A prospective study was conducted to examine a conceptual model in which affective and interpersonal social self-efficacy beliefs affect depression and delinquency concurrently and at 4 years of distance, controlling for earlier adolescents’ exposure to family violence and adolescents’ self-regulation problems. Three hundred and ninety adolescents aged 11–13 years at Time 1 participated in the study. Data were collected 1, 3, and 7 years later. Self-reported questionnaires were used to measure emotional and interpersonal self-efficacy, depression, and delinquency. Findings of structural equation modeling corroborated the posited paths of relations, showing that in middle adolescence self-efficacy beliefs related to individuals’ perceived capacity to handle negative emotions and to express positive emotions influence depression and delinquency concurrently and longitudinally through interpersonal social self-efficacy, namely individuals’ beliefs in their capability to handle relations with parents, to rebuff peer pressures toward transgressive behavior, and to empathize with others’ feelings. A significant and direct path from self-efficacy to manage negative emotions to concurrent depression was found. The posited covariates (i.e., adolescents’ self-regulation problems at age 12 and exposure to family violence at age 13) predicted both lower self-efficacy beliefs and higher adjustment problems. Findings showed the importance of adolescents’ emotional and interpersonal self-efficacy beliefs in contrasting maladjustment, despite the impairing effect of personal and contextual risk factors. Overall, the study provides suggestions regarding the crucial factors that could decrease adolescents’ risk of detrimental outcomes. (PsycINFO Database Record (c) 2010 APA, all rights reserved)