to
326 include more time lags. However, over-parametrizing the transition probabilities increases the
327 complexity, and affects the interpretability of the final model.

328 The observation of co-occurrence does not imply any specific causal relationship (in particular
329 in relation to sensitisation, as almost one third of individuals with E+W+R multimorbidity were
330 not sensitised). Association of “non-atopic multimorbidity” with maternal eczema, and a trend
331 towards higher frequency of maternal smoking, suggest the potential importance of skin barrier
332 and specific environmental exposures in “non-atopic triad”. However, caution is required when
333 interpreting these findings, since in the stratified analysis, the sample size was relatively low.
334 The relationship between multimorbidity and sensitisation warrants further investigation.

335 In conclusion, our findings confirm that eczema, wheeze and rhinitis are not independent from
336 each other, but there is no specific or typical sequence of symptoms development that
337 characterises atopic multimorbidity. Overall, ~50% of children have at least one of these
338 symptoms, but only ~4-6% of children with symptoms have multimorbidity that does not arise
339 as a chance co-occurrence We found no evidence of a sequential “atopic march” progression.

340 The early comorbidities increase the risk of future persistent multimorbidity, hence, early-life
341 diseases should be examined (both clinically and epidemiologically) in the context of the co-
342 occurrence of other conditions. We suggest that physicians should enquire about different
343 atopic disorders if a child presents with one, but should not make recommendations about
344 ways to prevent atopic march, or inform parents that children with eczema may later develop
345 asthma. The term atopic march should not be used to describe atopic multimorbidity, and we
346 should reform the taxonomy of atopic diseases from traditional symptom-based criteria
347 towards a mechanism-based framework. However, for this change to be meaningful, the
348 current symptom-based diagnoses will have to be surpassed by understanding of disease
349 mechanisms.

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503

For Review Only

504 **¹¹STELAR/UNICORN investigators:**

505

506 Professor John Ainsworth, School of Health Sciences, The University of Manchester

507 Dr Andrew Boyd, University of Bristol

508 Professor Andrew Bush, NHLI, Imperial College London

509 Dr Philip Couch, School of Health Sciences, The University of Manchester

510 Professor Graham Devereux, Clinical Sciences, Liverpool School of Tropical Medicine, Liverpool

511 Dr Ibrahim Emam, Department of Computing, Imperial College London

512 Professor Yi-ke Guo, Department of Computing, Imperial College London

513 Professor Sejal Saglani, NHLI, Imperial College London

514 Professor Ashley Woodcock, University of Manchester

515 **LEGENDS FOR FIGURES**

516 **Figure 1.** Trends in the deviation between observed and expected probabilities for each disease
 517 category over time (expressed as per cent point difference). Negative numbers show that
 518 observed probabilities were lower than expected probabilities, for example, single diseases
 519 were observed less frequently than expected in the population, and Eczema+Wheeze+Rhinitis
 520 was observed more than expected.

521 **Figure 2.** Index plots of individual longitudinal sequences of disease development. Each row is
 522 coloured by the disease state at each time-point and displays the duration spent in each state.
 523 The number of person-unique sequences: 220 SEATON, 259 Ashford, 295 IoW, 351 MAAS)

524 **Figure 3.** Dynamics of change in eczema, wheeze and rhinitis over time: Latent Markov
 525 modelling in the joint cohort model (2079 children with complete observations on eczema,
 526 wheeze, and rhinitis at five time-points). Data were harmonised at overlapping time-points to
 527 represent five stages of development (infancy: age 1; early childhood: ages 2-3; pre-school:
 528 ages 4-5; mid-childhood: ages 8-10; adolescence: 14-18).

529 a) Predicted latent Markov states from joint modelling of all four cohorts; each row represents
 530 the individual-level latent states across time.

531 b) Alluvial plot to show relative size of transitions between latent states between t and $t+1$
 532 (based on time-homogeneous transition probabilities displayed in Table 4).

533 Children from the Eczema (E) state are more likely to persist in the same state. Although
 534 relatively small, they are more likely to transition to Multimorbidity (MM) than children from
 535 other states. Children in the Wheeze (W) state are more likely to transition to Low risk than to
 536 any other state.

537 c) Dynamics of change in eczema, wheeze and rhinitis over time: Latent Markov modelling:
 538 Alluvial plot to show individual-level transitions between predicted latent Markov states at each
 539 time point.

540

Table 1. Prevalence of morbidity at each cross-sectional time-point.

Colour gradation tending towards red indicates higher prevalence; green indicates lowest prevalence.

Cohort	N	Eczema only	Wheeze only	Rhinitis only	Wheeze + Eczema	Wheeze + Rhinitis	Eczema + Rhinitis	Eczema + wheeze + rhinitis	No disease
MAAS									
1 year	935	225 (24.1%)	130 (13.9%)	3 (0.3%)	90 (9.6%)	2 (0.2%)	3 (0.3%)	(0.0%)	482 (51.6%)
3 years	1049	228 (21.7%)	111 (10.6%)	12 (1.1%)	96 (9.2%)	10 (1.0%)	8 (0.8%)	16 (1.5%)	568 (54.2%)
5 years	1034	172 (16.6%)	82 (7.9%)	111 (10.7%)	40 (3.9%)	54 (5.2%)	69 (6.7%)	54 (5.2%)	452 (43.7%)
8 years	1020	125 (12.3%)	56 (5.5%)	124 (12.2%)	32 (3.1%)	45 (4.4%)	76 (7.5%)	51 (5.0%)	511 (50.1%)
11 years	912	95 (10.4%)	47 (5.2%)	155 (17.0%)	22 (2.4%)	65 (7.1%)	57 (6.3%)	39 (4.3%)	432 (47.4%)
16 years	734	46 (6.3%)	29 (4.0%)	193 (26.3%)	13 (1.8%)	51 (7.0%)	51 (7.0%)	31 (4.2%)	320 (43.6%)
Ashford									
1 year	454	22 (4.9%)	141 (31.1%)	10 (2.2%)	24 (5.3%)	14 (3.1%)	1 (0.2%)	4 (0.9%)	238 (52.4%)
2 years	615	53 (8.6%)	129 (21.0%)	22 (3.6%)	26 (4.2%)	23 (3.7%)	7 (1.1%)	10 (1.6%)	345 (56.1%)
3 years	615	62 (10.1%)	99 (16.1%)	33 (5.4%)	36 (5.9%)	23 (3.7%)	10 (1.6%)	13 (2.1%)	339 (55.1%)
4 years	611	54 (8.8%)	73 (12.0%)	36 (5.9%)	18 (3.0%)	28 (5.6%)	10 (1.6%)	13 (2.1%)	379 (61.0%)
5 years	604	47 (7.8%)	48 (8.0%)	51 (8.4%)	13 (2.2%)	27 (4.5%)	9 (1.5%)	20 (3.3%)	389 (64.4%)
8 years	593	40 (6.8%)	30 (5.1%)	74 (12.5%)	12 (2.0%)	26 (4.4%)	17 (2.9%)	11 (1.9%)	383 (64.6%)
14 years	499	20 (4.0%)	21 (4.2%)	110 (22.0%)	3 (0.6%)	33 (6.6%)	28 (5.6%)	15 (3.0%)	269 (53.9%)

IOW									
1 year	1247	87 (7.0%)	38 (3.1%)	64 (5.1%)	21 (1.7%)	52 (4.2%)	21 (1.7%)	18 (1.4%)	946 (75.9%)
2 years	1157	139 (12.0%)	66 (5.7%)	34 (2.9%)	29 (2.5%)	68 (5.9%)	34 (2.9%)	18 (1.6%)	769 (66.5%)
4 years	1157	151 (13.1%)	90 (7.8%)	73 (6.3%)	40 (3.5%)	40 (3.5%)	34 (2.9%)	32 (2.8%)	697 (60.2%)
10 years	1347	88 (6.5%)	121 (9.0%)	173 (12.8%)	17 (1.3%)	76 (5.6%)	20 (1.5%)	38 (2.8%)	814 (60.4%)
18 years	1080	37 (3.4%)	78 (7.2%)	211 (19.5%)	6 (0.6%)	108 (10.0%)	24 (2.2%)	26 (2.4%)	590 (54.6%)
26 years	1028	36 (3.5%)	76 (7.4%)	253 (24.6%)	9 (0.9%)	123 (12.0%)	29 (2.8%)	29 (2.8%)	473 (46.0%)
SEATON	N								
6m	1585	151 (9.5%)	188 (11.9%)	171 (10.8%)	30 (1.9%)	64 (4.0%)	12 (0.8%)	24 (1.5%)	945 (59.6%)
1 year	1507	128 (8.5%)	132 (8.8%)	110 (7.3%)	36 (2.4%)	54 (3.6%)	27 (1.8%)	10 (0.7%)	1010 (67.0%)
2 years	1372	176 (12.8%)	108 (7.9%)	76 (5.5%)	34 (2.5%)	48 (3.5%)	25 (1.8%)	19 (1.4%)	886 (64.6%)
5 years	1175	174 (14.8%)	79 (6.7%)	16 (1.4%)	48 (4.1%)	11 (0.9%)	8 (0.7%)	17 (1.5%)	822 (70.0%)
10 years	883	53 (6.0%)	36 (4.1%)	128 (14.5%)	5 (0.6%)	39 (4.4%)	40 (4.5%)	26 (2.9%)	556 (63.0%)
15 years	703	48 (6.8%)	19 (2.7%)	163 (23.2%)	8 (1.1%)	35 (5.0%)	42 (6.0%)	16 (2.3%)	372 (52.9%)

Table 2. The association between Eczema only, Wheeze only, Eczema+wheeze in first three years as index diseases with subsequent persistence or development of different patterns of eczema, wheeze and rhinitis at pre-school, mid-school age and adolescence. Results are derived from jointly modelling the cohorts by harmonising time points (early life – age 0-3 years; pre-school - age 4-5; mid-childhood - age 8-10; adolescence – age 14-18). The model was adjusted by including a predictor for cohort to control for inter-cohort differences. Sex, FLG and rs7216389 were included as covariates. Results are presented as adjusted RRRs with 95% confidence intervals. ‘No disease’ is the reference category. E=eczema; W=wheeze; R=rhinitis.

	E		W		R		E+W		W+R		E+R		E+W+R	
	RRR/95% CI	p	RRR/95% CI	p	RRR/95% CI	p	RRR/95% CI	p	RRR/95% CI	p	RRR/95% CI	p	RRR/95% CI	p
Outcomes at pre-school N=2314														
Early eczema only	8.32	<0.001	1.21	0.550	0.58	0.106	3.04	0.002	0.13	0.044	6.98	<0.001	4.64	<0.001
	[6.20,11.17]		[0.65,2.23]		[0.30,1.12]		[1.52,6.11]		[0.02,0.95]		[4.10,11.88]		[2.25,9.58]	
Early wheeze only	0.51	0.094	6.03	<0.001	1.05	0.882	2.67	0.018	2.96	<0.001	0.95	0.933	2.01	0.211
	[0.23,1.12]		[4.04,8.99]		[0.57,1.91]		[1.18,6.00]		[1.66,5.28]		[0.28,3.18]		[0.67,6.03]	
Early eczema & wheeze	6.62	<0.001	8.20	<0.001	1.29	0.653	37.20	<0.001	6.41	<0.001	8.07	<0.001	58.65	<0.001
	[3.38,12.97]		[3.94,17.06]		[0.43,3.90]		[17.92,77.25]		[2.65,15.49]		[2.96,22.01]		[27.39,125.62]	
<i>Filaggrin</i> loss-of-function mutation	1.11	0.625	0.67	0.241	1.47	0.164	1.99	0.039	0.84	0.690	1.49	0.281	2.53	0.006
	[0.73,1.70]		[0.34,1.31]		[0.86,2.51]		[1.04,3.81]		[0.35,1.99]		[0.72,3.07]		[1.30,4.94]	
rs7216389	1.11	0.276	1.12	0.346	0.97	0.805	1.75	0.002	1.31	0.099	0.98	0.904	1.69	0.007
	[0.92,1.33]		[0.88,1.42]		[0.76,1.23]		[1.23,2.49]		[0.95,1.80]		[0.70,1.37]		[1.15,2.47]	
Sex (male)	0.81	0.116	1.36	0.066	1.53	0.014	1.44	0.143	1.43	0.119	1.05	0.845	1.37	0.251
	[0.63,1.05]		[0.98,1.89]		[1.09,2.14]		[0.88,2.35]		[0.91,2.24]		[0.65,1.70]		[0.80,2.34]	
Outcomes at mid-childhood N=2409														
Early eczema only	3.86	<0.001	1.76	0.038	1.19	0.367	3.41	0.007	1.38	0.265	5.65	<0.001	5.49	<0.001
	[2.73,5.47]		[1.03,3.01]		[0.82,1.72]		[1.41,8.25]		[0.78,2.43]		[3.58,8.92]		[3.11,9.69]	
Early wheeze only	0.82	0.571	4.79	<0.001	0.88	0.613	1.14	0.868	1.79	0.055	1.71	0.161	1.71	0.282
	[0.42,1.62]		[3.04,7.54]		[0.55,1.42]		[0.25,5.08]		[0.99,3.24]		[0.81,3.61]		[0.64,4.54]	
Early eczema & wheeze	4.35	<0.001	6.88	<0.001	1.90	0.085	40.10	<0.001	6.01	<0.001	6.00	<0.001	24.82	<0.001
	[2.14,8.81]		[3.21,14.72]		[0.92,3.93]		[17.52,91.80]		[2.81,12.83]		[2.53,14.22]		[12.01,51.32]	
<i>Filaggrin</i> loss-of-function mutation	1.22	0.426	1.07	0.832	1.10	0.666	1.41	0.472	1.50	0.163	1.28	0.452	3.09	<0.001
	[0.75,2.01]		[0.58,1.97]		[0.72,1.68]		[0.55,3.57]		[0.85,2.64]		[0.67,2.46]		[1.74,5.48]	
rs7216389	1.00	0.983	1.20	0.147	1.24	0.017	1.65	0.030	1.43	0.008	0.89	0.439	1.41	0.041
	[0.81,1.24]		[0.94,1.54]		[1.04,1.47]		[1.05,2.60]		[1.10,1.86]		[0.67,1.19]		[1.01,1.97]	
Sex (male)	0.72	0.032	1.40	0.060	1.23	0.100	0.95	0.866	1.40	0.078	0.78	0.240	0.75	0.243
	[0.53,0.97]		[0.99,2.00]		[0.96,1.57]		[0.50,1.80]		[0.96,2.03]		[0.52,1.18]		[0.47,1.21]	
Outcomes at adolescence N=1978														
Early eczema only	2.22	0.003	1.29	0.485	1.28	0.136	9.54	0.001	0.93	0.821	6.95	<0.001	3.43	<0.001
	[1.31,3.77]		[0.63,2.62]		[0.92,1.78]		[2.60,34.96]		[0.51,1.70]		[4.36,11.09]		[1.78,6.62]	
Early wheeze only	1.16	0.714	4.55	<0.001	0.90	0.605	12.48	<0.001	1.56	0.127	0.88	0.798	1.32	0.616
	[0.53,2.52]		[2.61,7.94]		[0.59,1.36]		[3.22,48.42]		[0.88,2.76]		[0.34,2.30]		[0.45,3.89]	
Early eczema & wheeze	3.98	0.003	6.58	<0.001	1.53	0.209	58.80	<0.001	3.78	0.001	2.57	0.101	17.63	<0.001
	[1.59,9.94]		[2.71,16.02]		[0.79,2.95]		[14.47,239.01]		[1.70,8.39]		[0.83,7.92]		[7.91,39.30]	
<i>Filaggrin</i> loss-of-function mutation	0.85	0.686	1.03	0.942	1.28	0.207	0.49	0.493	1.24	0.476	2.10	0.015	2.31	0.019
	[0.38,1.90]		[0.48,2.23]		[0.87,1.87]		[0.06,3.81]		[0.69,2.23]		[1.15,3.81]		[1.15,4.66]	
rs7216389	0.88	0.396	1.22	0.196	0.96	0.598	1.54	0.177	1.32	0.028	1.20	0.246	1.66	0.008
	[0.65,1.18]		[0.90,1.66]		[0.82,1.12]		[0.82,2.88]		[1.03,1.70]		[0.88,1.62]		[1.14,2.42]	
Sex (male)	0.49	0.001	0.89	0.596	1.24	0.057	0.45	0.098	1.05	0.780	1.14	0.548	0.48	0.010
	[0.32,0.76]		[0.58,1.36]		[0.99,1.55]		[0.18,1.16]		[0.74,1.49]		[0.74,1.75]		[0.28,0.84]	

Table 3. Estimated conditional responses and transition probabilities between latent states from latent Markov model with 5 optimal states and assuming time-homogeneous transitions. The transition matrix shows the probability of transitioning between latent state between time t to $t+1$ assuming time-homogeneous probabilities. Colour gradation tending towards red indicates highest probabilities, and green indicates lowest probabilities in the overall table.

		<u>Conditional response probabilities of observed symptoms for each latent state</u>					
Observed symptoms		Low Risk	Eczema	Wheeze	Rhinitis	Multimorbidity	
	Eczema	0.05	0.857	0.061	0.061	0.459	
	Wheeze	0.013	0.176	0.734	0.123	0.705	
	Rhinitis	0.001	0.138	0.092	0.562	0.845	
		<u>Initial probabilities of starting in each latent state</u>					
		Low Risk	Eczema	Wheeze	Rhinitis	Multimorbidity	
		0.627	0.166	0.154	0.031	0.022	
		<u>Matrix of transition probabilities</u>					
t			t+1				
			Low Risk	Eczema	Wheeze	Rhinitis	Multimorbidity
	Low Risk		0.798	0.028	0.031	0.139	0.003
	Eczema		0.116	0.619	0.011	0.048	0.207
	Wheeze		0.278	0.021	0.591	0.083	0.028
	Rhinitis		0.086	0.006	0.022	0.873	0.014
Multimorbidity		0.044	0.054	0.062	0.064	0.777	

Table 4: Multinomial regression analyses to investigate genetic associations with Multimorbidity state persistence. For rs7216389, an additive (dosage) model was used, where the number of risk alleles was treated as a continuous variable in the regression analysis, where 0=CC, 1=CT, 2=TT. Outcome is 0: No Multimorbidity (MM), 1: MM at 1 time-point (TP), 2:MM at 2-5 time-points (TP). No multimorbidity is the omitted category. Results are expressed as relative risk ratios (RRR) with 95% CI.

	Model 1 (n=1463)				Model 2 (n=1463)			
	MM at 1 TP (n=84)		MM at 2-5 TPs (n=205)		MM at 1 TP (n=84)		MM at 2-5 TPs (n=205)	
	RRR/95% CI	p-value	RRR/95% CI	p-value	RRR/95% CI	p-value	RRR/95% CI	p-value
Wheeze state in early-life	3.00 [1.33,6.76]	0.008	1.00 [0.51,1.95]	1.000	3.00 [1.33,6.77]	0.008	1.00 [0.51,1.95]	1.000
Eczema state in early-life	39.65 [20.58,76.39]	<0.001	19.72 [12.64,30.77]	<0.001	39.60 [20.54,76.37]	<0.001	19.73 [12.64,30.79]	<0.001
<i>Filaggrin</i> loss-of-function mutation	0.88 [0.37,2.10]	0.771	1.75 [1.05,2.92]	0.032	0.40 [0.07,2.23]	0.298	1.53 [0.57,4.15]	0.399
rs7216389	1.03 [0.71,1.49]	0.881	1.49 [1.15,1.94]	0.003	0.95 [0.64,1.42]	0.814	1.48 [1.11,1.96]	0.007
<i>Filaggrin</i> *rs7216389					2.01 [0.60,6.80]	0.260	1.13 [0.54,2.39]	0.743
Male	0.96 [0.57,1.63]	0.892	1.06 [0.73,1.53]	0.753	0.96 [0.57,1.62]	0.882	1.06 [0.73,1.53]	0.753

Figure 1. Trends in the deviation between observed and expected probabilities for each disease category over time (expressed as per cent point difference). Negative numbers show that observed probabilities were lower than expected probabilities, for example, single diseases were observed less frequently than expected in the population, and Eczema+Wheeze+Rhinitis was observed more than expected.

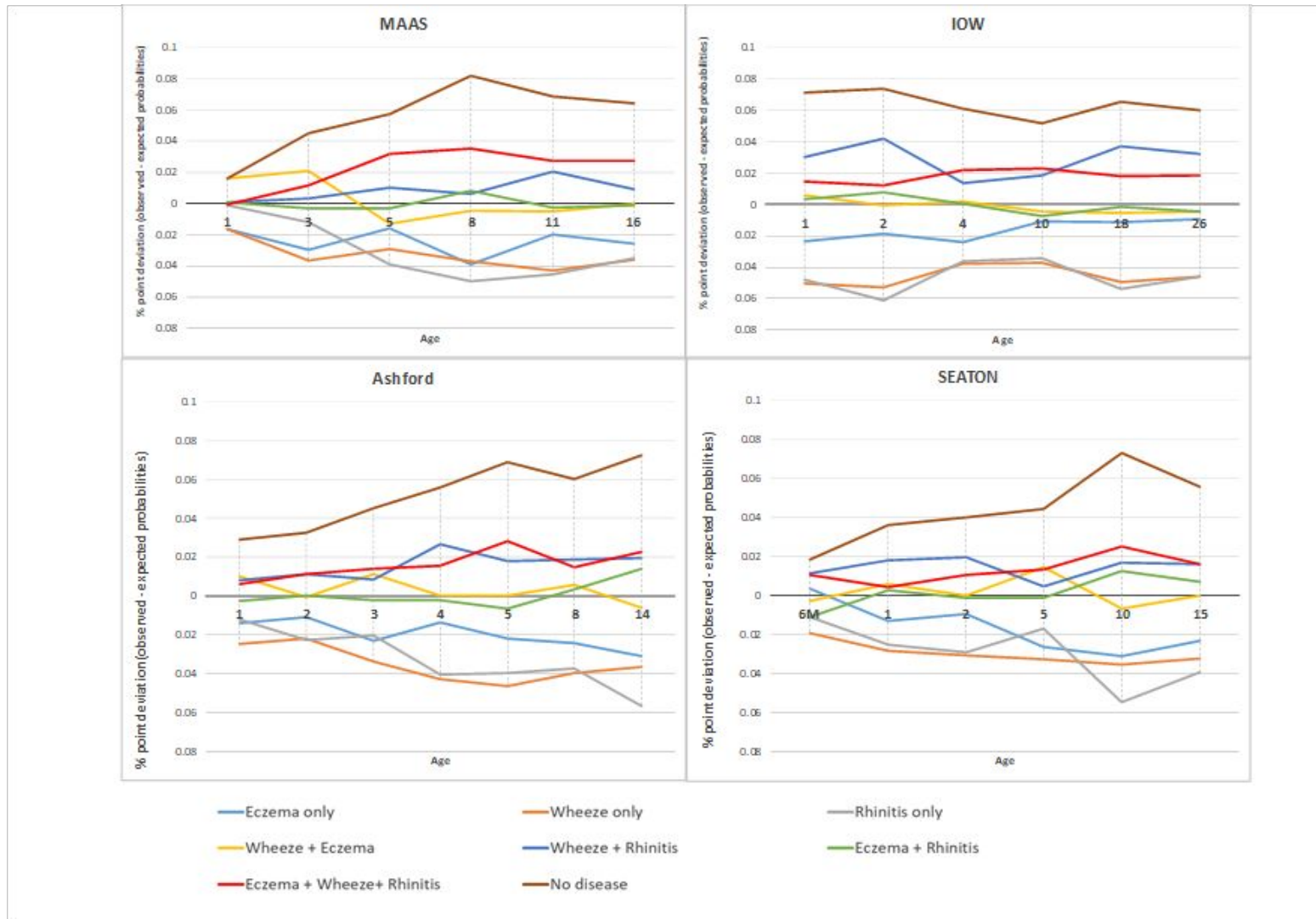


Figure 2. Index plots of individual longitudinal sequences of disease development. Each row is coloured by the disease state at each time-point and displays the duration spent in each state. The number of person-unique sequences: 220 SEATON, 259 Ashford, 295 loW, 351 MAAS)

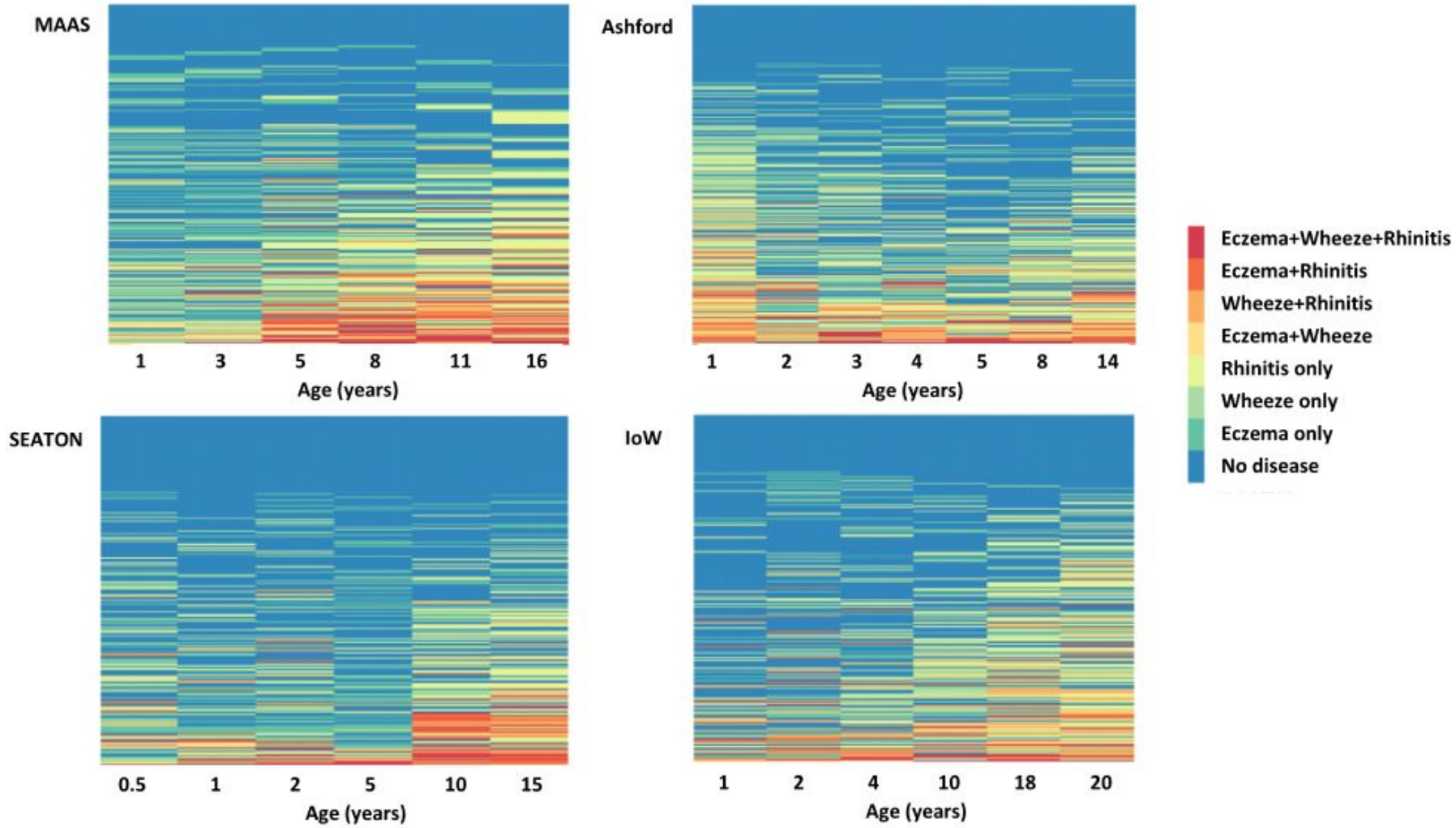
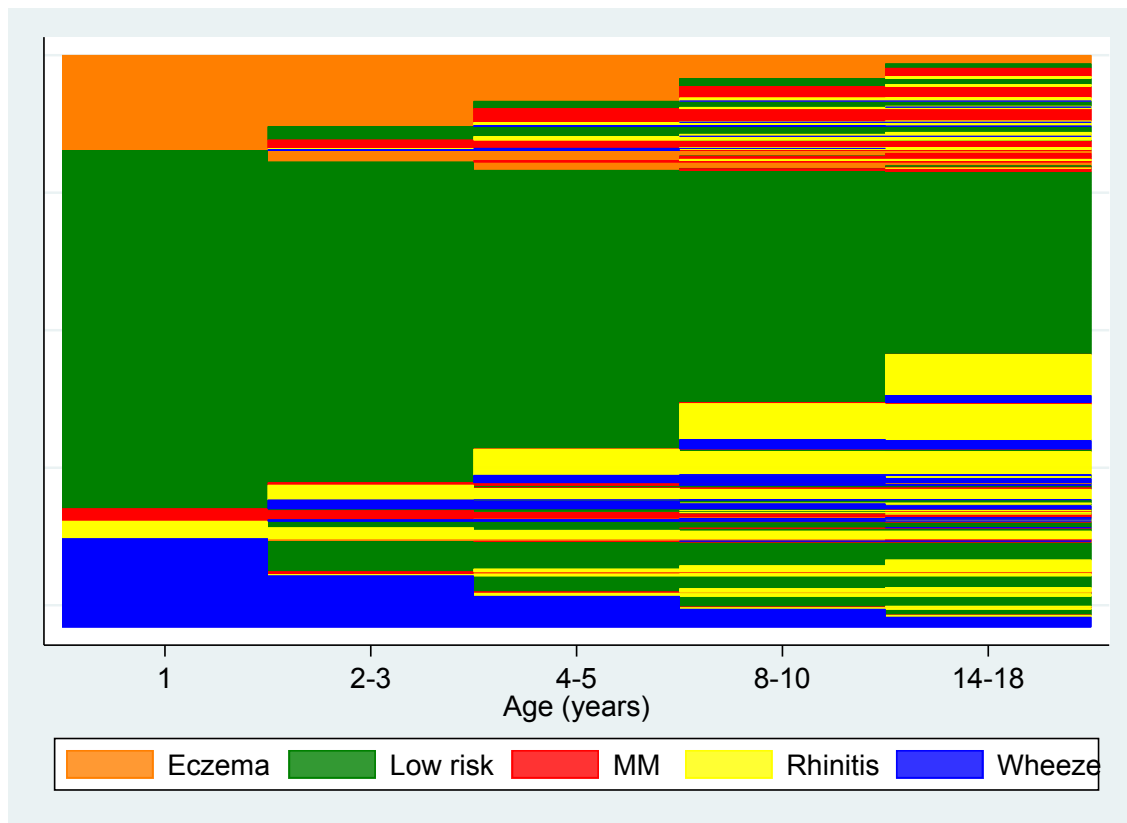


Figure 3. Dynamics of change in eczema, wheeze and rhinitis over time: Latent Markov modelling

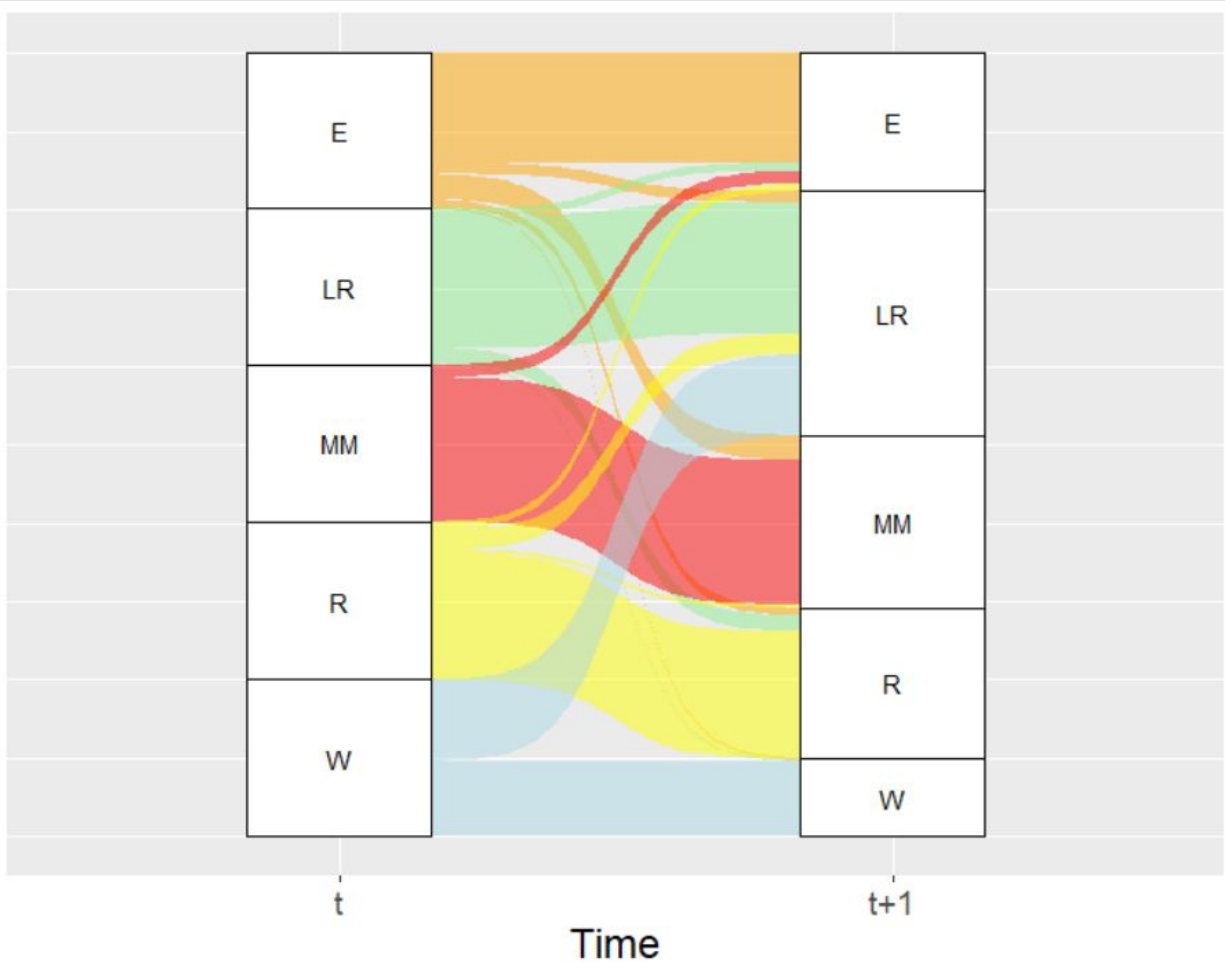
a) Predicted latent Markov states from joint modelling of all four cohorts; each row represents the individual-level latent states across time. Data were harmonised at overlapping time-points to represent five stages of development (infancy: age 1; early childhood: ages 2-3; pre-school: ages 4-5; mid-childhood: ages 8-10; adolescence: 14-18). The sample comprised 2079 children with complete observations on eczema, wheeze, and rhinitis at five time-points.

a)

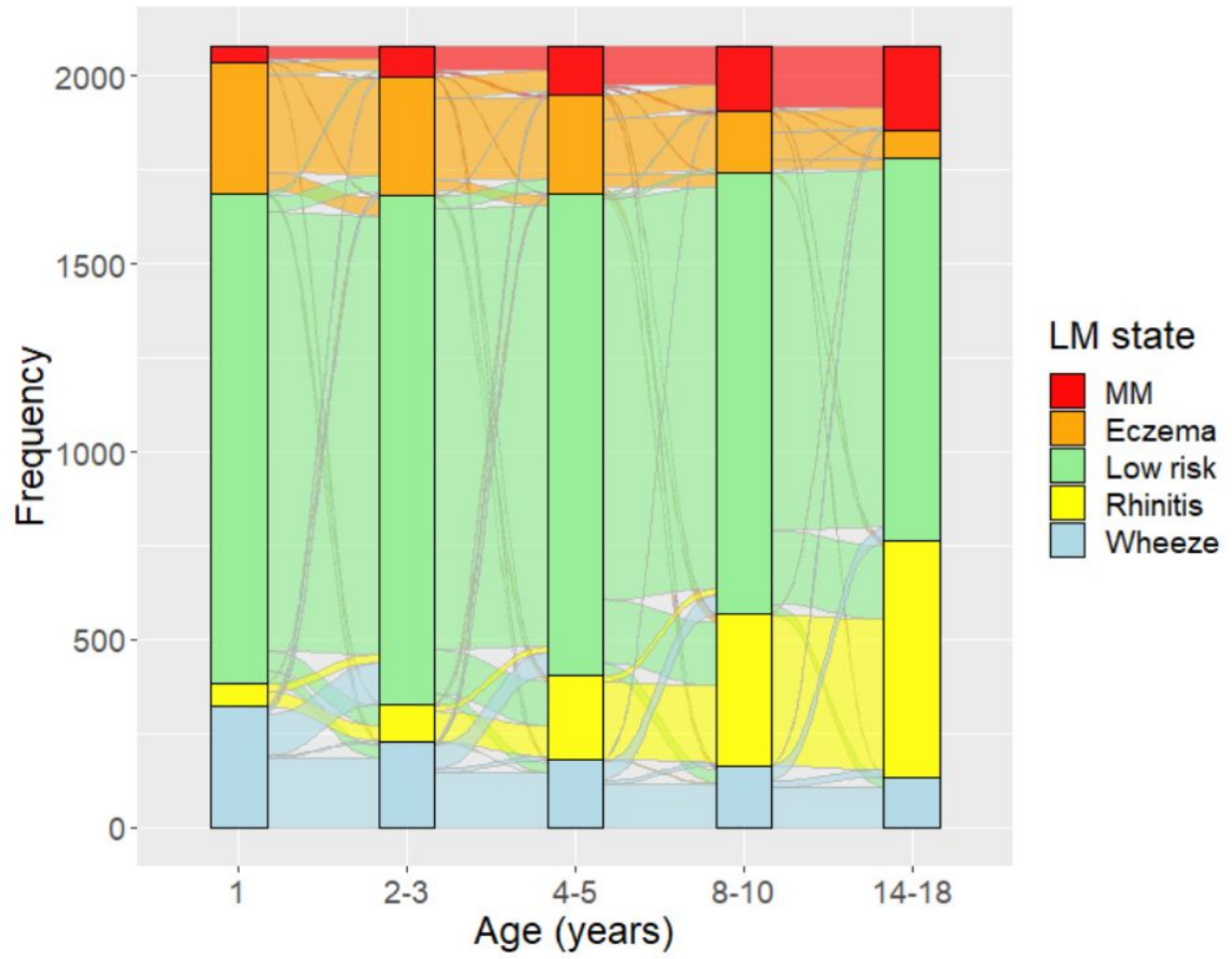


b) Alluvial plot to show relative size of transitions between latent states between t and $t+1$ (based on time-homogeneous transition probabilities displayed in Table 4).

Children from the Eczema (E) state are more likely to persist in the same state. Although relatively small, they are more likely to transition to Multimorbidity (MM) than children from other states. Children in the Wheeze (W) state are more likely to transition to Low risk than to any other state.



c) Dynamics of change in eczema, wheeze and rhinitis over time: Latent Markov modelling: Alluvial plot to show individual-level transitions between predicted latent Markov states at each time point



Evolution of eczema, wheeze and rhinitis from infancy to early adulthood: Four birth cohort studies

Sadia Haider¹, Sara Fontanella¹, Anhar Ullah¹, Stephen Turner^{2,3}, Angela Simpson⁴, Graham Roberts^{5,6,7}, Clare S Murray⁴, John W. Holloway^{5,6}, John A Curtin⁴, Paul Cullinan¹, Syed Hasan Arshad^{6,7,8}, Guillem Hurault⁹, Raquel Granell¹⁰, and Adnan Custovic¹

on behalf of STELAR/UNICORN¹¹ investigators

¹National Heart and Lung Institute, Imperial College London, UK

²Royal Aberdeen Children's Hospital NHS Grampian Aberdeen, AB25 2ZG, UK

³Child Health, University of Aberdeen, Aberdeen, UK

⁴Division of Infection, Immunity and Respiratory Medicine, School of Biological Sciences, Faculty of Biology, Medicine and Health, University of Manchester, Manchester Academic Health Science Centre, NIHR Manchester Biomedical Research Unit, Manchester University NHS Foundation Trust, Manchester, UK

⁵Human Development and Health, Faculty of Medicine, University of Southampton, Southampton, UK

⁶NIHR Southampton Biomedical Research Centre, University Hospitals Southampton NHS Foundation Trust, Southampton, UK

⁷David Hide Asthma and Allergy Research Centre, Isle of Wight, UK

⁸Clinical and Experimental Sciences, Faculty of Medicine, University of Southampton, Southampton, UK

⁹ Faculty of Engineering, Department of Bioengineering, Imperial College London, UK

¹⁰MRC Integrative Epidemiology Unit, Population Health Sciences, Bristol Medical School, University of Bristol, UK

SUPPLEMENTARY APPENDIX

1 SUPPLEMENTARY METHODS

2 Data sources: Description of cohorts

3 MAAS

4 MAAS is an unselected birth cohort study established in 1995 in Manchester, UK.¹ It consists of a mixed
5 urban-rural population within 50 square miles of South Manchester and Cheshire, United Kingdom located
6 within the maternity catchment area of Wythenshawe and Stepping Hill Hospitals. All pregnant women
7 were screened for eligibility at antenatal visits (8-10th week of pregnancy). Of the 1499 couples who met
8 the inclusion criteria (≤ 10 weeks of pregnancy, maternal age ≥ 18 years, and questionnaire and skin prick
9 data test available for both parents), 288 declined to take part in the study and 27 were lost to follow-up
10 between recruitment and the birth of a child. A total of 1184 children were born into the study between
11 February 1996 and April 1998. They were followed prospectively for 19 years to date and attended follow-
12 up clinics for assessments, which included lung function measurements, skin prick testing, biological
13 samples (serum, plasma and urine), and questionnaire data collection. The study was approved by the
14 North West – Greater Manchester East Research Ethics Committee.

15 ASHFORD

16 The Ashford study is an unselected birth cohort study established in 1991 in Ashford, UK.² It included 642
17 children born between 1992 and 1993. Participants were recruited prenatally and followed to age 14
18 years. Detailed standardised questionnaires were administered at each follow-up to collect information
19 on the natural history of asthma and other allergic diseases. Lung function measurements and SPT was
20 carried out at 5, 8 and 14 years of age. In 2015, the study children aged 20 were sent a self-completion
21 questionnaire, which was returned by 60% of the participants.

22 IOW

23 The Isle of Wight (IOW) is an unselected birth cohort study established in 1989 on the Isle of Wight.^{3,4 3-5}
24 After the exclusion of adoptions, perinatal deaths, and refusal for follow-up, written informed consent
25 was obtained from parents to enrol 1,456 newborns born between 1st January 1989 and 28th February
26 1990. Follow-up assessments were conducted to 26 years of age to prospectively study the
27 development of asthma and allergic diseases. At each follow-up, validated questionnaires were
28 completed by the parents. Additionally, the Skin Prick Test (SPT) was performed on 980, 1036 and 853
29 participants at 4, 10 and 18 years of age to check allergic reactions to common allergens. At 10, 18, and
30 26 years, spirometry and methacholine challenge tests were performed to diagnose lung problems. Ethics
31 approvals were obtained from the Isle of Wight Local Research Ethics Committee (now named the
32 National Research Ethics Service, NRES Committee South Central – Southampton B) at recruitment and
33 for the subsequent follow-ups.

34 SEATON

35 The Study of Eczema and Asthma to Observe the influence of Nutrition (SEATON) is an unselected birth
36 cohort study established in 1997 in Aberdeen, UK, which was designed to explore the relationship
37 between antenatal dietary exposures and asthma outcomes in childhood. 2000 healthy pregnant women
38 attending an antenatal clinic, at median 12 weeks gestation, were recruited. An interviewer administered
39 a questionnaire to the women and atopic status was ascertained by skin prick test (SPT). The cohort
40 included 1924 children born between April 1998 and December 1999. Participants were recruited
41 prenatally and followed up by self-completion questionnaire to 15 years of age using postal
42 questionnaires to record the presence of asthma and allergic diseases. Lung function measurements and
43 SPT to common allergens was performed at 5, 10 and 15 years. The study was approved by the North of
44 Scotland Research Ethics Committee.

45 **Definition of variables**

46 The definitions of variables were chosen to be as homogeneous as possible across cohorts and time-
47 points. The presence of current eczema, wheeze and rhinitis was defined as a positive response to
48 questions on parentally-reported symptoms in the past twelve months. The precise definitions are
49 presented in Table E1. In general, the following definitions were used:

50 *Current eczema*: A positive response to “Has your child had an itchy rash (affecting creases) / eczema in
51 the last 12 months?”

52 *Current wheeze*: A positive response to “Has your child had wheezing or whistling in the chest in the last
53 12 months?”

54 *Current rhinitis*: A positive response to “Has your child had a problem with sneezing, or a runny or blocked
55 nose when he/she did not have a cold or the flu in the last 12 months?”

56 To examine the impact of early-life eczema on the subsequent morbidity risk, we created a variable which
57 indicated whether a child had eczema in the first 3 years of life, and whether she/he subsequently
58 developed wheeze and rhinitis. This produced 4 categories: (1) No disease; (2) Early-life eczema, no
59 wheeze and/or rhinitis after age three; (3) Early-life eczema and concomitant wheeze and/or rhinitis after
60 age three; (4) No early-life eczema, wheeze and/or rhinitis after age 3. The analysis was repeated using
61 early wheeze as an index disease.

62 **Genotyping and imputation**

63 *FLG* genotyping in all four cohorts was performed using probes and primers as previously described.
64 Genotyping for R501X, S3247X and R2447X loss-of-function mutations were performed using a TaqMan
65 based allelic discrimination assay (Applied Biosystems, Cheshire, UK). Mutation 2282del4 was genotyped
66 by sizing of a fluorescent-labelled PCR fragment on a 3100 or 3730 DNA sequencer. *FLG* mutations
67 3673delC and 3702delG were assessed by GeneScan analysis of fluorescently labelled polymerase chain
68 reaction products.

69 Genome-wide genotyping platforms

70 *MAAS*: Study participants were genotyped using the Illumina 610 quad genome-wide SNP genotyping
71 platform (Illumina Inc., San Diego, CA, USA). Prior to imputation samples were excluded on the basis of
72 gender mismatches; minimal or excessive heterozygosity, genotyping call rates of < 97%. SNPs were
73 excluded if they had call rates of < 95%, minor allele frequencies of < 0.5% and HWE $p < 3 \times 10^{-8}$. Prior to
74 imputation each chromosome was pre-phased using EAGLE2 (v2.0.5) as recommended by the sanger
75 imputation server⁶. We then imputed with PBWT with the Haplotype Reference Consortium (release 1.1)
76 of 32,470 reference genomes using the Sanger Imputation Server.

77 *IOW, SEATON and ASHFORD*: Participants were genotyped using the Illumina Infinium Omni2.5-8 v1.3
78 BeadChip genotyping platform (Illumina Inc., San Diego, CA, USA). Genotype QC and imputation was
79 carried out as described for MAAS.

80 **Choice of representative SNP in 17q21**

81 The first GWAS of asthma reported in 2007 by Moffatt *et al.* identified multiple markers on chromosome
82 17q21 as associates of childhood-onset asthma. This remains the best replicated asthma locus to date.
83 We specifically focused on rs7216389, a single nucleotide polymorphism (SNP) in the *ORMDL3* gene at the
84 17q21 locus, as it was strongly associated with childhood asthma as initially identified in this study.
85 Furthermore, Bisgaard *et al.*'s longitudinal study of the Danish population found that rs7216389 was an
86 independent risk factor for recurrent wheeze, asthma, asthma exacerbations, and bronchial

87 hyperresponsiveness from early infancy to school age, however, no increased risk was identified for
 88 eczema, rhinitis, or allergic sensitization. We wished to investigate whether the finding of no association
 89 between rs7216389 and allergic diseases could be replicated in the STELAR cohorts. An additive (dosage)
 90 model was used, where the number of risk alleles was treated as a continuous variable in the regression
 91 analysis. Alleles were coded as 0=CC, 1=CT, 2=TT.

92 **Statistical analysis: Latent Markov Modelling**

93 A multivariate latent Markov approach was used to model transitions of eczema, wheeze, and rhinitis
 94 longitudinally. Let Y_{ijt} denotes the binary outcome variable for the j th item (eczema, wheeze, rhinitis)
 95 recorded at the t th time-point for the i th subject, with $i = 1, \dots, n$, $j = 1, \dots, J$ and $t = 1, \dots, T$. In the LM
 96 framework, the health status of the i th subject at t is represented by a discrete latent variable C_{it} with k
 97 levels ($k = 1, \dots, k$). These report how observed eczema, wheeze, and rhinitis relate to the “true” disease
 98 states, which are assumed to follow a first-order Markov chain (that is, the latent state occupied in the
 99 current period depends on the latent state at the previous time-point). Each of these levels corresponds
 100 to a latent state with a specific conditional distribution of the observed variables. The response variables
 101 are assumed to be conditionally independent given the latent process.

102 Three key outputs from this model are the conditional response probabilities of Y_{ijt} given C_{it} , the initial
 103 probabilities of the latent process, and a $k \times k$ matrix of transition probabilities, which shows the
 104 dependencies between latent states. Each cell denotes the probability of belonging to a state at t given
 105 state membership at the previous time-point. Diagonal probabilities show the degree of persisting in the
 106 same state (with a probability of 1 showing no movement in to or out of a particular state), whereas the
 107 off-diagonals represent the degree of mobility for each pair of latent states. We tested test for stationarity
 108 of transition probabilities across time. This means that the transition matrix is constant throughout the
 109 evolution of disease development and that transitions among states have the same probability structure
 110 across time. The expectation maximization algorithm to estimate relevant parameters. For jointly
 111 modelling cohort data, a dummy variable for cohort were entered into the model to control for inter-
 112 cohort differences in initial and transition probabilities.

113 *Methodological considerations*

114 We chose LMM because in the situation when data are subject to measurement error, observed
 115 transitions are the product of true mobility and spurious change arising from measurement error. The
 116 LMM makes it possible to separate those through defining a structural part, which describes the true
 117 dynamics among latent states by means of first-order Markov chains, and a measurement part, which
 118 relates each latent state to its observed counterpart by a conditional response matrix. As such, the “true”
 119 rates of mobility or persistence between latent states can be estimated by controlling for measurement
 120 error. Latent class analysis (LCA) has been extensively applied to longitudinal data of single allergic
 121 diseases. Unlike LMM, this framework assumes that an individual’s membership to a latent class is
 122 immutable once assigned (i.e., children cannot transition to different classes). LCA has been useful for
 123 characterising the risk of disease within each class.

124 **Association of multimorbidity persistence with allergic sensitisation**

125 We analysed associations of multimorbidity persistence (derived from latent Markov modelling)
 126 sensitisation, defined as a positive skin prick test to cat, grass, and house dust mite. Sensitisation was
 127 ascertained by skin prick tests (SPT) at pre-school age (4-5 years) and adolescence (14-18 years) for 3
 128 allergens (cat, grass pollen, and house dust-mite). We defined sensitization as a mean wheal diameter 3
 129 mm larger than that elicited by the negative control to at least 1 of the allergens tested. Tests of
 130 associations were carried out using and chi-squared test.

Table E1. Definition of variables for each cohort and cross-sectional and longitudinal sample sizes

<i>Ashford</i>							
Age (Years)	1	2	3	4	5	8	14
<i>Eczema</i>							
Has your child (daughter) had an itchy skin condition?	x	x	x				
In the past twelve months has your daughter had an itchy skin rash?				x	x	x	x
Has it ever affected the skin creases in the past?	x	x	x	x	x	x	x
<i>Wheeze</i>							
Has your child has wheezing or whistling in the chest in the last 12 months?	x	x	x	x	x	x	x
Which of the following best describes your child's (daughter's) wheeze over the past twelve months? (Response: 0,1-6,7+)	x	x	x	x	x	x	x
<i>Rhinitis</i>							
Has she ever suffered from hay fever	x	x	x	x			
In the last twelve months has she had a problem with sneezing or a runny or blocked nose?					x	x	x
N with complete data for all symptoms (%)	454/623 (72.4%)	615/617 (99.7%)	615/615 (100%)	611/611 (100%)	604/604 (100%)	593/593 (100%)	499/499 (100%)
N individuals with complete longitudinal trajectories = 418; N unique trajectories=259							

<i>IOW</i>						
Age (years)	1	2	4	10	18	26
<i>Eczema</i>						
Parent reported eczema (12 months)	x	x	x			
Itchy rash affected creases in past 12 months (derived from 3 linked questions)				x	x	x
<i>Wheeze</i>						
Has your child had any wheezing episodes?	x					
Has your child had any wheezing episodes since review at Year 1?		x				

Has your child had asthma/wheezing episodes since review at Year 2?			x			
Has your child had wheezing or whistling in the chest in the last 12 months?				x	x	x
Rhinitis						
Rhinitis nasal symptoms based on clinical examination at follow-ups (blockage, discharge, symptoms)	x	x	x			
In the past 12 months have you had a problem with sneezing, or a runny or blocked nose when you DID NOT have a cold or the flu?				x	x	x
N with complete data for all symptoms (%)	1247/1369 (91.1%)	1157/1231 (94%)	1157/1218 (95%)	1347/1373 (98.1%)	1080/1312 (82.3%)	1028/1031 (99.7%)
N individuals with complete longitudinal trajectories = 519; N unique trajectories=295						

MAAS						
Age (years)	1	3	5	8	11	16
Eczema						
Did your doctor ever tell you that your child had eczema?	x	x				
Has your child ever had an itchy rash which was coming and going for at least six months?			x	x	x	x
Has your child had this itchy rash at any time in the past 12 months?			x	x	x	x
Wheeze						
Has your child had wheezing or whistling in the chest in the last 12 months?	x	x	x	x	x	x
Rhinitis						
Has your doctor ever told you that your child has hay fever or allergic rhinitis?	x	x				
Has your child ever had a problem with sneezing or a runny blocked nose when she did not have a cold or the flu? (yes; no)			x	x	x	x
N with complete data for all symptoms (%)	935/1093 (85.5%)	1049/1110 (94.5%)	1034/1059 (97.6%)	1020/1029 (99.1%)	912/928 (98.3%)	734/753 (97.5%)
N individuals with complete longitudinal trajectories = 553; N unique trajectories=351						

SEATON						
Age (years)	6m	1	2	5	10	15
<i>Eczema</i>						
Has child ever had itchy skin	x			x		
Has child had itchy skin since 6months old		x				
Has child had itchy skin since 1 year			x			
Itchy skin in skin creases in last 12 months				x		
Has this affected the skin creases	x	x	x			
Child suffered from eczema in last 12 months					x	x
<i>Wheeze</i>						
Child ever had wheeze	x					
Child had wheeze since 6 months		x				
Child had wheeze since 1 year			x			
Child wheeze last 12 months				x	x	x
<i>Rhinitis</i>						
Has child been sneezy without cold	x					
Has child been sneezy without cold since six months		x				
Has child been sneezy without cold since 1 year			x			
Doctor confirmed hay fever ever				x		
Child suffered from hay fever last 12 months					x	x
N with complete data for all symptoms (%)	1585/1637 (96.8%)	1507/1512 (99.7%)	1372/1374 (99.9%)	1173/1253 (93.6%)	883/934 (94.5%)	703/763 (92.1%)
N individuals with complete longitudinal trajectories = 408; N unique trajectories=220						

Table E2. Definitions of variables (demographic, exposures and outcomes)

Variable	Definition
<i>Cohort: IOW</i>	
<i>Mother-asthma</i>	Do you or have you suffered from asthma or wheezing? (recruitment)
<i>Mother-eczema</i>	Do you or have you suffered from eczema? (recruitment)
<i>Mother-hay fever</i>	Do you or have you suffered from hay fever or allergic rhinitis? (recruitment)
<i>Father-asthma</i>	Does your partner or has your partner suffered from asthma or wheezing? (recruitment)
<i>Father-eczema</i>	Does your partner or has your partner suffered from eczema? (recruitment)
<i>Father-hay fever</i>	Does your partner or has your partner suffered from hay fever or allergic rhinitis? (recruitment)
<i>Mother smoking</i>	Do you smoke in the house? (recruitment)
<i>Father smoking</i>	Does your partner smoke in the house? (recruitment)
<i>Pet</i>	Do you have any pets in the house? (recruitment)
<i>Allergic sensitisation (pre-school & adolescence)</i>	Positive skin prick test to cat, house dust mite or grass at age 4 and age 18
<i>Cohort: ASHFORD</i>	
<i>Mother-asthma</i>	Do you have or have you ever been told you to have asthma? (recruitment)
<i>Mother-eczema</i>	Do you have or have you ever been told you to have eczema? (recruitment)
<i>Mother-hay fever</i>	Do you have or have you ever been told you to have hay fever? (recruitment)
<i>Father-asthma</i>	The father has had or has ever been told to have asthma? (recruitment)
<i>Father-eczema</i>	The father has had or has ever been told to have eczema? (recruitment)
<i>Father-hay fever</i>	The father has had or has ever been told to have hay fever? (recruitment)
<i>Mother smoking</i>	Do you smoke cigarettes? (recruitment)
<i>Father smoking</i>	Does your partner smoke cigarettes? (recruitment)
<i>Pet</i>	Do you have any pets in the home? (recruitment)
<i>Allergic sensitisation (pre-school & adolescence)</i>	Positive skin prick test to cat, house dust mite or grass at age 4 and age 14
<i>Cohort: MAAS</i>	
<i>Mother-asthma</i>	Has a doctor ever told you that you had asthma? (recruitment)
<i>Mother-eczema</i>	Has a doctor ever told you that you had eczema? (recruitment)
<i>Mother-hay fever</i>	Has a doctor ever told you that you had hay-fever? (recruitment)
<i>Father-asthma</i>	Has a doctor ever told you that you had asthma? (recruitment)
<i>Father-eczema</i>	Has a doctor ever told you that you had eczema? (recruitment)
<i>Father-hay fever</i>	Has a doctor ever told you that you had hay-fever? (recruitment)

<i>Mother smoking</i>	Do you smoke– mother (recruitment)
<i>Father smoking</i>	Do you smoke– father (recruitment)
<i>Pet</i>	Do you own a pet? (recruitment)
<i>Allergic sensitisation (pre-school & adolescence)</i>	Positive skin prick test to cat, house dust mite or grass at age 5 and age 16
<i>Cohort: SEATON</i>	
<i>Wheezing</i>	Has your child had wheezing in the chest in the last 12 months? (year 1, 2, 5, 10 and 15)
<i>Mother–asthma</i>	Do you suffer from asthma? (recruitment)
<i>Mother–eczema</i>	Do you suffer from eczema? (recruitment)
<i>Mother–hay fever</i>	Do you suffer from hay fever? (recruitment)
<i>Father–asthma</i>	Does your baby's father suffer from asthma? (recruitment)
<i>Father–eczema</i>	Does your baby's father suffer from eczema? (recruitment)
<i>Father–hay fever</i>	Does your baby's father suffer from hay fever? (recruitment)
<i>Mother smoking</i>	Which of the following best describes your smoking status? (recruitment)
<i>Father smoking</i>	Who smokes in home? (6 months)
<i>Pet</i>	Dog, cat and pet in the home combined (6 months)
<i>Allergic sensitisation (pre-school & adolescence)</i>	Positive skin prick test to cat, house dust mite or grass at age 5 and age 15

SUPPLEMENTARY RESULTS

Characteristics of study populations

Table E3 Descriptive characteristics of the study populations: Included participants are those with complete observations on eczema, wheeze, and rhinitis at all time points. Excluded participants are those with incomplete data. The p-values show whether there was a statistically significant difference in characteristics between included and excluded groups.

MAAS	Whole (N=1136)	Included (N=553)	Excluded (N=583)	P-value	IOW	Whole (N=1488)	Included (N=519)	Excluded (N=969)	P-value
	Mean (SD)					Mean (SD)			
Birth weight, kg	3.46 (0.51)	3.48 (0.50)	3.45 (0.52)	0.416	Birth weight, kg	3.41 (0.53)	3.42 (0.52)	3.40 (0.54)	0.467
Maternal age	30.5 (4.8)	30.9 (4.5)	29.9 (4.9)	<0.001	Maternal age	26.8 (5.4)	27.7 (5.2)	26.4 (5.4)	<0.001
	Frequency (%)					Frequency (%)			
Sex (Male)	617/1136 (54.3)	275/553 (49.7)	342/583 (58.7)	0.003	Sex (Male)	753/1488 (50.6)	236/519 (45.5)	517/969 (53.4)	0.004
Low birth weight (≤ 2.5 kg)	37/1095 (3.4)	21/548 (3.8)	16/547 (2.9)	0.406	Low birth weight (≤ 2.5 kg)	52/1454 (3.6)	16/506 (3.2)	36/948 (3.8)	0.534
Maternal smoking	118/1024 (11.5)	50/551 (9.1)	68/473 (14.4)	0.008	Maternal smoking	377/1468 (25.7)	92/516 (17.8)	285/952 (29.9)	<0.001
Pet ownership	371/1115 (33.3)	189/553 (34.2)	182/562 (32.4)	0.525	Pet ownership	833/1474 (56.5)	304/517 (58.8)	529/957 (55.3)	0.193
Maternal eczema	179/1131 (15.8)	92/553 (16.6)	87/578 (15.1)	0.465	Maternal eczema	180/1473 (12.2)	51/516 (9.9)	129/957 (13.5)	0.044
Maternal asthma	226/1135 (19.9)	121/553 (21.9)	105/582 (18.0)	0.105	Maternal asthma	160/1476 (10.8)	48/517 (9.3)	112/959 (11.7)	0.158
Maternal hay-fever	298/1131 (26.4)	144/553 (26.0)	154/578 (26.6)	0.818	Maternal hay-fever	296/1476 (20.1)	107/517 (20.7)	189/959 (19.7)	0.651
Paternal eczema	99/1131 (8.8)	50/553 (9.0)	49/578 (8.5)	0.737	Paternal eczema	96/1465 (6.4)	47/515 (9.1)	46/950 (4.8)	0.001
Paternal asthma	155/1133 (13.7)	89/553 (16.1)	66/580 (11.4)	0.021	Paternal asthma	147/1466 (10.0)	44/516 (8.5)	103/950 (10.8)	0.159
Paternal hay-fever	263/1131 (23.3)	126/553 (22.8)	137/578 (23.7)	0.715	Paternal hay-fever	216/1467 (14.7)	70/515 (13.6)	146/952 (15.3)	0.368
SEATON	Whole (N=1731)	Included (N=408)	Excluded (N=1323)	P-value	Ashford	Whole (N=642)	Included (N=418)	Excluded (N=224)	P-value
	Mean (SD)					Mean (SD)			
Birth weight, kg	3.45 (0.56)	3.50 (0.56)	3.43 (0.55)	0.030	Birth weight, kg	3.38 (0.59)	3.39 (0.57)	3.32 (0.64)	0.357
Maternal age	29.2 (5.5)	30.9 (4.5)	28.7 (5.6)	<0.001	Maternal age	27.4 (4.8)	27.6 (4.7)	26.9 (4.9)	0.115
	Frequency (%)					Frequency (%)			
Sex (Male)	876/1713 (51.1)	183/408 (44.9)	693/1305 (53.1)	0.004	Sex (Male)	327/611 (53.5)	218/418 (52.2)	109/193 (56.5)	0.319
Low birth weight (≤ 2.5 kg)	74/1639 (4.5)	14/390 (3.6)	60/1249 (4.8)	0.313	Low birth weight (≤ 2.5 kg)	39/621 (6.3)	28/418 (6.7)	11/203 (5.4)	0.537
Maternal smoking	466/1731 (26.9)	64/408 (15.7)	402/1323 (30.4)	<0.001	Maternal smoking	115/623 (18.5)	63/418 (15.1)	52/205 (25.4)	0.002
Pet ownership	580/1616 (35.9)	149/404 (36.9)	431/1212 (35.6)	0.632	Pet ownership	392/623 (62.9)	262/418 (62.7)	130/205 (63.4)	0.858
Maternal eczema	292/1731 (16.9)	73/408 (17.9)	219/1323 (16.6)	0.528	Maternal eczema	113/623 (18.1)	78/418 (18.7)	35/205 (17.1)	0.629
Maternal asthma	278/1731 (16.1)	54/408 (13.2)	224/1323 (16.9)	0.075	Maternal asthma	87/623 (14.0)	58/418 (13.9)	29/205 (14.2)	0.927
Maternal hay-fever	431/1731 (24.9)	99/408 (24.3)	332/1323 (25.1)	0.753	Maternal hay-fever	165/623 (26.5)	111/418 (26.6)	54/205 (26.3)	0.955
Paternal eczema	161/1731 (9.3)	43/408 (10.5)	118/1323 (8.9)	0.325	Paternal eczema	85/618 (13.8)	59/425 (14.2)	26/203 (12.8)	0.633
Paternal asthma	227/1731 (13.1)	61/408 (15.0)	166/1323 (12.6)	0.209	Paternal asthma	85/618 (13.8)	63/415 (15.2)	22/203 (10.8)	0.141
Paternal hay-fever	400/1731 (23.1)	107/408 (26.2)	293/1323 (22.2)	0.087	Paternal hay-fever	159/617 (25.8)	120/415 (28.9)	39/202 (19.3)	0.010

Table E4. Prevalence of the co-occurrence of atopic morbidity at each cross-sectional time-point

0 = No disease; 1 = any single disease (wheeze, eczema or rhinitis); 2 = co-occurrence of any 2 diseases;
3 = atopic triad

Cohort/age	N	0		1		2		3		Total
		No disease		Single disease		Any 2 diseases		Atopic triad		
		n	%	n	%	n	%	n	%	
MAAS										
1 year	935	482	51.6	358	38.28	95	10.2	0	0.0	100
3 years	1049	568	54.2	351	33.5	114	10.9	16	1.5	100
5 years	1034	452	43.7	365	35.3	163	15.8	54	5.2	100
8 years	1020	511	50.1	305	29.9	153	15.0	51	5.0	100
11 years	912	432	47.4	297	32.6	144	15.8	39	4.3	100
16 years	734	320	43.6	268	36.5	115	15.7	31	4.2	100
Mean			48.4		34.3		13.9		3.4	100
Ashford										
1 year	454	238	52.4	173	38.1	39	8.6	4	0.9	100
2 years	615	345	56.1	204	33.2	56	9.1	10	1.6	100
3 years	615	339	55.1	194	31.6	69	11.2	13	2.1	100
4 years	611	379	62.0	163	26.7	56	9.2	13	2.1	100
5 years	604	389	64.4	146	24.2	49	8.1	20	3.3	100
8 years	593	383	64.6	144	24.3	55	9.3	11	1.9	100
14 years	499	269	53.9	151	30.3	64	12.8	15	3.0	100
Mean			58.4		29.7		9.8		2.1	100
IOW										
1 year	1247	946	75.9	189	15.2	94	7.5	18	1.4	100
2 years	1157	769	66.5	239	20.7	131	11.3	18	1.6	100
4 years	1157	697	60.2	314	27.1	114	9.9	32	2.8	100
10 years	1347	814	60.4	382	28.4	113	8.4	38	2.8	100
18 years	1080	590	54.6	326	30.2	138	12.8	26	2.4	100
26 years	1028	473	46.0	365	35.5	161	15.7	29	2.8	100
Mean			60.6		26.2		10.9		2.3	
SEATON										
6m	1585	945	59.6	510	32.2	106	6.7	24	1.5	100
1 year	1507	1010	67.0	370	24.6	117	7.8	10	0.7	100
2 years	1372	886	64.6	360	26.2	107	7.8	19	1.4	100
5 years	1175	822	70.0	269	22.9	67	5.7	17	1.5	100
10 years	883	556	63.0	217	24.6	84	9.5	26	2.9	100
15 years	703	372	52.9	230	32.7	85	12.1	16	2.3	100
Mean			62.8		27.2		8.3		1.7	

Co-occurrence patterns of eczema, wheeze and rhinitis

Table E5. Comparison of cross-sectional observed and expected probabilities for each disease category. P-values derived using the exact binomial test to test the hypothesis that the observed probabilities do not differ from expected. Highlighted p-values denote significance against a Benjamini-Hochberg FDR corrected significance level to adjust for multiple comparisons; values less than this threshold denote that observed and expected probabilities differ significantly more than by chance.

MAAS (FDR significance level=0.0320)		Eczema only	Wheeze only	Rhinitis only	Wheeze + Eczema	Wheeze + Rhinitis	Eczema + Rhinitis	Eczema + Wheeze+ Rhinitis	No disease
Age 1	Observed	0.241	0.139	0.003	0.096	0.002	0.003	0.000	0.516
	Expected	0.257	0.155	0.004	0.080	0.001	0.002	0.001	0.500
	P-Value	0.015	0.013	0.164	0.011	0.363	0.271	0.547	0.017
Age 3	Observed	0.217	0.106	0.011	0.092	0.010	0.008	0.015	0.542
	Expected	0.247	0.142	0.023	0.071	0.007	0.011	0.003	0.496
	P-Value	0.002	<0.001	0.001	0.002	0.067	0.067	<0.001	<0.001
Age 5	Observed	0.166	0.079	0.107	0.039	0.052	0.067	0.052	0.437
	Expected	0.182	0.108	0.146	0.052	0.042	0.070	0.020	0.380
	P-Value	0.012	<0.001	<0.001	0.009	0.019	0.045	<0.001	<0.001
Age 8	Observed	0.123	0.055	0.122	0.031	0.044	0.075	0.050	0.501
	Expected	0.162	0.092	0.172	0.036	0.038	0.067	0.015	0.419
	P-Value	<0.001	<0.001	<0.001	0.044	0.045	0.032	<0.001	<0.001
Age 11	Observed	0.104	0.052	0.170	0.024	0.071	0.063	0.043	0.474
	Expected	0.124	0.095	0.215	0.029	0.051	0.066	0.015	0.405
	P-Value	0.007	<0.001	<0.001	0.047	0.002	0.050	<0.001	<0.001
Age16	Observed	0.063	0.040	0.263	0.018	0.070	0.070	0.042	0.436
	Expected	0.089	0.076	0.298	0.018	0.061	0.071	0.015	0.372
	P-Value	0.002	<0.001	0.004	0.110	0.037	0.057	<0.001	<0.001

Ashford (FDR significance level=0.0360)		Eczema + Wheeze+ Rhinitis							No disease
		Eczema only	Wheeze only	Rhinitis only	Wheeze + Eczema	Wheeze + Rhinitis	Eczema + Rhinitis	Eczema + Wheeze+ Rhinitis	
Age 1	Observed	0.049	0.311	0.022	0.053	0.031	0.002	0.009	0.524
	Expected	0.063	0.335	0.034	0.043	0.023	0.004	0.003	0.495
	P-Value	0.036	0.021	0.027	0.049	0.061	0.141	0.034	0.019
Age 2	Observed	0.086	0.210	0.036	0.042	0.037	0.011	0.016	0.561
	Expected	0.097	0.232	0.059	0.043	0.026	0.011	0.005	0.529
	P-Value	0.033	0.017	0.003	0.079	0.029	0.157	0.002	0.009
Age 3	Observed	0.101	0.161	0.054	0.059	0.037	0.016	0.021	0.551
	Expected	0.124	0.195	0.074	0.048	0.029	0.018	0.007	0.506
	P-Value	0.011	0.004	0.009	0.033	0.051	0.105	0.001	0.003
Age 4	Observed	0.088	0.120	0.059	0.030	0.056	0.016	0.021	0.610
	Expected	0.102	0.163	0.099	0.030	0.029	0.018	0.005	0.554
	P-Value	0.026	0.001	<0.001	0.095	<0.001	0.106	<0.001	0.001
Year 5	Observed	0.078	0.080	0.084	0.022	0.045	0.015	0.033	0.644
	Expected	0.100	0.126	0.124	0.022	0.027	0.021	0.005	0.575
	P-Value	0.023	0.001	0.002	0.139	0.018	0.079	<0.001	0.001
Year 8	Observed	0.068	0.051	0.125	0.020	0.044	0.029	0.019	0.646
	Expected	0.092	0.091	0.162	0.014	0.025	0.026	0.004	0.586
	P-Value	0.006	<0.001	0.002	0.085	0.002	0.087	<0.001	<0.001
Year 14	Observed	0.040	0.042	0.220	0.006	0.066	0.056	0.030	0.539
	Expected	0.071	0.078	0.276	0.012	0.046	0.042	0.007	0.467
	P-Value	0.001	<0.001	0.001	0.045	0.015	0.034	<0.001	<0.001

IOW (FDR significance level=0.0350)		Eczema only	Wheeze only	Rhinitis only	Wheeze + Eczema	Wheeze + Rhinitis	Eczema + Rhinitis	Eczema + Wheeze+ Rhinitis	No disease
Age 1	Observed	0.070	0.031	0.051	0.017	0.042	0.017	0.014	0.759
	Expected	0.094	0.082	0.099	0.011	0.012	0.014	0.002	0.688
	P-Value	<0.001	<0.001	<0.001	0.018	<0.001	0.054	<0.001	<0.001
Age 2	Observed	0.120	0.057	0.030	0.025	0.059	0.029	0.016	0.665
	Expected	0.139	0.110	0.091	0.026	0.017	0.021	0.004	0.591
	P-Value	0.005	<0.001	<0.001	0.071	<0.001	0.020	<0.001	<0.001
Age 4	Observed	0.131	0.078	0.063	0.035	0.035	0.029	0.028	0.602
	Expected	0.155	0.116	0.099	0.033	0.021	0.028	0.006	0.541
	P-Value	0.002	<0.001	<0.001	0.062	0.001	0.070	<0.001	<0.001
Age 10	Observed	0.065	0.090	0.128	0.013	0.056	0.015	0.028	0.604
	Expected	0.076	0.127	0.162	0.017	0.037	0.022	0.005	0.552
	P-Value	0.012	<0.001	<0.001	0.035	<0.001	0.013	<0.001	<0.001
Age 18	Observed	0.034	0.072	0.195	0.006	0.100	0.022	0.024	0.546
	Expected	0.045	0.122	0.249	0.011	0.063	0.023	0.006	0.481
	P-Value	0.010	<0.001	<0.001	0.021	<0.001	0.075	<0.001	<0.001
Age 26	Observed	0.035	0.074	0.246	0.009	0.120	0.028	0.028	0.460
	Expected	0.044	0.120	0.292	0.013	0.088	0.032	0.010	0.400
	P-Value	0.017	<0.001	<0.001	0.052	<0.001	0.048	<0.001	<0.001

SEATON (FDR significance level=0.0310)		Eczema only	Wheeze only	Rhinitis only	Wheeze + Eczema	Wheeze + Rhinitis	Eczema + Rhinitis	Eczema + Wheeze+ Rhinitis	No disease
Age 6 months	Observed	0.095	0.119	0.108	0.019	0.040	0.008	0.015	0.596
	Expected	0.092	0.138	0.119	0.022	0.028	0.019	0.005	0.577
	P-Value	0.031	0.002	0.012	0.052	0.002	<0.001	<0.001	0.007
Age 1	Observed	0.085	0.088	0.073	0.024	0.036	0.018	0.007	0.670
	Expected	0.098	0.116	0.098	0.018	0.018	0.015	0.003	0.634
	P-Value	0.008	<0.001	<0.001	0.017	<0.001	0.054	0.007	<0.001
Age 2	Observed	0.128	0.079	0.055	0.025	0.035	0.018	0.014	0.646
	Expected	0.138	0.109	0.084	0.025	0.015	0.019	0.003	0.606
	P-Value	0.018	<0.001	<0.001	0.069	<0.001	0.074	<0.001	<0.001
Age 5	Observed	0.148	0.067	0.014	0.041	0.009	0.007	0.015	0.700
	Expected	0.174	0.100	0.030	0.027	0.005	0.008	0.001	0.655
	P-Value	0.002	<0.001	<0.001	0.001	0.013	0.104	<0.001	<0.001
Age 10	Observed	0.060	0.041	0.145	0.006	0.044	0.045	0.029	0.630
	Expected	0.091	0.076	0.200	0.012	0.027	0.033	0.004	0.557
	P-Value	<0.001	<0.001	<0.001	0.023	0.001	0.012	<0.001	<0.001
Age 15	Observed	0.068	0.027	0.232	0.011	0.050	0.060	0.023	0.529
	Expected	0.092	0.059	0.271	0.011	0.034	0.053	0.007	0.474
	P-Value	0.005	<0.001	0.002	0.140	0.006	0.051	<0.001	<0.001

Longitudinal sequence analysis

Figure E1. Sequence frequency plots for 20 most common individual patterns. The y-axis shows the cumulative percentage of these sequences and the bar widths are proportional to their frequencies. Data for children reporting at least one symptom on at least one time point. For MAAS, the top 20 most frequently occurring sequences accounted for 26% of all sequences, of which no disease from age1-11 was followed by rhinitis at age 16. This was also the most common sequence in SEATON & IOW, and the second most common in Ashford cohorts.

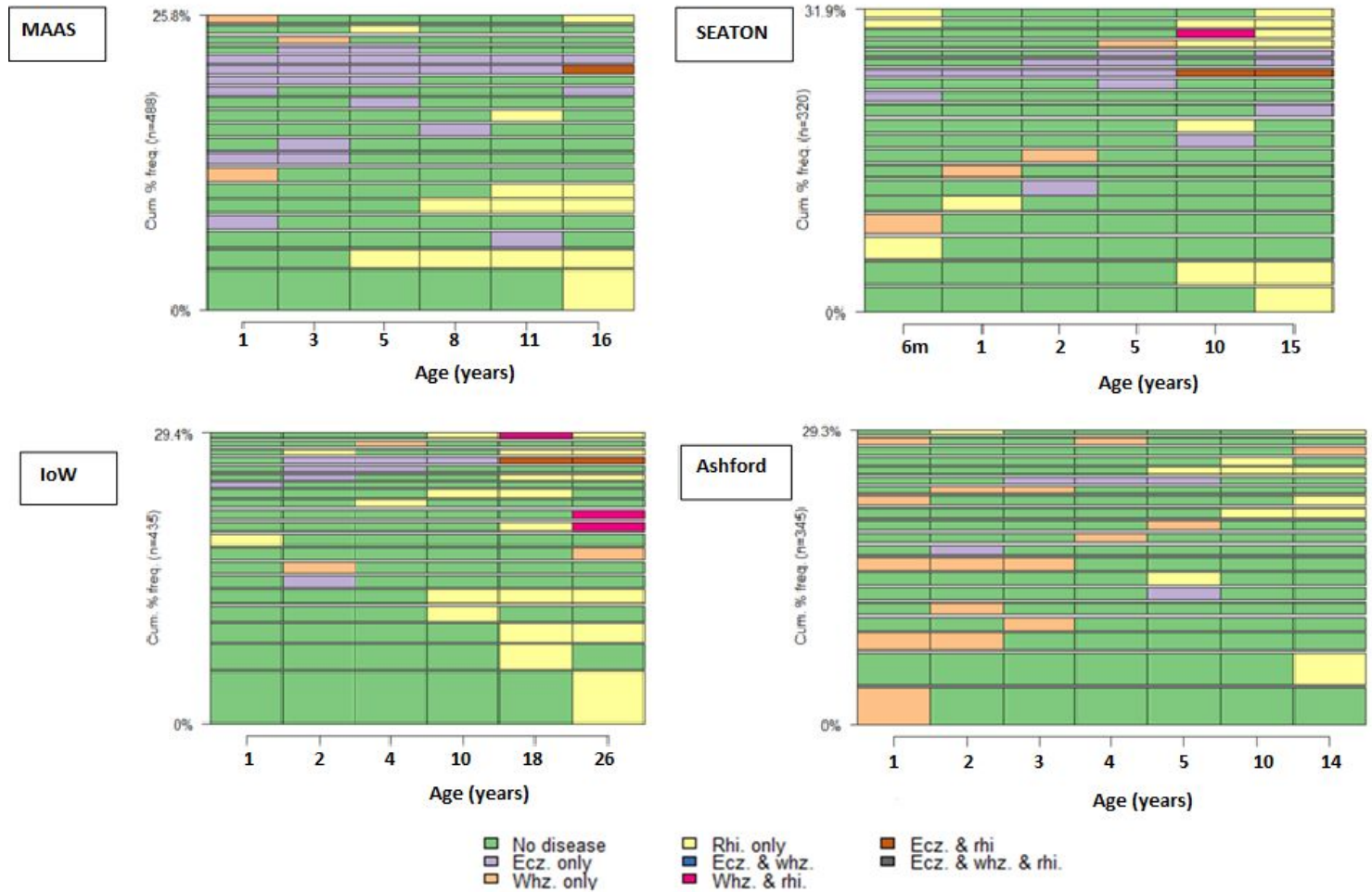


Figure E2. Sequence frequency plots for the 20 most common individual patterns among children with eczema as a single disease or eczema with comorbidities in the first three years of life. The y-axis represents the cumulative percentage of these sequences and the bar widths are proportional to their frequencies.

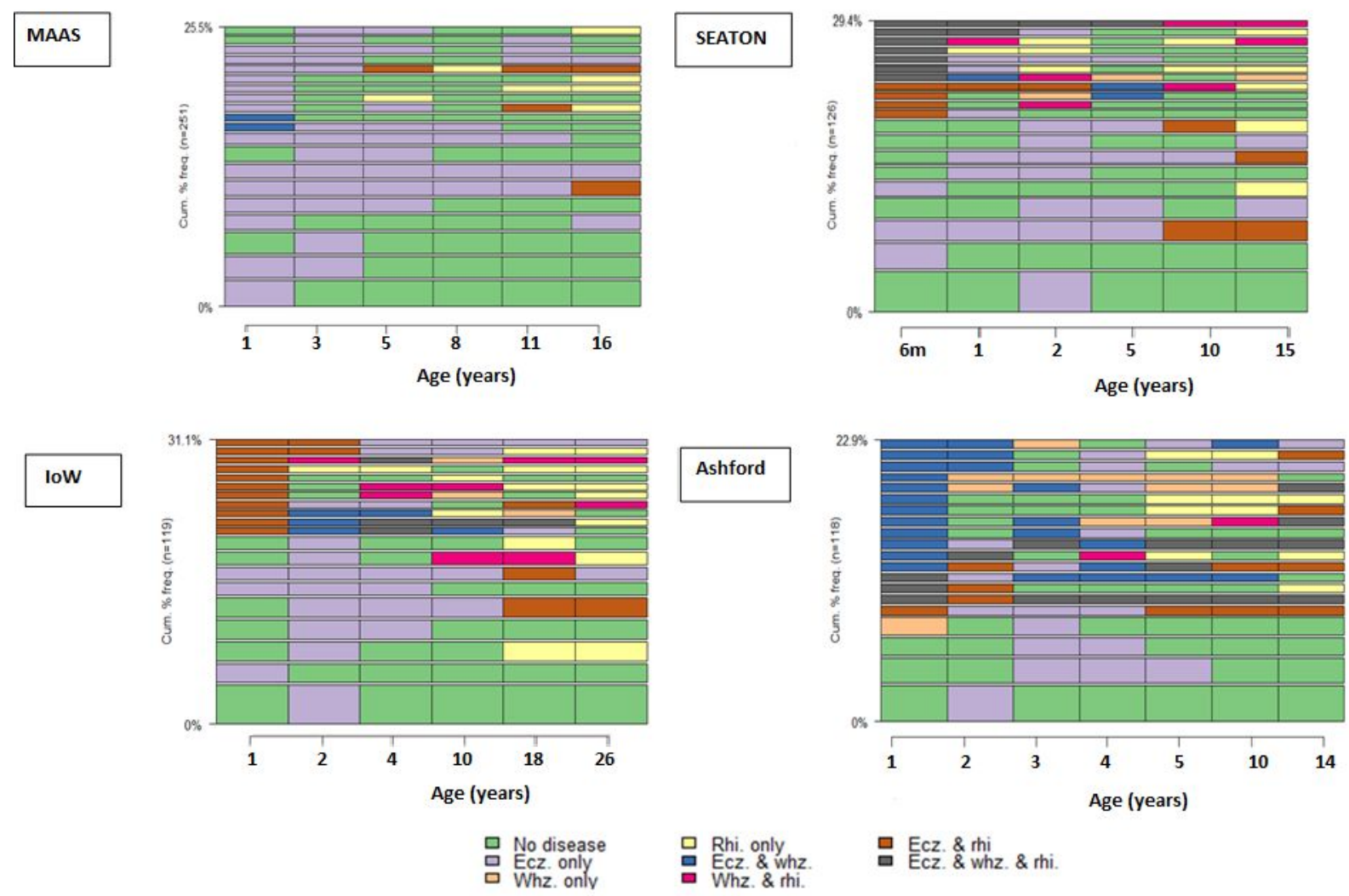


Figure E3. Sequence frequency plots for the twenty most common individual patterns among children with wheeze as a single disease or wheeze with comorbidities in the first three years of life. The y-axis represents the cumulative percentage of these sequences and the bar widths are proportional to their frequencies.

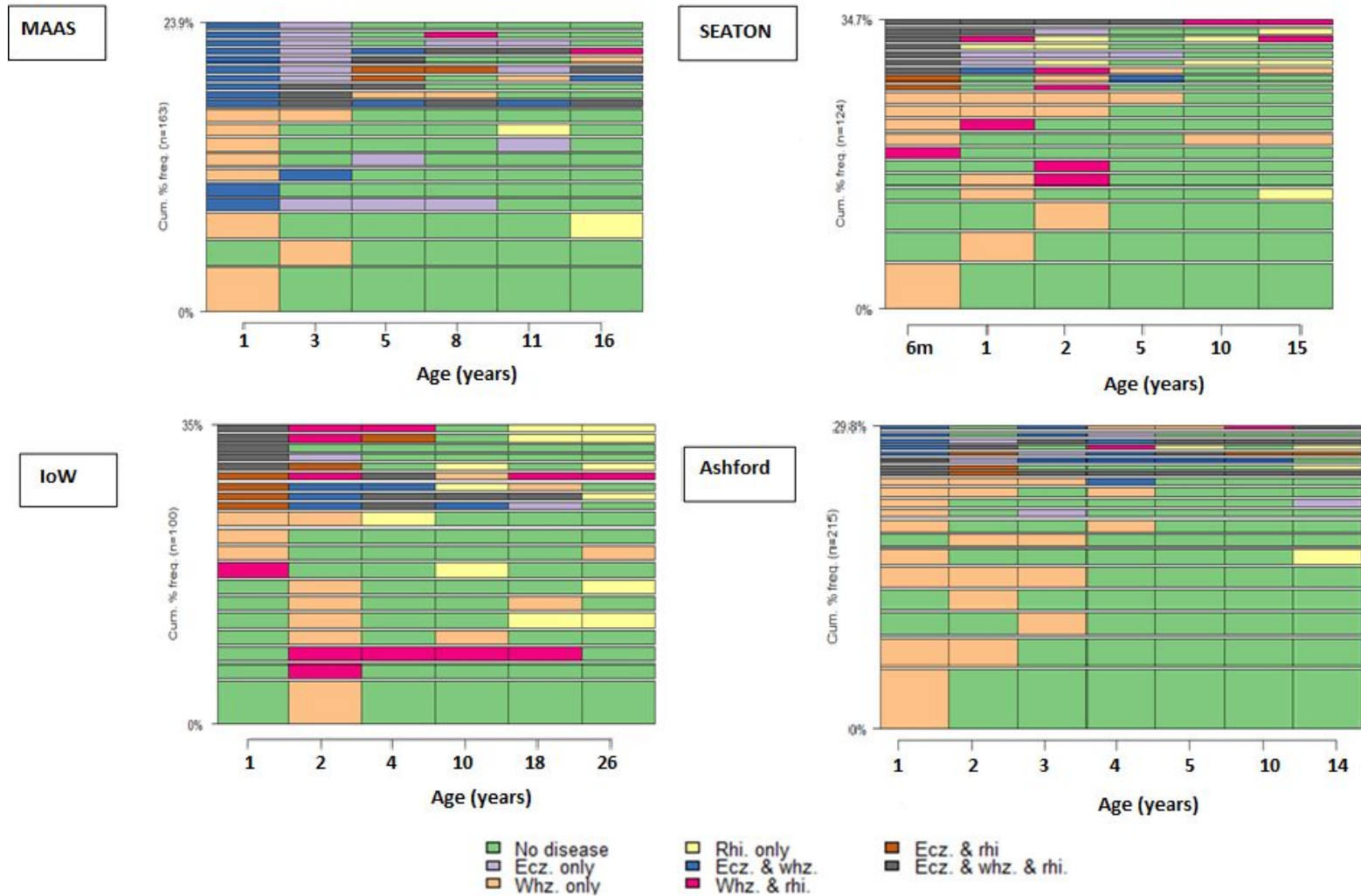


Table E6. The number (and proportion) of children with and without symptoms in the first 12 months of life amongst 157 participants who reported E+W+R multimorbidity at least once during the study period

	MAAS		Ashford		SEATON		IOW		TOTAL
	N	%	N	%	N	%	N	%	
Complete trajectories across all time points	553		418		408		519		1898
All three symptoms observed at least once (including non-contemporaneously)	143	26	79	19	70	17	82	16	374
E+W+R multimorbidity observed at least once	61	11	34	8	32	8	39	8	166
<i>Reported symptoms in the first 12 months of life</i>									
No early eczema or wheeze & no later E+W+R multimorbidity	283	51.2	235	56.2	288	70.6	409	78.8	1215
Early eczema only & later E+W+R multimorbidity	24	4.3	4	1.0	12	2.9	11	2.1	51
Early life eczema only & no later E+W+R multimorbidity	122	22.1	13	3.1	42	10.3	36	6.9	213
Early wheeze only & later E+W+R multimorbidity	7	1.3	16	3.8	2	0.5	4	0.8	29
Early life wheeze only & no later E+W+R multimorbidity	61	11.0	127	30.4	41	10.1	30	5.8	259
Early E+W & later E+W+R multimorbidity	20	3.6	6	1.4	4	1.0	1	0.2	31
Early E+W & no later E+W+R multimorbidity	26	4.7	9	2.2	5	1.2	5	1.0	45
No early eczema or wheeze & later E+W+R multimorbidity	10	1.8	5	1.2	9	2.2	17	3.3	41
Early triad & later E+W+R multimorbidity	0	0.0	1	0.2	3	0.7	1	0.2	5
Early triad & no later E+W+R multimorbidity	0	0.0	2	0.5	2	0.5	5	1.0	9

Dynamics of change over time: Latent Markov modelling

Table E7. Harmonised time-points (years) and sample sizes per cohort used for joint LMM analysis:

Infancy: Age 1 year; Early life: Age 2-3 years; Preschool: 4-5 years; Mid-school: Age 8-10 years; Adolescence: Age 14-18 years

	Infancy	Early life	Preschool	Mid-school	Adolescence	Observations	%
MAAS	1	3	5	8	16	574	28
Ashford	1	2	4	8	18	419	20
IOW	1	2	4	10	14	666	32
SEATON	1	2	5	10	15	420	20
Total						2079	100

Table E8. BIC index for optimal latent Markov model selection

Cohort	Time homogeneous	Time heterogeneous	Cohort	Time homogeneous	Time heterogeneous
MAAS			IOW		
1	10512.65	10512.65	1	8510.24	8510.24
2	9608.12	9743.36	2	7783.22	7780.05
3	9180.28	9236.92	3	7546.09	7585.51
4	8953.91	9129.22	4	7451.48	7594.51
5	8860.01	9201.74	5	7446.76	7776.08
6	8852.48	9394.22	6	7466.41	8028.37
7	8874.77	9745.86	7	7529.46	8360.67
8	8934.07	10124.97	8	7611.51	8737.22
SEATON			Ashford		
1	6476.22	6476.22	1	8112.82	8112.82
2	5937.33	5978.95	2	7359.22	7405.42
3	5837.72	5804.50	3	7082.69	7205.40
4	5767.09	5839.84	4	6871.42	7091.73
5	5737.93	5989.85	5	6731.60	7148.09
6	5823.20	6508.45	6	6761.91	7447.10
7	5772.94	6248.28	7	6799.76	7821.29
8	5894.74	6893.66	8	6861.08	8269.49
Joint cohorts					
1	29552.35	29552.35	The BIC index indicated that a time-homogeneous model with 5 latent states was optimal for the joint cohorts and 3 individual cohorts (IOW, SEATON, Ashford); BIC indicated 6 states for MAAS, but the estimates of the conditional response probabilities suggested that the model with five latent states was more interpretable and consistent with other cohorts and the joint model.		
2	27375.52	27418.75			
3	26418.38	26318.43			
4	25966.23	25917.76			
5	25792.55	25822.46			
6	25947.97	25959.86			
7	26036.09	26189.27			
8	26519.35	26705.17			

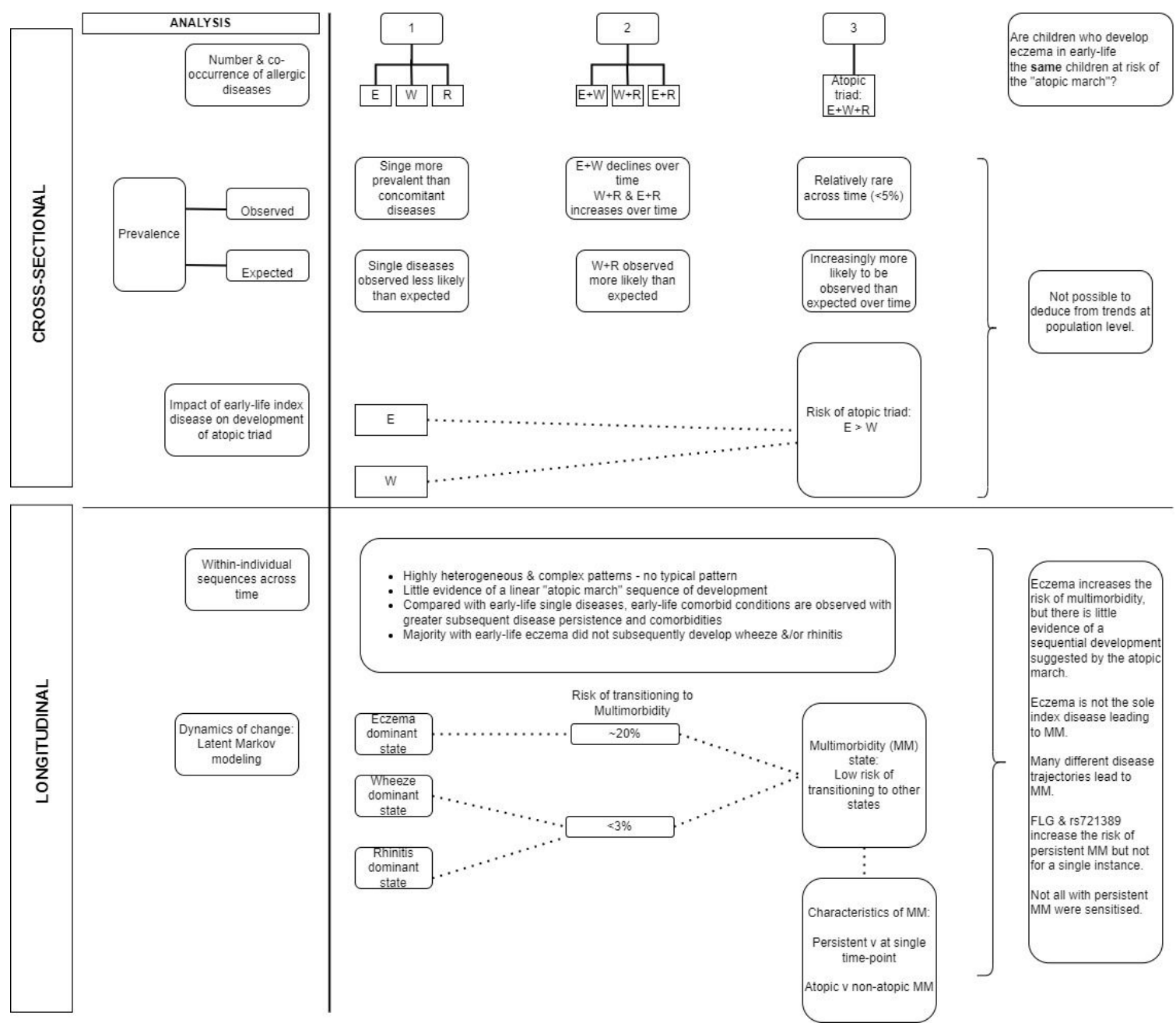
Table E9. Associations of multimorbidity persistence with allergic sensitisation. Tests of associations were carried out using ANOVA for continuous variables and chi-square test for categorical variables.

Variable	Statistics	Level	Number of time-points in Multimorbidity state			P-value
			0; N=1792	1; N=84	2-5; N=203	
<u>Allergic sensitisation at age 5</u>						
SPT: Cat	N (Col %)	Negative	1412 (94.7)	65 (91.55)	126 (76.36)	<.001
	N (Col %)	Positive	79 (5.3)	6 (8.45)	39 (23.64)	
SPT: Grass	N (Col %)	Negative	1361 (91.28)	58 (81.69)	114 (69.09)	<.001
	N (Col %)	Positive	130 (8.72)	13 (18.31)	51 (30.91)	
SPT: House dust-mite	N (Col %)	Negative	1360 (91.15)	55 (76.39)	113 (68.9)	<.001
	N (Col %)	Positive	132 (8.85)	17 (23.61)	51 (31.1)	
Sensitised (≥ 1 +ve SPT)	N (Col %)	No	1251 (83.9)	49 (69.01)	89 (53.94)	<.001
	N (Col %)	Yes	240 (16.1)	22 (30.99)	76 (46.06)	
N. of sensitisations	N (Col %)	None	1251 (83.9)	49 (69.01)	89 (53.94)	<.001
	N (Col %)	One	164 (11.0)	13 (18.31)	29 (17.58)	
	N (Col %)	Poly	76 (5.10)	9 (12.68)	47 (28.48)	
<u>Allergic sensitisation at age 14-18</u>						
SPT: Cat	N (Col %)	Negative	1253 (88.93)	46 (73.02)	99 (60.74)	<.001
	N (Col %)	Positive	156 (11.07)	17 (26.98)	64 (39.26)	
SPT: Grass	N (Col %)	Negative	1050 (74.36)	30 (48.39)	67 (41.61)	<.001
	N (Col %)	Positive	362 (25.64)	32 (51.61)	94 (58.39)	
SPT: House dust-mite	N (Col %)	Negative	1094 (77.59)	39 (61.9)	86 (52.44)	<.001
	N (Col %)	Positive	316 (22.41)	24 (38.1)	78 (47.56)	
Sensitised (≥ 1 +ve SPT)	N (Col %)	No	887 (63.13)	22 (35.48)	49 (29.88)	<.001
	N (Col %)	Yes	518 (36.87)	40 (64.52)	115 (70.12)	
N. of sensitisations	N (Col %)	None	887 (63.13)	22 (35.48)	49 (29.88)	<.001
	N (Col %)	One	282 (20.07)	17 (27.42)	37 (22.56)	
	N (Col %)	Poly	236 (16.80)	23 (37.10)	78 (47.56)	

Table E10: Characteristics of children with non-atopic and atopic multimorbidity persistence (as defined by MM at 2-5 time-points according to predicted latent state from LMM) stratified by sensitisation status in childhood (age 5) and adolescence (age 14-18).

	Sensitisation status (age 5)				Sensitisation status (age 14-18)			
	Not sensitised	Sensitised	Total	p-value	Not sensitised	Sensitised	Total	p-value
Male	37/89 41.6%	44/76 57.9%	81/165 49.1%	0.037	15/49 30.1%	59/115 51.3%	74/164 45.1%	0.015
Low birth weight	7/86 8.1%	4/76 5.3%	11/162 6.8%	0.468	3/47 6.4%	7/114 6.1%	10/161 6.2%	0.954
<i>Environmental</i>								
Maternal smoking	15/89 16.9%	7/76 9.2%	22/165 13.3%	0.150	8/49 16.3%	12/115 10.4%	20/164 12.2%	0.291
Pets in home	39/89 43.8%	33/75 44%	72/164 43.9%	0.982	24/49 48.98%	43/115 37%	67/164 40.9%	0.167
<i>Parental morbidity</i>								
Maternal asthma	17/89 19.1%	19/76 25%	36/165 21.8%	0.360	8/49 13.6%	27/115 23.5%	35/164 21.3%	0.306
Maternal eczema	28/89 31.5%	13/76 17.1%	41/165 24.9%	0.033	12/49 24.5%	27/115 23.5%	39/164 23.8%	0.889
Maternal hayfever	35/89 39.3%	33/73 43.4%	68/165 41.2%	0.594	18/49 36.7%	48/115 41.7%	66/164 40.2%	0.550
Paternal asthma	21/89 23.6%	14/76 18.4%	35/165 21.2%	0.418	9/49 18.4%	25/115 21.7%	34/164 20.7%	0.626
Paternal eczema	12/89 13.5%	15/76 19.7%	27/165 16.4%	0.279	9/49 18.4%	17/115 14.8%	26/164 15.9%	0.565
Paternal hayfever	23/89 25.8%	28/76 36.8%	51/165 30.9%	0.128	10/49 20.4%	44/115 38.3%	54/164 32.9%	0.026
<i>Genetic</i>								
FLG	13/78 16.7%	13/63 20.6%	26/141 18.4%	0.546	8/45 17.8%	18/95 19%	26/140 18.6%	0.868
rs7216389 CC	16/80 20.0%	18/70 25.7%	34/150 22.7%	0.672	8/47 17.0%	27/103 26.2%	35/150 23.3%	0.434
CT	40/80 50.0%	31/70 44.3%	70/150 47.3%		25/47 53.2%	46/103 44.7%	71/150 47.3%	
TT	24/80 30.0%	21/70 30.0%	45/150 30.0%		14/47 29.8%	30/103 29.1%	44/150 29.3%	

Figure E5. Schematic overview of cross-sectional and longitudinal results (E=eczema, W=wheeze, R=rhinitis)



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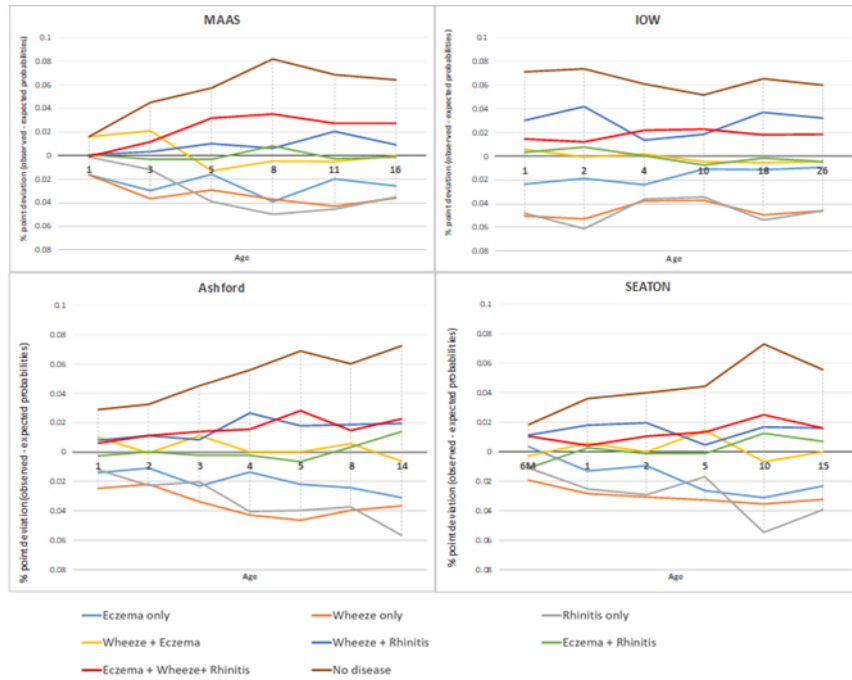


Figure 1. Trends in the deviation between observed and expected probabilities for each disease category over time (expressed as per cent point difference). Negative numbers show that observed probabilities were lower than expected probabilities, for example, single diseases were observed less frequently than expected in the population, and Eczema+Wheeze+Rhinitis was observed more than expected.

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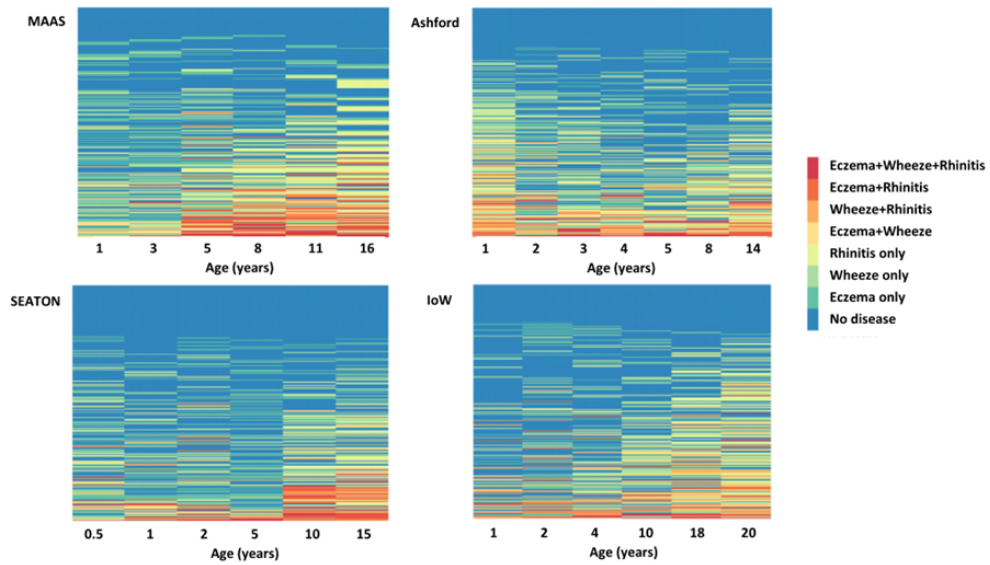


Figure 2. Index plots of individual longitudinal sequences of disease development. Each row is coloured by the disease state at each time-point and displays the duration spent in each state. The number of person-unique sequences: 220 SEATON, 259 Ashford, 295 IoW, 351 MAAS)

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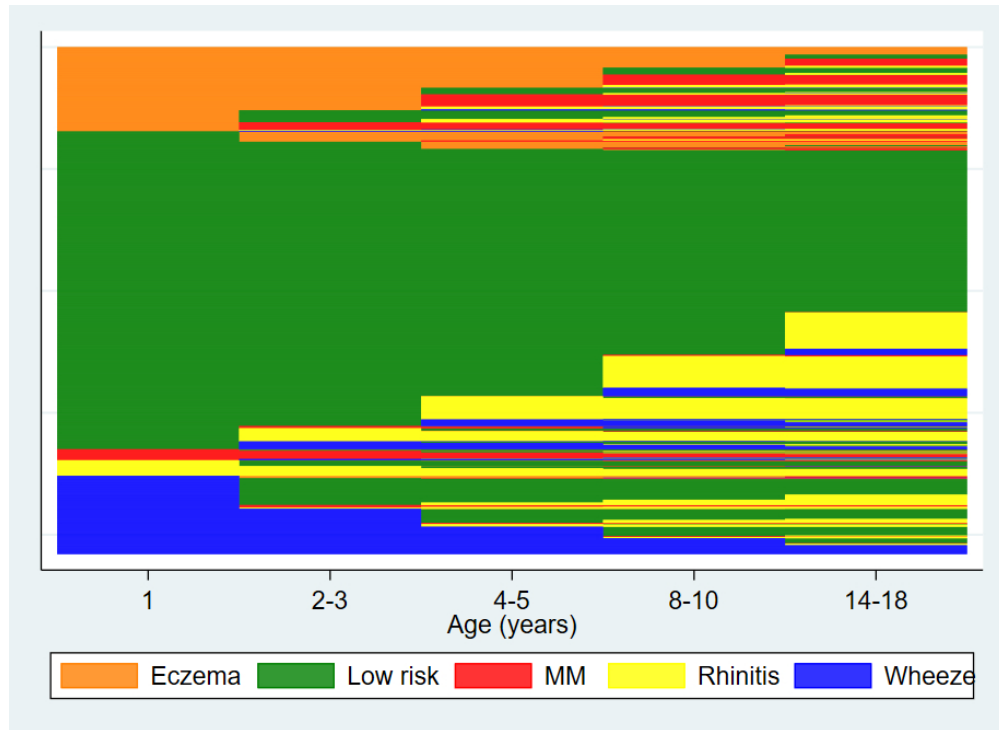
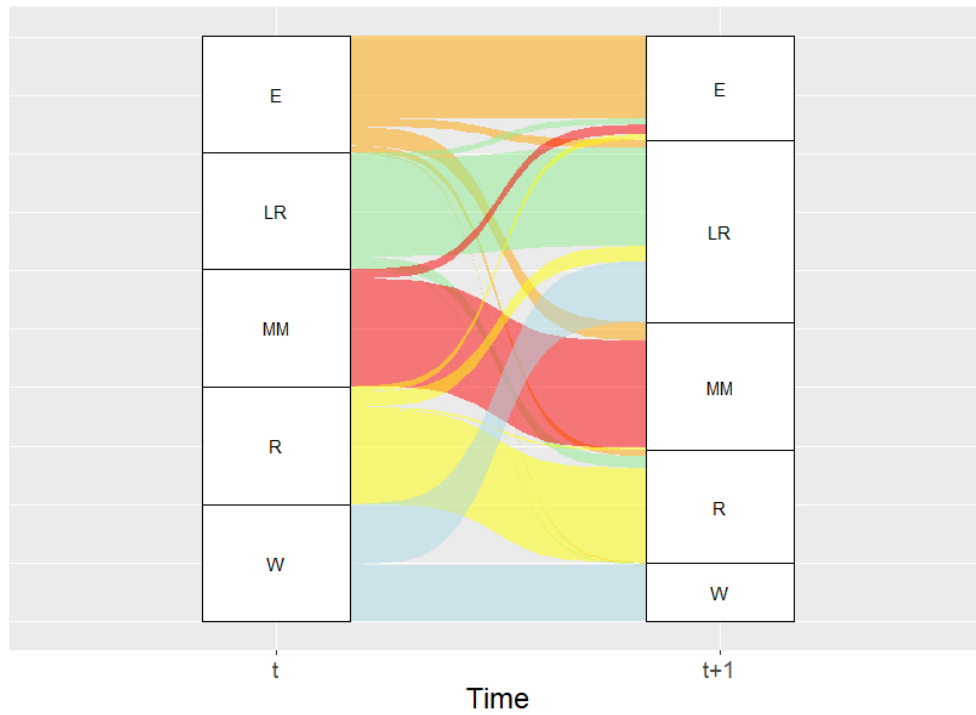


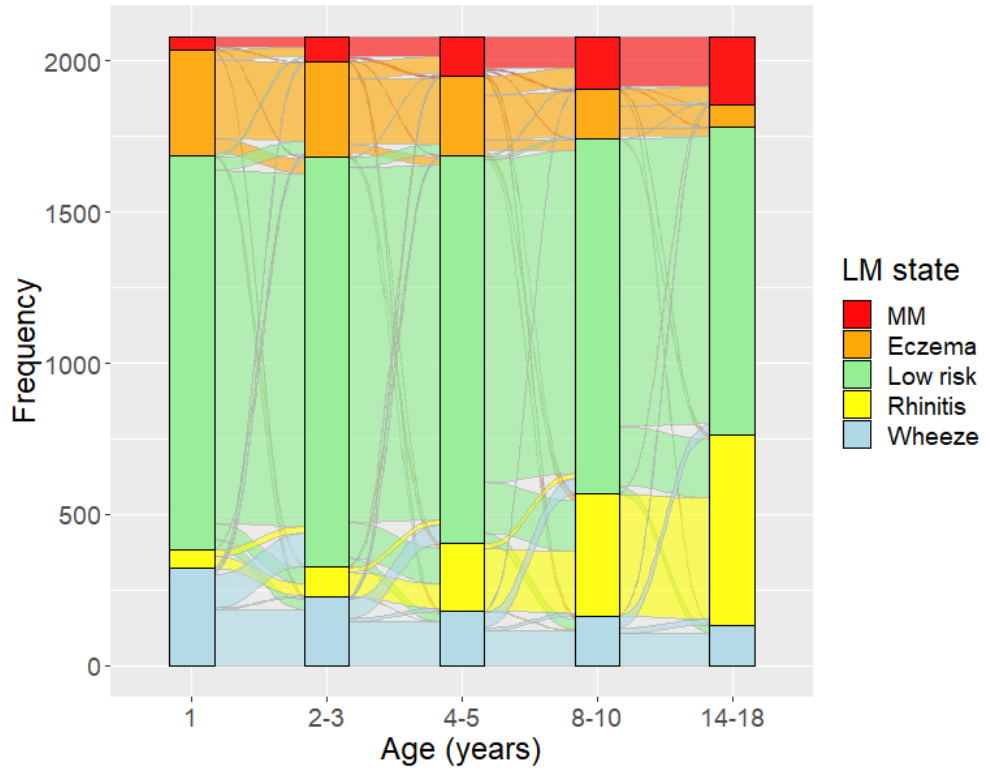
Figure 3. Dynamics of change in eczema, wheeze and rhinitis over time: Latent Markov modelling in the joint cohort model (2079 children with complete observations on eczema, wheeze, and rhinitis at five time-points). Data were harmonised at overlapping time-points to represent five stages of development (infancy: age 1; early childhood: ages 2-3; pre-school: ages 4-5; mid-childhood: ages 8-10; adolescence: 14-18).
 a) Predicted latent Markov states from joint modelling of all four cohorts; each row represents the individual-level latent states across time.

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b) Alluvial plot to show relative size of transitions between latent states between t and t+1 (based on time-homogeneous transition probabilities displayed in Table 4). Children from the Eczema (E) state are more likely to persist in the same state. Although relatively small, they are more likely to transition to Multimorbidity (MM) than children from other states. Children in the Wheeze (W) state are more likely to transition to Low risk than to any other state.

217x157mm (96 x 96 DPI)



c) Dynamics of change in eczema, wheeze and rhinitis over time: Latent Markov modelling: Alluvial plot to show individual-level transitions between predicted latent Markov states at each time point.

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