A Few Steps Beyond Your Computer/Mobile Device's Parental Controls:

Kaspersky Safe Kids:

Kaspersky Safe Kids is a parental control application that can restrict the access of child user accounts to various URLs, offering parents the peace of mind they are looking for. With Kaspersky Safe Kids, parents can monitor their children's activity during their browsing sessions in a manner that does not put restrictions, but communication in the limelight. It does filter web searches and blocks access to certain websites, while also leaving children the option to navigate to any page, knowing that their parents will find out.

Available on Mac, Windows, Android and iOS

http://usa.kaspersky.com/safe-kids?redef=1&reseller=DRPPC_Safe_kids&gclid=CI-fmeWRosUCFTFp7Aod7VcA9g&domain=kaspersky.com

Little Snitch (For Adults To Set Up):

A firewall protects your computer against unwanted guests from the Internet, but who protects your private data from being sent out? Little Snitch protects your privacy! As soon as you're connected to the Internet, applications can potentially send whatever information they want to, wherever they want. Sometimes, they do this for good reason, on your explicit request. But often, they don't. Little Snitch intercepts these unwanted connection attempts, and lets you decide how to proceed.

Whenever an application attempts to connect to a server on the Internet, Little Snitch shows a connection alert, allowing you to decide whether to allow or deny the connection. Your decision gets stored as a rule, which will automatically be applied to future, similar connection attempts from the same application.

https://www.obdev.at/products/littlesnitch/index.html

Available on Mac only

NetLimiter (A Windows alternative similar to Little Snitch):

NetLimiter gives you full network control over your computer. You will decide where you application can connect and how fast these connections will be.

http://www.netlimiter.com

Available on Windows only

The Best Browser Extensions That Protect Your Privacy:

http://lifehacker.com/the-best-browser-extensions-that-protect-your-privacy-479408034

Adblock Plus:

Adblock Plus lets you block annoying ads, tracking, malware and other things you may not want in your browser. Adblock Plus itself has no functionality, in the sense that it does not block anything until you "tell" it what to do by adding filter lists. These filter lists are essentially an extensive set of rules, which tell Adblock Plus which elements of websites to block. You can add any filter list you want, for example to block tracking or malware. You can also create your own filter lists.

Available on Mac, Windows, Android, Chrome, Firefox, Opera and Safari

https://adblockplus.org

Disconnect:

How much do the websites you visit know about you? And who else is scooping up that information? Founded by a former Google engineer and a consumer rights advocate/attorney, Disconnect is a multi-platform privacy app that lets users see who and what is tracking them — and block the majority of those trackers. There is also a version specifically for kids.

Available on Mac, Windows, Android and iOS

https://disconnect.me/
https://disconnect.me/kids

HTTPS Everywhere:

HTTPS Everywhere is an extension that encrypts your communications with many major websites, making your browsing more secure.

Available on Mac, Windows, Android, Chrome, Firefox and Opera

https://www.eff.org/https-everywhere

Web Of Trust:

Add WOT to your browser to protect yourself from online threats that anti-virus software can't spot. Web safety is not just about viruses and malware. WOT's ratings are powered by a global community of millions of users who rate websites based on their own experiences. Add WOT to you browser for protection against online threats that only real life experience can detect, such as scams, untrustworthy links, and rogue web stores.

Available on Mac, Windows, Android, Chrome, Firefox, Opera and Safari

Mobile Device Data Recovery (Worse Case Scenario, If You Feel Your Child May Be Hiding Something):

Dr. Fone for iOS:

Dr. Fone for iOS (Mac/PC)

Wondershare Dr.Fone for iOS (Mac) allows you to directly scan your device to find data, like contacts, messages, call history, calendars, notes, reminders, WhatsApp conversations, Camera Roll, Photo Stream, Voice Memos, voicemails and more, recently deleted from your iPhone, iPad and iPod Touch.

Available on Mac, Windows and iOS

http://www.wondershare.com/data-recovery/iphone-data-recovery.html

Mobilego:

Data Recovery is a great part of Wondershare's MobileGo to recover lost messages, photos, contacts, videos, audio, documents, WhatsApp History and call history from your Android device.

Available on Windows and Android

http://mobilego.wondershare.com/guide/data-recovery.html

Image/Message Boards And Websites To Be Aware Of, And/Or Concerned About:

4chan:

From Wikipedia:

4chan is an English-language imageboard website. Users generally post anonymously, with the most recent posts appearing above the rest. 4chan is split into various boards with their own specific content and guidelines. Registration is not required, nor is it possible (except for staff).

Child pornography and other arrests

On November 29, 2010, Ali Saad, aged 19, was arrested and had his home raided by the FBI for posting child pornography and death threats on 4chan. Ali had first visited 4chan "a week before [the FBI raid] happened". He admitted to downloading about 25 child pornography images from 4chan.[135]

In January 2011, Matthew Riskin Bean, a 20-year-old man from New Jersey was sentenced to 45 days in prison for cyberbullying on 4chan.[136]
Collin Campbell, a U.S. Navy Machinist's Mate, was arrested in February 2011 after a fellow seaman found child pornography on his iPhone that he downloaded entirely from 4chan.[137][138][139][140]

Ronald Ohlson, 37, was raided April 2011, at his upstate New York home by the Department of Homeland Security after he obtained child pornography from 4chan.[141]

In May 2011, Lucas Henderson, a 22-year-old Rochester Institute of Technology student, was arrested for counterfeit couponing on 4chan.[142]

After 4chan reported a 15-year-old boy in California who posted child pornography, the United States Department of Homeland Security raided his home on June 7, 2011, and took all electronic items.[143]

On February 17, 2012, Thaddeus McMichael was arrested by the FBI for child pornography charges, after posting comments on Facebook claiming that he possessed child pornography.[144] According to the official criminal complaint filed against Thaddeus, he admitted to obtaining child pornography from the /b/ board on 4chan.[145]

Celebrity photo leaks

On August 31, 2014, a large number of private photographs taken by celebrities were posted online, due to a compromise of user passwords at iCloud.[146] The images were initially posted on 4chan.[147] As a result of the incident, 4chan announced that it would enforce a Digital Millennium Copyright Act policy, which would allow content owners to remove material that had been shared on the site illegally, and would ban users who repeatedly posted stolen material.[148]

http://www.4chan.org

Reddit:

From Wikipedia:

Reddit /ˈrɛdɪt/,[6] stylized as reddit,[7] is an entertainment, social networking, and news website where registered community members can submit content, such as text posts or direct links. Registered users can then vote submissions "up" or "down" to organize the posts and determine their position on the site's pages. Content entries are organized by areas of interest called "subreddits."

The website has a strong culture of free speech and very few rules about the types of content that may be posted.[125] This has led to the creation of several communities that have been perceived as offensive, including forums dedicated to jailbait (since banned) and pictures of dead bodies; several such subreddits were the focus of an edition of Anderson Cooper 360 in September 2011.[126] However, "Suggestive or sexual content featuring minors" was not explicitly banned until February 2012.[127]

In August 2014, Reddit users began sharing a large number of photos of naked celebrities stolen from their private Apple iCloud accounts.[148][149] A subreddit called "/r/TheFappening" was created as a hub to share these photos,[150] and contained links to most if not all of the criminally obtained explicit images.[151][152][153] Victims of "The Fappening" included high profile names such as Jennifer Lawrence and Kate Upton.[154][155]

Some images of Liz Lee and McKayla Maroney from the leak were identified by Reddit users and outside commentators as child pornography because the photos were taken when the women were underage.[156] The subreddit was banned on September 6.[157] The scandal led to wider criticisms concerning the website's administration from The Verge and The Daily Dot. [158][159]

On December 18, 2014, Reddit took the unusual step of banning a sub reddit 'SonyGOP' that was being used to distribute hacked Sony files.[160]

http://www.reddit.com

Urban Dictionary:

Urban Dictionary is a great place to find out the definitions to all of those acronyms and terms your child may be using, like: "HMU" (Hit me up), "LULZ" (A corrupted "laugh out loud") and "On Fleek" (Perfect; on point).

http://www.urbandictionary.com

Notes:

This is a fair amount of information; I hope it helps.

The Lifehacker article provides additional information and links as well.

I would look into and set up each device's built in parental controls, before moving on to the aforementioned recommendations. You certainly do not have to install or use all of them, as there is a fair amount of overlap.

Most of the web browser plugins and mobile device applications are free; some offer a premium version as well for a fee. I have used some of the free versions and they work just fine. I think Disconnect is very good.

Kaspersky Safe Kids is a new application from a reputable antivirus software company that I have used in the past. It appears to be free for Mac and Windows, but they might charge a fee for Android and iOS.

Little Snitch is a great application, but its pop up windows can be annoying at times. Once you've set up your rules though, it works great. I have never used NetLimiter.

Dr. Fone works fine, but it is cumbersome. It performs in a way similar to most data recovery applications made for Mac's and PC's. It's not a bad thing to have, if you ever lose content on your device. I have never used Mobilego.

Both 4chan and reddit can be harmless, just like ask.fm and the rest, but a lot of what happens on these sites is completely anonymous and rarely, if ever policed.