This investigation addressed adolescents' problem behaviors such as school failure, violence, and substance use along with casual sex by identifying a general risk factor and a general problem behavior factor. As a contribution to preventing adolescents' problem behaviors this research study explored three questions and one hypothesis. First, whether the existence of the general risk factor that influences SES, Family, School, and Neighbor risk statuses exists was tested. Second, whether the existence of the general problem behavior factor that influences School Failure, Violence, and Substance Use with Casual Sex problem behaviors exists was investigated. Third, the hypothesized structural model that posits a relationship between the general risk factor and the general problem behavior factor was examined. Fourth, the hypothesized structural model was tested with multiple group analysis for gender, grade-level, and ethnic/racial groups. In this study the data were derived from a nationally representative dataset, commonly called ADD Health dataset. The participants were 6504 adolescents in grades 7 through 12. Results from two separate confirmatory factor analyses demonstrated support for both the existence of the general risk factor via a second-order general risk factor model and the existence of the general problem behavior factor via a second-order problem behavior factor model. Furthermore, results demonstrate that the hypothesized model that describes the influence of the general risk factor on the general problem behavior factor was supported, indicating a strong close relationship between these two latent factors evidenced by a path coefficient of .74. Lastly, the hypothesized model was tested with multiple group analyses for gender, grade-level and ethnic/racial groups. The multiple group analysis involves separate baseline model test, invariance test, and latent mean difference test. Results of multigroup analyses demonstrated model validity across each culturally distinct subgroup including female and male adolescents, 7th through 9th grade vs. 10th through 12th grade students, and across Caucasian, African American, and Hispanic adolescents. The factorial and structural invariance test resulted in partial invariance models. In addition, latent mean difference in the general risk factor and the general problem behavior factors was evident across culturally distinct groups. The interlinked nature of the risk statuses, shared and unique variances of individual problem behaviors, and the implications of the study for prevention and intervention programs are discussed.