Online Appendix

Part I: Text of Experimental Manipulations and Other Survey Items

a. Macroeconomic Anxiety Prime

According to a recent survey, most economists expect the economic downturn in the United States to have lasting effects not seen since the Great Depression. They highlighted the fact that unemployment is likely to remain high for the next half-decade, while the unprecedented national debt threatens the government's ability to provide services that Americans depend on. In the longer term, experts predict that the United States will lose ground to foreign countries like China and India, and for the first time in American history, young people growing up today will be worse off financially than their parents.

Please think about the excerpt and then briefly describe what you see as the negative effects of the economic downturn. You can write about the negative effects on yourself, on people close to you, or on the country as a whole. Take a few minutes to write out your answer.

b. Mock Article [alternative manipulations in brackets]

Now we are going to ask you to read another excerpt from a recent newspaper article. Please read the excerpt very carefully and answer the questions that follow. Some details have been changed from the original article. The coroner's office in a small Midwestern town is still baffled by the deaths of seven people who suddenly fell victim to a mysterious illness last week. Their symptoms were initially described as flu-like, but intensified within hours of the first signs of illness. So far, sixteen people have been hospitalized with similar symptoms. The largest

employer in the town is the [Oakdale Biochemical Corporation. A company spokesman/ Oakdale Biochemical Laboratory, a government research facility. A government spokesman] expressed condolences for the victims and said that an internal investigation was being conducted, but refused to answer any questions. All of the victims were long-time employees of Oakdale Biochemical [Laboratory].

c. Post-Treatment Questions

1. According to the article, in what region of the country did the illness take place? [manipulation check]

2. How much sadness do you feel for the victim(s)? [manipulation check]

3. How likely do you think it is that there is a connection between Oakdale Biochemical [Corporation/Government Laboratory] and the illness?

4. How likely do you think it is that the [corporation/government] did something wrong?

5. How likely is it that the [corporation/government] is hiding something?

d. Self-Esteem Battery

Please answer the following questions about your thoughts and feelings at the moment. State the extent to which you agree or disagree on a scale of 1 to 5. For example, choose 1 if you strongly agree. Choose 5 if you strongly disagree.

	Strongly agree		Neither agree nor disagree		Strongly disagree	Don't know
	1	2	3	4	5	6
Q1. At times I think I am no good at all.						
Q2. I feel that I have a number of						

good qualities.						
Q3. I feel that I am a person of worth, at least on an equal basis with others.						
Q4. I certainly feel useless at times.						

e. Authoritarianism Battery

Here is a list of qualities that children can be encouraged to learn at home. Which, if any, do you consider to be especially important?

Please choose up to five by clicking in the box next to your choices.

Independence
Hard work
Feeling of responsibility
Imagination
Tolerance and respect for other people
Thrift; saving money and things
Determination, perseverance
Religious faith
Unselfishness
Obedience

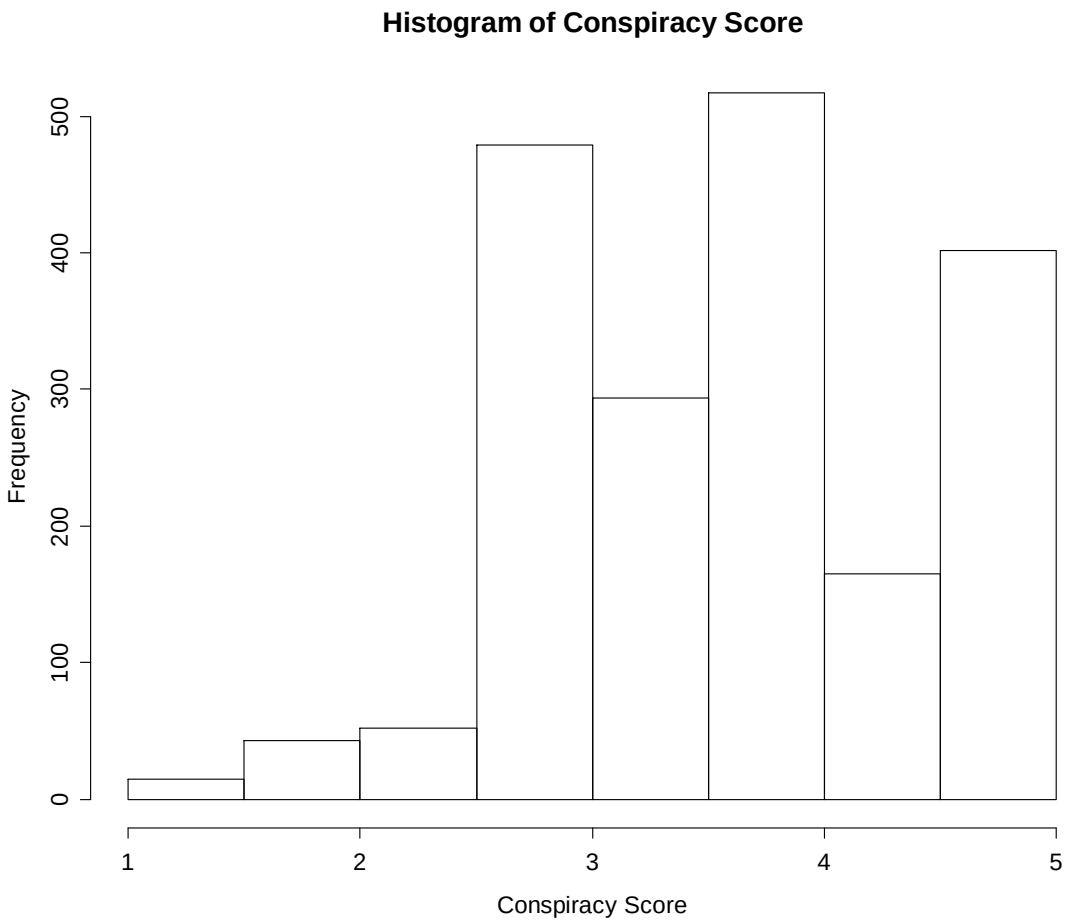
Part II: Summary Statistics

a. Table A1: Descriptive Statistics

Variables	Mean	Standard Deviation	Minimum	Maximum	Cronbach's α
Dependent					
Connection	3.98	0.97	1	5	
Wrong	3.50	0.95	1	5	
Hiding	3.63	0.99	1	5	
C-score	3.70	0.83	1	5	0.82
Independent					
Ideology	4.18	1.49	1	7	
Income	12.05	4.31	1	19	
Age	3.97	1.63	1	7	
Education	2.86	0.98	1	4	
Sex (Male = 1)[a]	0.48	0.01	0	1	
African American[a]	0.09	0.01	0	1	
Self Esteem	16.50	3.56	4	20	0.79
Authoritarianism	2.47	1.21	0	5	0.62

[a]As these are binary, proportion and proportion variance are given in place of mean and standard deviation.

b. Histogram of Aggregate Conspiracy Variable (C-score)



c. Possible Interactions among Treatments

Visualization of the means for all eight treatment conditions shows that there may be very small interaction effects amongst the treatments. To further investigate these potential interactions we utilized an ACNOVA with Type-II sums of squares and Wald tests of linear models with and without each interaction term. Neither the ACNOVA nor the Wald tests indicated that any of the second order interaction effects (government x victims; government x prime; victims x prime) or the third order interaction (government x victims x prime) accounted

for a significant amount of variance in conspiracy score. Given this lack of significance and the small practical size of the interactions, we did not investigate them further.

Table A2 contains the values of the tests of the treatment factors, including all combinations of factors. 'Student's T' is the t-score for the comparison of each single factor, 'Wald F' is the F-score for the comparison of a linear model containing only the single factors nested in a model with each indicated combination of factors. 'ANCOVA F 'is the F-score for the Type-II sums of squares from an Analysis of Covariance of all factors. P values for each score are in parentheses. To report effect sizes, Cohen's d is given for each single factor and Cohen's f^2 is given for combinations of factors. The reader may note the rather large p-values seen in the ANCOVA F and Wald F tests of the interaction effects, resulting from correcting the p-values for multiple comparisons. One might argue that making these corrections is too conservative for investigating potential interaction effects. However, the uncorrected p-values, while smaller, result in the same interpretation: the main effects are significant while the interaction effects are not.

Table A2: Tests on Interactions among Treatment

Factors	**Student's T**	**ANCOVA F**	**Wald F**	**Cohen's d**	**Cohen's f^2**
Government	2.53 (0.011)	6.92 (0.045)		0.11	
Victims	-6.60 (<.001)	43.94 (<.001)		0.30	
Prime	-4.56 (<.001)	21.85 (<.001)		0.21	
Government x Victims		0.81 (>.999)	0.83 (>.999)		0.026
Government x Prime		0.23 (>.999)	0.22 (>.999)		0.014

Victims x Prime	0.33 (>.999)	0.35 (>.999)	0.033
Government x Victims x Prime	0.02 (>.999)	0.02 (>.999)	0.038

P-values for Student's t, ANCOVA F and Wald F tests are corrected using Holm's method to control the family-wise Type I error rate. Each test type is considered a separate family. Interactions were also non-significant without adjusted p-values.

Part III: Randomization Check, Manipulation Check, Alternate Specifications

a. Randomization Check

In order to demonstrate that respondents were randomly assigned to the treatments used in this study (prime/no prime, government/corporation, single/multiple victims) and that significant results are due solely to the effect of the manipulations, we tested whether they were independent of the covariates used in the models and whether they were jointly independent from the covariates in the model. To do so, we specified logit models using the independent variables in the model to predict the probability of being in each treatment condition. Significant regression coefficients indicate that the given treatment is not independent of the given independent variable. To test joint significance for a given treatment, we perform a likelihood ratio test comparing the model with all covariates to a model with only an intercept. The results of these models, and the corresponding likelihood ratio tests, are displayed below.

As can be seen in Table A3, the likelihood ratio tests indicate that, jointly, the independent variables do not significantly improve our ability to predict treatment condition for any of the three treatments, which may be interpreted as support for the contention that the treatments have been assigned randomly (or more accurately as a lack of evidence that

treatments were non-randomly assigned). The only troubling result is the significant coefficient for authoritarianism in the Victims model (p(>|z|=0.047), which suggests that victim assignment may not be independent of authoritarianism. A closer inspection of the two different victim treatment groups revealed that the only noticeable difference between the distribution of authoritarianism scores was a slightly larger proportion of authoritarianism=4 scores in the multiple victims group. Given this small discrepancy, along with the marginal significance of the authoritarianism term in the model below, and the non-significance of the likelihood ratio test of the corresponding model, we feel comfortable concluding that the treatments are indeed independent of the model covariates.

Table A3: Randomization tests

	Government			**Victims**			**Prime**		
	Coef.	*S.E.*	*p(>|z|)*	*Coef.*	*S.E.*	*p(>|z|)*	*Coef.*	*S.E.*	*p(>|z|)*
Government				-0.031	0.096	0.746	0.061	0.096	0.526
Victims	-0.031	0.096	0.746				-0.005	0.096	0.955
Prime	0.061	0.096	0.526	-0.005	0.096	0.955			
Ideology	0.054	0.035	0.127	0.036	0.035	0.308	0.030	0.035	0.393
African American	-0.127	0.175	0.468	0.112	0.175	0.522	0.000	0.175	0.999
Income	-0.003	0.013	0.792	-0.016	0.013	0.207	-0.001	0.013	0.912
Sex	-0.056	0.096	0.556	0.031	0.096	0.744	0.038	0.096	0.691
Education	-0.021	0.055	0.704	-0.006	0.055	0.917	0.001	0.055	0.989
Age	-0.018	0.030	0.542	0.036	0.030	0.239	-0.023	0.030	0.447
Esteem	0.005	0.014	0.746	0.006	0.014	0.678	0.024	0.014	0.082

Authoritarian-ism	-0.018	0.040	0.654	-0.080	0.040	0.047	-0.017	0.040	0.667
Constant	-0.102	0.319	0.748	-0.085	0.319	0.790	-0.416	0.320	0.194
Likelihood-ratio (X^2)	4.394			7.712			4.806		
p(>X^2)	0.928			0.657			0.903hg		
AIC	2449			2444			2449		
N	1754			1754			1754		

b. Manipulation Check

As a manipulation check, we included a question testing respondents' comprehension of the vignette, specifically the region in which the illness in the article took place. 63.4% of respondents correctly identified the region as the Midwest, while 27.4% did not remember and 8.9% guessed wrong. When we run the models using only respondents who correctly identified the region named in the vignette shown in Table A4, the results remain substantively the same as those shown in Table 2 of the paper, with the exceptions of ideology and sex, which lose their significance in Model 1. However, in Model 2, which includes interactions, ideology is significant and other variables are substantively very similar to those from the larger sample. Because these differences do not materially affect interpretation of the results but lead to the exclusion of a large number of respondents, we use the full sample in the paper.

Table A4: Regressions with subsample that passed the manipulation check

	Model 1			**Model 2**		
	Coefficient	*S.E.*	*p(>|t|)*	*Coefficient*	*S.E.*	*p(>|t|)*

Government	-0.128	0.047	0.006	-0.517	0.143	<0.001
Victims	0.220	0.047	<0.001	0.217	0.046	<0.001
Prime	0.132	0.047	0.005	0.133	0.046	0.004
Ideology	-0.040	0.018	0.022	-0.089	0.024	<0.001
African American	-0.108	0.087	0.215	-0.116	0.116	0.317
Income	-0.017	0.006	0.007	-0.017	0.006	0.006
Sex	-0.079	0.047	0.092	-0.081	0.047	0.081
Education	-0.119	0.028	<0.001	-0.117	0.028	<0.001
Age	-0.002	0.015	0.919	0.000	0.015	0.991
Self Esteem	-0.003	0.007	0.642	-0.004	0.007	0.601
Authoritarianism	-0.007	0.020	0.707	-0.009	0.020	0.645
Ideology x Government				0.092	0.032	0.004
African American x Government				-0.007	0.171	0.968
Constant	4.441	0.159	<0.001	4.650	0.174	<0.001
Adj R2	0.069			0.074		
N	1115			1115		

c. Alternate Specification of Anxiety Prime

When the model is rerun only among those who 'accepted' the prime by stating their were anxious, the results are substantively unchanged, as shown in Table A5.

Table A5: OLS regressions with anxiety prime accepted

	Model 1			**Model 2**		
	Coefficient	*S.E.*	*p(>|t|)*	*Coefficient*	*S.E.*	*p(>|t|)*
Government	-0.111	0.038	0.003	-0.477	0.115	<0.001
Victims	0.235	0.038	<0.001	0.234	0.038	<0.001
Anxiety	0.237	0.042	<0.001	0.242	0.042	<0.001
Ideology	-0.042	0.014	0.001	-0.086	0.019	<0.001
African American	-0.003	0.069	0.932	-0.025	0.094	0.791
Income	-0.016	0.005	0.002	-0.016	0.005	0.001
Sex	-0.064	0.038	0.095	-0.067	0.038	0.076
Education	-0.107	0.022	<0.001	-0.106	0.022	<0.001
Age	0.007	0.012	0.547	0.008	0.012	0.507
Self Esteem	-0.009	0.006	0.105	-0.010	0.006	0.078
Authoritarianism	-0.020	0.016	0.264	-0.022	0.016	0.173
Ideology x Government				0.087	0.026	<0.001
African American x Government				0.018	0.136	0.897
Constant	4.452	0.127	<0.001	4.647	0.139	<0.001

Adj R2	0.087	0.087
N	1729	1729

Part IV: Diagnostics of Main OLS Models

a. Checks of Model Assumptions

Ordinary Least Squares estimation makes four key assumptions about the information under study: (1) the dependent variable is linearly related to a set of predictor variables, (2) the model errors are normally distributed with an expected value of 0, (3) the variance of the errors is constant and (4) the errors are not correlated. While Ordinary Least Squares is somewhat robust against violations of the first three assumptions (Woolridge, 2009), we performed checks of all four to ensure that OLS would be BLUE for this data..

To check the linearity assumption we generated component+residual plots for each independent variable. These are plots of the values of each of *k* independent variables (X_k) against the partial residuals for each independent variable, which are given as $E^k=E+\beta_k X_k$, where E^k is a vector of partial residuals for the kth independent variable, E is the vector of OLS errors, β_k is the OLS coefficient for the kth independent variable, and X_k is a vector of values of the kth independent variable. These plots visualize the partial relationship of each independent variable to the dependent variable. Significant departure from a linear relationship amongst the plotted points suggests a possible violation of the linearity assumption. A visual inspection of these plots did not reveal any noticeable departure from linearity, thus supporting the linearity assumption.

To check the assumptions of normally distributed errors we examined a plot of the quantiles of the empirical (observed) errors against the quantiles of a theoretical normal distribution. This plot indicated that the errors did closely follow a normal distribution. To test the zero expectation assumption ($E(\varepsilon|X)=0$), we plotted the fitted values of the model against the model residuals. The plot revealed that the mean of the residuals was approximately zero for all fitted values, confirming the zero expectation assumption.

To check the assumption that the error variance was constant we performed a Breusch-Pagan test. This test statistic was significant ($X^2=4.96$, $p=0.026$), leading us to reject the null hypothesis of constant error variance. However, a visual inspection of standardized residuals plotted against fitted values of the model revealed that the departure from constancy was extremely minor. Given the relative robustness of OLS to violations of non-constant error variance, we are not troubled by this slight departure from constancy.

To check the assumption of non-correlated errors we began with a Durbin-Watson test. This test examines the autocorrelation of regression residuals from multiple bootstrapped samples. The test statistic was not significant ($\rho=1.91$, $p=.066$), meaning we were technically unable to reject the null hypothesis of non-correlated errors. However, given the importance of the assumption of non-correlated errors, the closeness of this test to the .05 standard of significance gave us cause for concern. We investigated further by specifying a new linear model with an AR(1) error term. Because such a model cannot be estimated by OLS, we use Restricted Maximum Likelihood Estimation (RMLE). After taking into account the potentially correlated errors, the resulting coefficients and standard errors were virtually unchanged from the 'regular' OLS model, resulting in essentially no changes to the substantive interpretation of the model. In addition, a likelihood ratio test of the two models indicated that the increase in predictive ability

of the RMLE model was barely significant ($p(>X^2)=.05$). Given the advantages of OLS estimation (Woolridge, 2009) and the lack of any noticeable changes in the RMLE model, we elected to use the OLS model.

Finally, our dependent variable does not behave in a strictly continuous fashion. As an average of three separate dimensions of conspiratorial belief, the variable theoretically can take on the value of all real numbers between 0 and 5. Yet, in practice the variable only changes in increments of 1/3 point. OLS estimation is typically robust to such departures from continuous values (indeed many probability distributions commonly used for count variables closely resemble discrete Gaussian distributions). However, to ensure the validity of using OLS, we specified the same models with an integer version of the dependent variable (the sum of the scores of the three separate conspiracy measures) and estimated using negative binomial regression. The resulting model produced no substantive changes in interpretation when compared to the OLS model. All effects were in the same direction, and the significance of each effect remained the same. Thus we remain confident in the use of OLS estimation for these models.

b. Checks of Influential Cases

When identifying outliers it is important to bear in mind that it is not strictly distance from a univariate mean which makes outliers problematic, but rather a generalized distance from a multivariate mean which can bias regression estimates. Diagnosing influential outliers is more art than science and we utilize the following procedure. Potential outliers are identified by magnitude of studentized residuals, Cook's distance and Malahnabois distance. Each of these measures a different aspect of potential outliers. Studentized residuals quantify the magnitude of

the residual associated with a potential outlier, Cook's distance measures the change in the predicted value of the dependent variable if the potential outlier is removed from the model, and Mahalanobis distance quantifies the 'distance' of a potential outlier from the center of the multivariate distribution of all variables in the model, taking into account the correlations amongst those variables. Finally a visual inspection of potential outliers is performed by plotting standardized residuals against leverage values (formally the diagonal elements of the 'hat' matrix). Cases with large leverage values and standardized residuals are potentially problematic.

After identifying potentially problematic outliers on the basis of the above criteria, we re-estimate the model, dropping the outliers and examine what, if any changes are observed. In the case of our OLS model, dropping identified outliers resulted in no changes to the substantive interpretation of the model and only trivial changes to the estimated model coefficients and standard errors. As a result of these checks, we feel confident that the results of the model are not likely being driven by a small number of influential cases.

Part V: A Note on the Authoritarianism Scale

Initially, our authoritarianism scale consisted of five items taken from the 2005-06 World Values battery on child-reading values. Respondents could select up to five traits. *Independence, imagination,* and *tolerance* were coded as 1, authoritarian traits *obedience* and *religious faith* were coded as -1, and all others as 0. The resulting index was scored so that higher scores indicate more authoritarianism. Because it was assumed that our items were all measurements of a single latent factor, it was important to check that our construction of the scale as a linear, unidimensional combination of its constituent items was valid. To do so we performed a principle components analysis. The PCA indicated that four of the five items loaded fairly

strongly on a single factor. However, the third item, religious belief, loaded very weakly on this first component. Given this, it is possible that the effect of Authoritarianism on conspiratorial ideation is being masked by the non-congruence of the religion item.

To see whether this may be the case we tried specifying our Authoritarianism measure several ways: dropping the religious item from the scale; splitting respondents into three categories based upon whether they selected more authoritarian responses, more anti-authoritarian responses, or equal numbers of both types of responses; and specifying a variable only measuring 'anti-authoritarian' personality. None of these specifications resulted in a significant relationship between Authoritarianism and conspiracy score. Thus, even if the religious item is masking the relationship between Authoritarianism and conspiracy score, it alone does not appear to be responsible for our inability to identify a significant relationship between the two variables. Given that the item is commonly included in Authoritarianism scales, we elected to retain it in the scale. Cronbach's Alpha for this scale as well as the self-esteem and conspiracy score scales can be found in Table A1. Checks of the dimensional structure of the self-esteem and conspiracy score scales indicated that, for both variables, all included items appeared to correspond to a single latent factor.