Paranoid styles and innumeracy

Implications of a conspiracy mindset on Europeans' misperceptions about immigrants

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A Sample characteristics

Respondents were approached through online panels managed by *Research Now*s and classified by socio-demographic characteristics into quotas. Since online panels depend on non-probabilistic sampling procedures, in which potential respondents voluntarily sign up to participate in the panel in general and in the survey in particular, a solid sampling frame and an effective weighting strategy were set up to limit and correct this self-selection bias. Simple quotas based on the gender of the respondent (male or female), the age cohort (five groups: 18-24; 25-39; 40-54; 55-64; 65 or older) and region (country-specific entities, based upon Eurostat's NUTS2 classification) were designed to ensure that survey results could serve as basis for estimations on the country's adult population with access to the Internet.

Weights were calculated based on the three original quota targets (gender, age-group and region) plus educational attainment. A RIM weighting was executed separately for each country. This procedure was preferred to an interlocked weighting design to limit the number of weighting cells. Moreover, given that in a non-probability sample some groups of population are inevitably misrepresented, a cell-oriented approach would have led to more extreme weights than an iterative weighting procedure.

To maximise the quality of the questionnaire, two measures were taken. First, a pre-test was performed in all countries covered by the survey. In this pre-test, survey questions were complemented by cognitive questions to verify respondents' level of certainty of their own answers. Second, both the pre-test and the survey were soft-launched to complete 10% of the response target before their full launch.

Kantar Public centrally coordinated the fieldwork of the mass survey. Questionnaires were scripted and hosted in the same format in ten different languages. Translations were made by native speakers, ensuring semantic, conceptual, and normative equivalence to the source (English) questionnaire.

A thorough data cleaning process was carried out to improve the quality of the data. In a first step, some observations were not considered among the valid completes due to data quality issues (duplication, straight-lining, etc.); these amounted to less than 1% of all complete interviews for the general population sample. In the second place, length of interview was considered to detect short interviews (i.e., speeders). This evaluation was carried out at the level of each country, since response times are often dependent upon the language of the questionnaire. About 8% of the complete responses for the general population sample were excluded from the final sample because interviews were completed in less than 50% of the median response time.

Table A1: Czechia: comparing general population to sample details (N=1,416).

	General population	EUENGAGE sample
Gender		
Male	48.7	50.0
Female	51.3	50.0
Age		
18-24	14.6	5.7
25-39	28.1	28.6
40–54	23.1	27.3
55-64	16.5	16.5
65+	17.7	22.0
NUTS2		
Jihovychod	15.9	15.4
Jihozapad	11.5	10.5
Moravskoslezsko	11.9	13.3
Praha	12.1	12.3
Severovychod	14.3	14.9
Severozapad	10.8	10.0
Stredni Cechy	11.7	11.3
Stredni Morava	11.8	12.4
Education		
ISCED 0-2 (H5=1-2)	9.9	4.3
ISCED 3-4 (H5=3)	70.8	65.2
ISCED 5-8 (H5=4-5)	19.3	30.4

Table A2: France: comparing general population to sample details (N=1,181).

	General population	EUENGAGE sample
Gender		
Male	47.6	49.3
Female	52.4	50.7
Age		
18-24	11.0	3.1
25-39	24.2	19.0
40–54	26.3	29.9
55-64	16.6	19.6
65+	22.0	28.5
NUTS2		
Alsace	3.0	3.6
Aquitaine	5.4	5.2
Auvergne	2.3	2.4
Basse Normandie	2.5	1.6
Bourgogne	2.7	3.5
Bretagne	5.3	4.7
Centre	4.2	4.4
Champagne Ardennes	2.2	2.4
Franche Comté	1.9	2.4
Haute Normandie	3.0	2.9
Ile de France	17.1	18.1
Languedoc Roussillon	4.3	4.6
Limousin	1.2	1.4
Lorraine	3.8	4.1
Midi Pyrénées	4.7	4.6
Nord Pas-de-Calais	6.6	6.5
Pays de la Loire	5.8	5.9
Picardie	3.1	3.1
Poitou Charentes	3.0	2.6
Provence-Alpes-Cote d'Azur (PACA)	8.0	7.8
Rhône Alpes	9.8	8.3
Education		
ISCED 0-2 (H5=1-2)	25.1	8.8
ISCED 3-4 (H5=3)	44.4	29.9
ISCED 5-8 (H5=4-5)	30.4	61.2

Table A3: Germany: comparing general population to sample details (N=1,230).

	General population	EUENGAGE sample
Gender		
Male	48.4	51.1
Female	51.6	48.9
Age		
18-24	9.2	3.2
25-39	20.2	17.3
40–54	29.4	31.1
55-64	15.1	17.7
65+	26.1	30.7
NUTS2		
Baden-Württemberg	12.5	12.4
Bayem	15.1	13.7
Berlin	4.1	4.4
Brandenburg	3.3	3.4
Bremen	0.8	1.0
Hamburg	2.1	2.5
Hessen	7.2	6.7
Mecklenburg-Vorpommern	2.2	2.0
Niedersachsen	9.8	9.1
Nordrhein-Westfalen	21.3	21.3
Rheinland-Pfalz	5.0	5.4
Saarland	1.3	1.5
Sachsen	5.5	6.7
Sachsen-Anhalt	3.2	2.9
Schleswig Holstein	3.6	4.2
Thüringen	3.0	2.8
Education		
ISCED 0-2 (H5=1-2)	16.4	11.0
ISCED 3-4 (H5=3)	58.9	49.8
ISCED 5-8 (H5=4-5)	24.7	38.9

Table A4: Greece: comparing general population to sample details (N=1,074).

	General population	EUENGAGE sample
Gender		
Male	48.8	50.5
Female	51.2	49.5
Age		
18-24	12.4	7.6
25-39	28.4	36.9
40–54	24.8	38.1
55-64	13.7	14.7
65+	20.6	2.7
NUTS2		
Anatoliki Makedonia & Thraki	5.9	5.2
Kentrİkİ Makedonia	18.2	20.9
Dİtİkİ Makedonia	2.9	2.3
Thessalia	7.3	6.0
Ipiros	3.5	3.7
Ditiki Ellada	7.1	5.5
Sterea Ellada	5.9	4.9
Peloponnisos	6.3	6.8
Attiki	37.1	40.3
Kriti	5.7	4.4
Education		
ISCED 0-2 (H5=1-2)	33.7	0.7
ISCED 3-4 (H5=3)	41.6	24.4
ISCED 5-8 (H5=4-5)	24.7	74.7

Table A5: Italy: comparing general population to sample details (N=1,278).

	General population	EUENGAGE sample
Gender		
Male	47.9	48.4
Female	52.1	51.6
Age		
18-24	8.5	4.7
25-39	25.0	25.8
40–54	27.3	31.8
55-64	14.8	17.2
65+	24.4	20.5
NUTS2		
Abruzzo/Molise	2.8	3.2
Calabria	3.3	3.0
Campania	9.4	9.1
Emilia Romagna	7.4	5.9
Friuli Venezia Giulia	2.1	2.1
Lazio	9.4	9.4
Liguria	2.8	3.3
Lombardia	16.3	16.7
Marche	2.6	2.8
Piemonte/Valle d'Aosta	7.7	7.9
Puglia/Basilicata	7.7	7.7
Sardegna	2.8	3.7
Sicilia	8.2	8.5
Toscana	6.3	5.4
Trentino Alto Adige	1.7	1.3
Umbria	1.5	1.8
Veneto	8.1	8.4
Education		
ISCED 0-2 (H5=1-2)	43.9	9.5
ISCED 3-4 (H5=3)	41.1	50.8
ISCED 5-8 (H5=4-5)	15.0	39.7

Table A6: Netherlands: comparing general population to sample details (N=1,211).

	General population	EUENGAGE sample
Gender		
Male	49.2	49.1
Female	50.8	50.9
Age		
18-24	10.9	3.8
25-39	25.2	21.0
40–54	29.0	30.3
55-64	16.5	21.6
65+	18.4	23.4
NUTS2		
Drenthe	3.0	2.4
Flevoland	2.2	3.0
Friesland	3.9	3.5
Gelderland	12.0	11.8
Groningen	3.6	3.6
Limburg	7.0	7.2
Noord-Brabant	14.8	15.3
Noord-HoIIand	16.1	14.2
Overijssel	6.7	5.6
Utrecht	7.3	7.3
Zeeland	2.3	3.1
Zuid-HoIIand	21.2	23.0
Education		
ISCED 0-2 (H5=1-2)	27.6	6.4
ISCED 3-4 (H5=3)	41.7	49.0
ISCED 5-8 (H5=4-5)	30.7	44.6

Table A7: Poland: comparing general population to sample details (N=1,128).

	General population	EUENGAGE sample
Gender		
Male	47.6	50.6
Female	52.4	49.4
Age		
18-24	12.2	4.7
25-39	29.3	29.9
40–54	25.3	27.5
55-64	16.4	22.4
65+	16.8	15.5
NUTS2		
Dolno'lqskie	7.6	7.5
Kujawsko-pomorskie	5.4	5.9
Lubelskie	5.6	6.9
Lubuskie	2.6	2.8
Eödzkie	6.7	5.9
Matopolskie	8.6	7.1
Mazowieckie	13.7	15.5
Opolskie	2.7	3.2
Podkarpackie	5.4	4.5
Podlaskie	3.1	4.6
Pomorskie	5.8	5.9
Slaskie	12.3	12.7
Swietokrzyskie	3.3	3.2
Warmiriskc;-mazurskie	3.7	3.9
Wielkopolskie	8.8	5.8
Zachodnio morskie	4.4	4.5
Education		
ISCED 0-2 (H5=1-2)	13.5	3.5
ISCED 3-4 (H5=3)	62.3	42.7
ISCED 5-8 (H5=4-5)	24.2	53.6

Table A8: Portugal: comparing general population to sample details (N=779).

	General population	EUENGAGE sample
Gender		
Male	47.5	48.5
Female	52.5	51.5
Age		
18-24	12.4	8.0
25-39	28.4	36.8
40–54	25.0	32.1
55-64	13.7	18.1
65+	20.6	5.0
NUTS2		
Alentejo	7.6	6.3
Algarve	3.9	2.8
Centro	23.9	21.8
Lisboa e Vale do Tejo	27.8	33.8
Norte	36.8	35.3
Education		
ISCED 0-2 (H5=1-2)	57.1	4.9
ISCED 3-4 (H5=3)	23.1	38.0
ISCED 5-8 (H5=4-5)	19.7	57.0

Table A9: Spain: comparing general population to sample details (N=1,205).

	General population	EUENGAGE sample
Gender		
Male	48.8	55.9
Female	51.2	44.1
Age		
18-24	11.9	5.1
25-39	27.9	26.6
40–54	26.7	37.4
55-64	13.1	18.0
65+	20.4	12.8
NUTS2		
Andalucía	17.7	13.6
Aragón	2.9	3.1
Principado de Asturias	2.4	4.1
Illes Balears	2.4	2.3
Canarias	4.6	4.1
Cantabria	1.3	1.9
Castilla-la Mancha	4.5	4.3
Castilla y León	5.6	5.9
Cataluña	15.7	13.8
Extremadura	2.4	1.7
Galicia	6.2	8.5
Comunidad de Madrid	13.8	16.8
Región de Murcia	3.1	3.4
Comunidad Foral de Navarra	1.4	1.4
Comunidad Valenciana	10.9	8.5
País Vasco	4.7	5.8
Rioja	0.7	0.6
Education		
ISCED 0-2 (H5=1-2)	46.4	3.2
ISCED 3-4 (H5=3)	23.0	20.5
ISCED 5-8 (H5=4-5)	30.7	76.0

Table A10: United Kingdom: comparing general population to sample details (N=1,137).

	General population	EUENGAGE sample
Gender		
Male	48.7	54.4
Female	51.3	45.6
Age		
18-24	11.5	1.8
25-39	25.1	15.3
40–54	26.4	31.1
55-64	14.5	25.2
65+	22.5	26.6
NUTS2		
North East	4.1	3.2
North West	11.0	11.0
Yorkshire and The humber	8.3	7.4
East Midlands	7.2	7.6
West Midlands	8.7	8.4
East of England	9.3	7.6
London	13.1	12.4
South East	13.7	17.7
South West	8.5	9.9
Wales	4.8	4.7
Scotland	8.5	8.0
Northern Ireland	2.8	2.0
Education		
ISCED 0-2 (H5=1-2)	20.9	4.7
ISCED 3-4 (H5=3)	41.1	20.3
ISCED 5-8 (H5=4-5)	38.0	74.5

B Descriptive statistics

Table A11: Number of immigrants as a share of total population in each country

Country	Immigrants	Total population	Percentage
Czechia	280,908	10,553,843	2.66
France	2,939,771	66,638,391	4.41
Germany	4,850,914	82,175,684	5.90
Greece	591,693	10,783,748	5.49
Italy	3,509,130	60,665,551	5.78
Netherlands	441,796	16,979,120	2.60
Poland	130,442	37,967,209	0.34
Portugal	283,500	10,341,330	2.74
Spain	2,483,686	46,440,099	5.35
United Kingdom	2,478,980	65,379,044	3.79

Source: Eurostat (2020). Data refer to 2016.

Table A12: Number of asylum seekers as a share of total population in each country

Country	Asylum seekers	Total population	Percentage
Czech Rep.	775	10,553,843	0.01
France	62,771	66,638,391	0.09
Germany	587,346	82,175,684	0.71
Greece	39,986	10,783,748	0.37
Italy	99,921	60,665,551	0.16
Netherlands	10,411	16,979,120	0.06
Poland	3,431	37,967,209	0.01
Portugal	858	10,341,330	0.01
Spain	20,360	46,440,099	0.04
United Kingdom	46,784	65,379,044	0.07

Source: UNHCR (2020) and Eurostat (2020). Data refer to 2016.

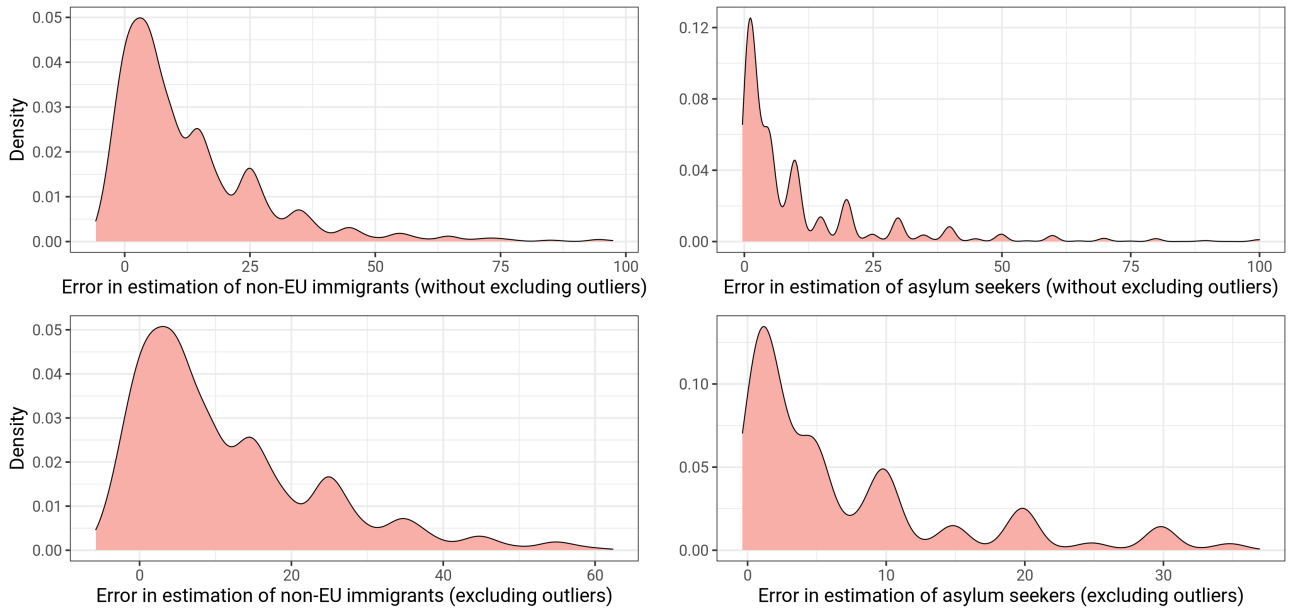

Figure A1: Distribution of the variables measuring innumeracy about immigrants and asylum seekers

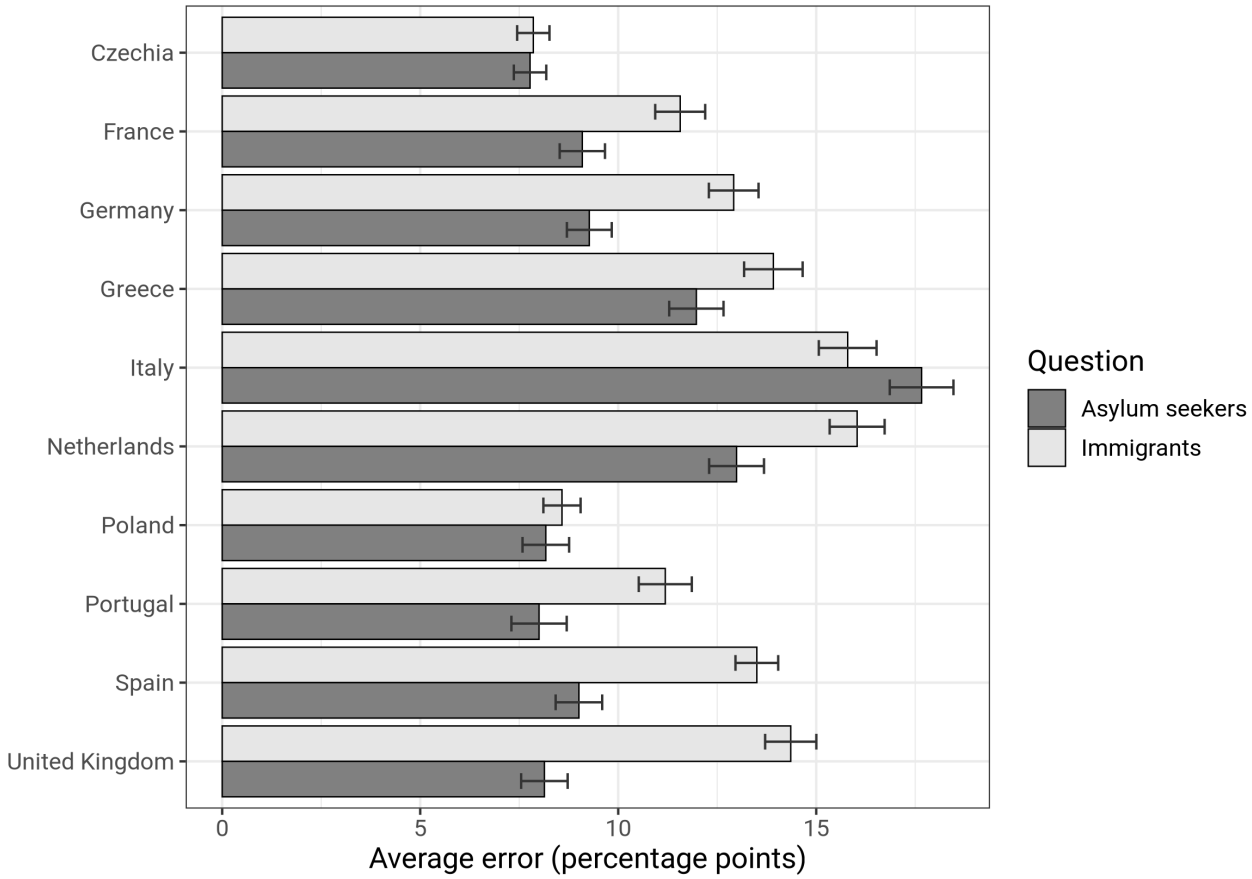

Figure A2: Average error in the estimation of immigrants and asylum seekers (extreme outliers *not* excluded), by country. Error bars represent the 95% confidence interval.

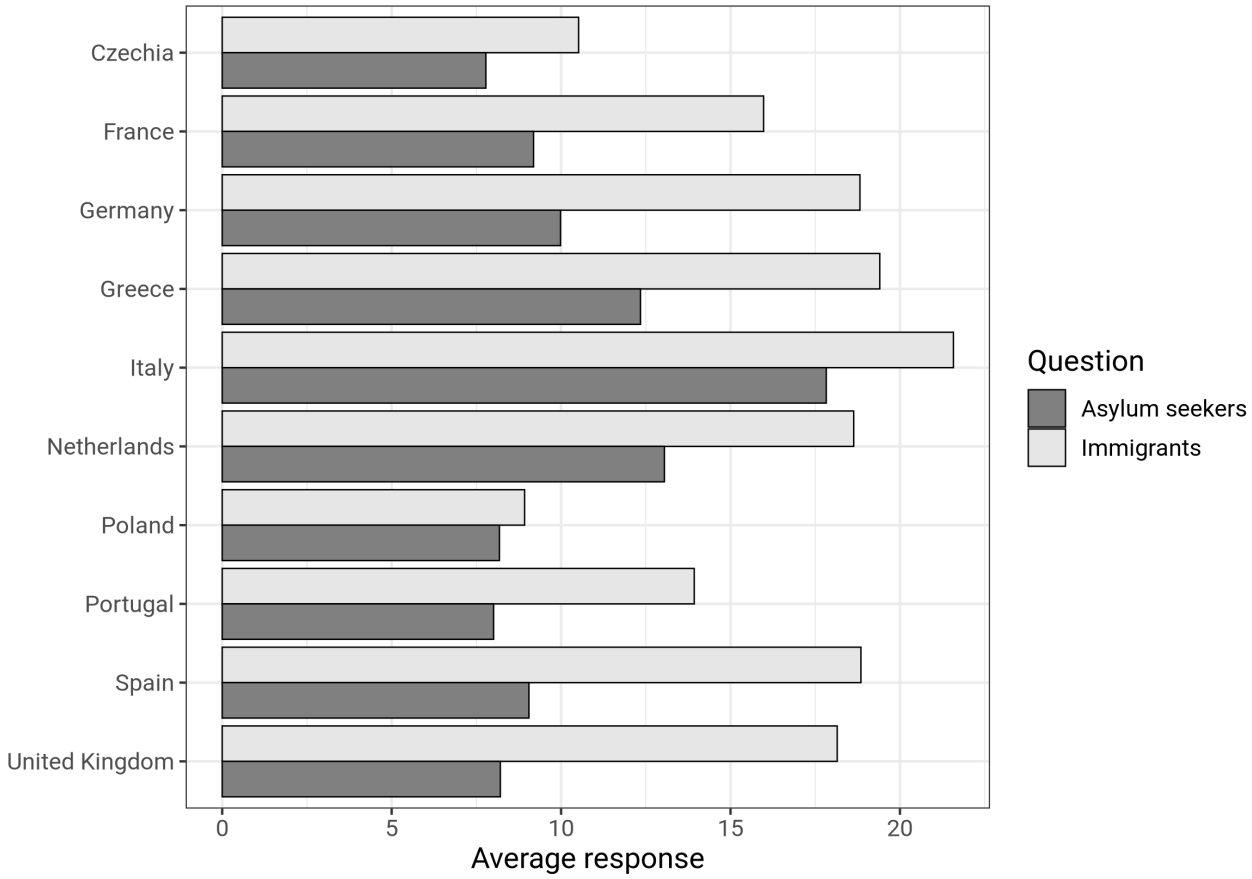

Figure A3: Average responses in the estimation of immigrants and asylum seekers, by country.

C Results of the Confirmatory Factor Analysis

We have tested the consistency of our theoretical construct about conspiracy thinking with a multi-group CFA. Our aim was very basic, that is, to establish whether our items pertained to the same construct across countries (Figure A4).

However, we also run more advanced analyses carrying out a test for measurement invariance. The results of this test are presented in Table A13. The three models that we have compared are: *1)* a model in which the factor structure is constrained to be the same in each cluster but all CFA parameters are allowed to vary across groups (so-called "configural model"); *2)* a model in which not only the structure, but the loadings of the items are constrained to be equal across groups (so-called "metric equivalence" model); *3)* a model in which structure, loadings and intercepts are constrained to be equal across groups (so-called "scalar equivalence" model). We can conceive this test as an attempt to impose increasingly stronger conditions of measurement invariance.

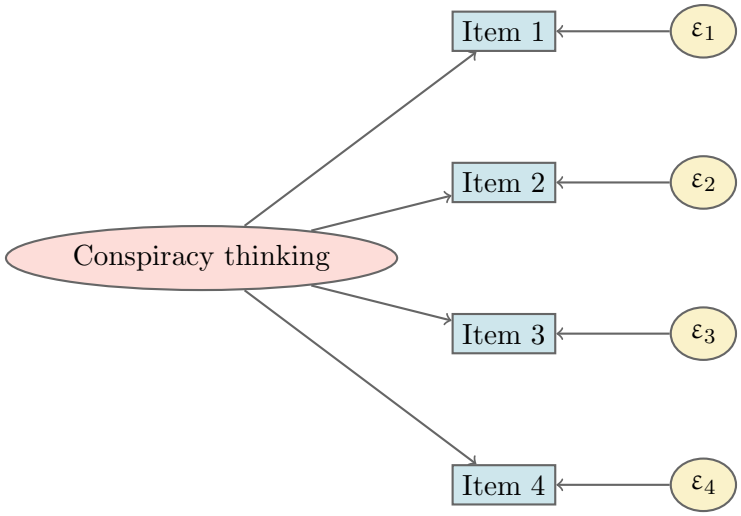

Figure A4: Path diagram of the confirmatory factor analysis

The results of the test allow us to assess to what extent the hypothesised construct is invariant across clusters. The more the structure is similar across clusters, the more the model statistics should be similar. Observing Table A13, we can see that both the metric-invariance and the scalar-invariance models are significantly different from the configural model. For this reason, we have opted for using this latter model to derive the scores for our analysis.

Additionally, we must note that, while the scalar-invariance model is very different from the other two, the configural and the metric-invariance models are much more similar. In particular, the metric-invariance model has very high goodness-of-fit indices, very close to the ones of the configural model. In sum, our analysis seems to suggest that the overall factor structure holds up similarly for all considered countries (configural model), while more strict measurement invariance across countries is not supported.

Table A14 shows the full results for the CFA performed using the configural model specification.

Table A13: Comparison of nested multi-group CFA models

				Chi-Squared Difference Test			
Model	Df	AIC	BIC	χ^2	χ^2 diff.	Df diff.	$\Pr(>\chi^2)$
Configural	20	97064	97942	27.773			
Metric invariance	47	97065	97746	82.942	55.17	27	< 0.001
Scalar invariance	74	98001	98484	1072.857	989.92	27	< 0.001

				Model fit indices			
Model	χ^2	Df	p-value	CFI	TLI	BIC	RMSEA
Configural	27.773	20	.115	0.999	0.997	97942.006	.019
Metric invariance	82.942	47	.001	0.996	.994	97745.632	.026
Scalar invariance	1072.857	74	.000	.878	.901	98484.004	.110

Note: χ^2 difference calculated with the Satorra-Bentler correction scale for models fit with a maximum likelihood robust estimation (Satorra and Bentler, 2001).

Table A14: Statistics for the multilevel confirmatory factor analysis on conspiracy thinking

		Czechia		
	Estimate	Std. Err.	z	p
		Factor Loadings		
Conspiracy thinking				
Item 1	0.38	0.02	18.99	.000
Item 2	0.50	0.02	22.15	.000
Item 3	0.52	0.02	25.09	.000
Item 4	0.42	0.03	16.53	.000
		Intercepts		
Item 1	3.18	0.02	172.15	.000
Item 2	3.11	0.02	149.50	.000
Item 3	3.27	0.02	172.45	.000
Item 4	3.18	0.02	139.64	.000
		Residual Variances		
Item 1	0.32	0.01	21.50	.000
Item 2	0.34	0.02	18.23	.000
Item 3	0.22	0.02	13.47	.000
Item 4	0.53	0.02	22.94	.000

		France		
	Estimate	Std. Err.	z	p
		Factor Loadings		
Conspiracy thinking				
Item 1	0.50	0.02	19.97	.000

Item 2	0.53	0.03	20.19	.000
Item 3	0.58	0.02	24.43	.000
Item 4	0.51	0.02	22.19	.000
		Intercepts		
Item 1	2.84	0.02	118.42	.000
Item 2	2.84	0.03	112.14	.000
Item 3	3.07	0.02	131.41	.000
Item 4	2.84	0.02	125.91	.000
		Residual Variances		
Item 1	0.40	0.02	19.11	.000
Item 2	0.44	0.02	18.96	.000
Item 3	0.28	0.02	14.56	.000
Item 4	0.31	0.02	17.24	.000

		Germany		
	Estimate	Std. Err.	z	p
		Factor Loadings		
Conspiracy thinking				
Item 1	0.52	0.02	20.96	.000
Item 2	0.64	0.03	22.74	.000
Item 3	0.63	0.03	25.02	.000
Item 4	0.57	0.03	21.37	.000
		Intercepts		
Item 1	2.83	0.02	118.44	.000
Item 2	2.43	0.03	88.22	.000
Item 3	2.97	0.03	118.62	.000
Item 4	2.67	0.03	103.15	.000
		Residual Variances		
Item 1	0.41	0.02	19.38	.000
Item 2	0.49	0.03	17.91	.000
Item 3	0.34	0.02	15.32	.000
Item 4	0.47	0.02	19.08	.000

		Greece		
	Estimate	Std. Err.	z	p
		Factor Loadings		
Conspiracy thinking				
Item 1	0.33	0.03	10.90	.000
Item 2	0.47	0.03	18.27	.000
Item 3	0.54	0.03	20.95	.000
Item 4	0.44	0.03	17.08	.000
		Intercepts		
Item 1	2.95	0.03	111.15	.000
Item 2	3.24	0.02	141.45	.000
Item 3	3.33	0.02	148.25	.000
Item 4	3.41	0.02	145.50	.000

		Residual Variances		
Item 1	0.62	0.03	21.16	.000
Item 2	0.32	0.02	16.04	.000
Item 3	0.23	0.02	11.17	.000
Item 4	0.37	0.02	17.60	.000

		Italy		
	Estimate	Std. Err.	z	p
		Factor Loadings		
Conspiracy thinking				
Item 1	0.48	0.02	21.61	.000
Item 2	0.55	0.02	23.87	.000
Item 3	0.63	0.02	28.21	.000
Item 4	0.49	0.02	22.76	.000
		Intercepts		
Item 1	3.22	0.02	147.45	.000
Item 2	3.02	0.02	130.05	.000
Item 3	3.16	0.02	136.88	.000
Item 4	3.02	0.02	139.44	.000
		Residual Variances		
Item 1	0.35	0.02	20.27	.000
Item 2	0.35	0.02	18.67	.000
Item 3	0.24	0.02	13.65	.000
Item 4	0.32	0.02	19.53	.000

		Netherlands		
	Estimate	Std. Err.	z	p
		Factor Loadings		
Conspiracy thinking				
Item 1	0.48	0.02	19.29	.000
Item 2	0.53	0.03	19.60	.000
Item 3	0.62	0.03	24.78	.000
Item 4	0.55	0.03	21.73	.000
		Intercepts		
Item 1	2.99	0.02	126.13	.000
Item 2	2.53	0.03	97.50	.000
Item 3	2.98	0.02	122.19	.000
Item 4	2.83	0.02	116.07	.000
		Residual Variances		
Item 1	0.42	0.02	19.75	.000
Item 2	0.50	0.03	19.54	.000
Item 3	0.30	0.02	13.82	.000
Item 4	0.39	0.02	17.72	.000

		Poland		
	Estimate	Std. Err.	z	p
		Factor Loadings		

Conspiracy thinking				
Item 1	0.34	0.03	13.47	.000
Item 2	0.52	0.03	19.17	.000
Item 3	0.55	0.03	19.83	.000
Item 4	0.56	0.03	19.97	.000
		Intercepts		
Item 1	3.18	0.02	140.57	.000
Item 2	3.00	0.02	120.68	.000
Item 3	3.05	0.03	120.91	.000
Item 4	2.98	0.03	116.67	.000
		Residual Variances		
Item 1	0.43	0.02	20.63	.000
Item 2	0.39	0.02	16.42	.000
Item 3	0.38	0.02	15.52	.000
Item 4	0.38	0.02	15.32	.000

		Portugal		
	Estimate	Std. Err.	z	p
		Factor Loadings		
Conspiracy thinking				
Item 1	0.34	0.03	10.55	.000
Item 2	0.43	0.04	11.72	.000
Item 3	0.49	0.03	14.40	.000
Item 4	0.34	0.03	9.90	.000
		Intercepts		
Item 1	3.07	0.03	116.83	.000
Item 2	2.78	0.03	93.08	.000
Item 3	3.22	0.03	125.10	.000
Item 4	2.96	0.03	105.60	.000
		Residual Variances		
Item 1	0.39	0.02	15.91	.000
Item 2	0.47	0.03	14.55	.000
Item 3	0.25	0.03	8.78	.000
Item 4	0.46	0.03	16.45	.000

		Spain		
	Estimate	Std. Err.	z	p
		Factor Loadings		
Conspiracy thinking				
Item 1	0.37	0.03	13.26	.000
Item 2	0.41	0.03	15.34	.000
Item 3	0.54	0.03	19.75	.000
Item 4	0.43	0.03	15.45	.000
		Intercepts		
Item 1	2.99	0.02	125.63	.000
Item 2	3.09	0.02	134.87	.000
Item 3	3.17	0.02	144.02	.000

Item 4	3.06	0.02	130.62	.000
		Residual Variances		
Item 1	0.51	0.02	20.72	.000
Item 2	0.43	0.02	19.01	.000
Item 3	0.26	0.02	11.11	.000
Item 4	0.45	0.02	18.89	.000

	United Kingdom			
	Estimate	Std. Err.	z	p
		Factor Loadings		
Conspiracy thinking				
Item 1	0.32	0.03	11.37	.000
Item 2	0.44	0.03	15.54	.000
Item 3	0.45	0.03	18.07	.000
Item 4	0.45	0.03	17.12	.000
		Intercepts		
Item 1	2.84	0.02	119.73	.000
Item 2	2.69	0.02	111.31	.000
Item 3	3.13	0.02	151.35	.000
Item 4	2.99	0.02	136.64	.000
		Residual Variances		
Item 1	0.51	0.02	21.06	.000
Item 2	0.45	0.02	18.01	.000
Item 3	0.26	0.02	13.80	.000
Item 4	0.32	0.02	15.64	.000

		Fit Indices		
χ^2(df)	27.773(20)			0.115
Test statistic for each group:				
Czechia	1.610			
France	4.586			
Germany	2.620			
Greece	0.195			
Italy	0.957			
Netherlands	1.110			
Poland	0.526			
Portugal	3.104			
Spain	2.668			
United Kingdom	10.397			
Comparative Fit Index	0.999			
Tucker-Lewis Index	0.997			
RMSEA	0.019			

D Correlogram of the main variables used in the regression analysis

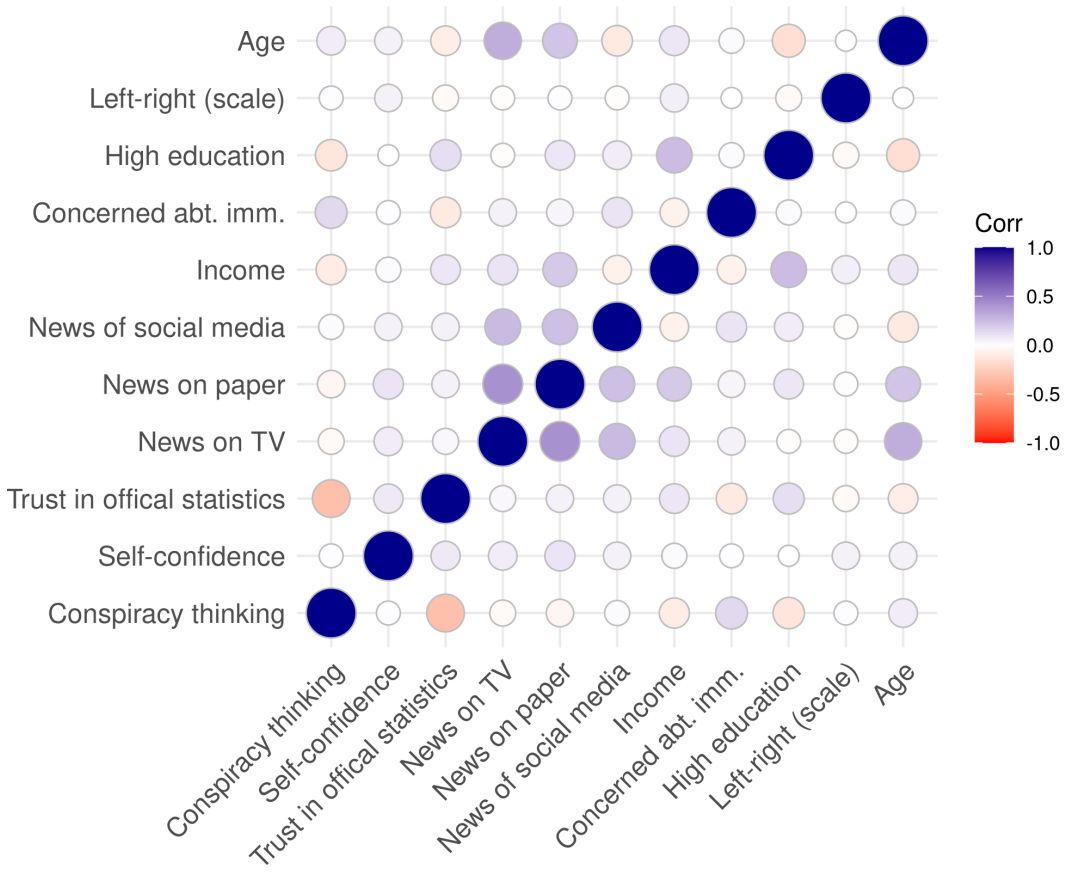

Figure A5: Correlogram of the main variables used in the regression analysis

E Question wording and variable operationalization

Innumeracy questions

"To the best of your knowledge, what percentage of the total [NATIONALITY] population are immigrants? (By immigrants, we refer to people who were born in non-EU countries)"

"To the best of your knowledge, what percentage of the total [NATIONALITY] population are asylum seekers? (By asylum seeker, we refer to someone who has fled to another country, where s/he applied for asylum, i.e., the right to international protection from persecution)"

Paranoid tendency scale

"To what extent you agree or disagree with each of the following statements?"

We would be much better off now if our foreign affairs were conducted out in the open, for all to see, rather than secretly
Most of the news we get from the press and the radio is deliberately slanted to mislead us
I often feel that the really important matters are decided behind the scenes, by people we never even hear about
The people think they govern themselves, but they really don't.

1 Strongly agree
2 Somewhat agree
3 Somewhat disagree
4 Strongly disagree

News consumption

"Roughly how many times a week do you normally do the following activities?"

Reading about politics and society in a newspaper
Listening to or watching the news about politics and society on TV
Listening to or watching the news about politics and society on social media (Facebook, Twitter, etc.)

1 Never
2 Less than once a week
3 Once a week
4 2 times a week
5 3 times a week
6 4 times a week
7 5 times a week
8 6 times a week
9 Every day
98 Don't know

Self-confidence question

"How confident are you that your answer is correct?"

1 Very confident
2 Somewhat confident
3 Not very confident
4 Not confident at all

Trust in statistics

"Personally, how much trust do you have in the official statistics in [COUNTRY], such as the statistics on immigration?"

1 Complete trust
2 Mostly trust
3 Rarely trust
4 Never trust

Concern about immigration

"To what extent are you concerned or not about each of the following issues?

The current flow of immigrants to Europe

1 Very concerned
2 Somewhat concerned
3 Not very concerned
4 Not concerned at all

Left-right self-placement

"In politics, people sometimes talk of left and right. Where would you place yourself on a scale from 0 to 10, where '0' means the extreme left and '10' means the extreme right?

0 Extreme left
1
2
3
4
5
6
7
8
9
10 Extreme right

Education

"What is the highest degree or level of education that you have completed?"

1 Elementary (primary) school or below
2 Some high (secondary) school education
3 Graduation from high (secondary) school
4 Graduation from college, university or other third-level institute
5 Post-graduate degree (Masters, Ph.D) beyond your initial college degree

"Low" education includes categories 1 through 3, while "high" education comprises categories 4 and 5.

Income

"What is your approximate yearly household income before taxes and other deductions?"

1 Less than 10,000 euros
2 10,001 – 20,000 euros
3 20,001 – 30,000 euros
4 30,001 – 40,000 euros
5 40,001 – 50,000 euros
6 50,001 – 60,000 euros
7 60,001 – 70,000 euros
8 70,001 – 80,000 euros
9 80,001 – 90,000 euros
10 90,001 – 100,000 euros
11 more than 100,001
98 Don't know
99 Prefer not to say

Area of residence

"In which type of locality do you live in?"

1 Metropolitan zone
2 Other town/urban centre
3 Rural zone

F Regression analysis robustness checks

Post-stratification weights have been applied to correct for potential bias in sampling procedures and adjust our sample to known population distributions of selected socioeconomic and demographic variables. In particular, we applied a capped weight (between 0.2 and 5.0) based on gender, age-group, region, educational attainment at the country level to reflect the actual demographic composition of each country's adult population with access to the Internet.

Table A15: Multiple linear regression models (weighted, dependent variables without extreme outliers)

	Dependent variable: error in estimation of		
	non-EU immigrants	asylum seekers	(combined)
	(1)	(2)	(3)
Conspiracy thinking	3.040***	0.446***	2.058***
	(0.477)	(0.094)	(0.262)
Self-confidence	0.671***	−0.064*	0.276**
	(0.165)	(0.031)	(0.090)
Trust in official statistics	−1.011***	−0.134***	−0.634***
	(0.160)	(0.032)	(0.086)
News on TV	−0.652*	−0.062	−0.437**
	(0.261)	(0.046)	(0.138)
News on paper	−0.242	−0.041	−0.118
	(0.233)	(0.041)	(0.121)
News on social media	0.052	−0.007	0.017
	(0.215)	(0.038)	(0.110)
Concerned abt. immigration	0.403*	0.235***	0.496***
	(0.195)	(0.035)	(0.102)
High education	−0.792***	−0.192***	−0.626***
	(0.168)	(0.030)	(0.088)
Right-wing	2.179***	0.454***	1.598***
	(0.395)	(0.074)	(0.210)
Age	−0.021***	−0.005***	−0.017***
	(0.006)	(0.001)	(0.003)
Female	1.769***	0.355***	1.268***
	(0.158)	(0.030)	(0.083)
Income	−0.329	−0.443***	−0.782**
	(0.478)	(0.076)	(0.250)
Living in metropolitan area	−0.070	−0.101**	−0.159
	(0.174)	(0.032)	(0.091)
Living in rural area	−0.100	−0.036	−0.100
	(0.200)	(0.038)	(0.106)
Question abt. non-EU immigrants			0.767***
			(0.077)
Constant	0.568	1.048***	0.659*
	(0.562)	(0.112)	(0.303)
Observations	4,670	4,468	9,138
R^2	0.164	0.197	0.165
Adjusted R^2	0.160	0.193	0.163
Residual Std. Error	3.953	0.717	2.890
F Statistic	39.642***	47.391***	75.129***

Note: The dependent variable has been normalised with Yeo-Johnson's transformation. Standard errors calculated with the HC_3 covariance matrix proposed by MacKinnon and White (1985), clustered by country. Country fixed effects included in all models. Significance levels: *p<0.05 **p<0.01; ***p<0.001.

Table A16: Multiple linear regression models (weighted, dependent variables with extreme outliers)

	Dependent variable: error in estimation of		
	non-EU immigrants	asylum seekers	(combined)
	(1)	(2)	(3)
Conspiracy thinking	2.865***	0.446***	1.886***
	(0.491)	(0.091)	(0.252)
Self-confidence	0.690***	0.058	0.489***
	(0.164)	(0.031)	(0.087)
Trust in official statistics	−1.095***	−0.138***	−0.626***
	(0.165)	(0.031)	(0.084)
News on TV	−0.714**	−0.105*	−0.525***
	(0.263)	(0.046)	(0.133)
News on paper	−0.242	−0.038	−0.064
	(0.228)	(0.042)	(0.115)
News on social media	0.047	−0.005	0.020
	(0.213)	(0.039)	(0.106)
Concerned abt. immigration	0.355	0.202***	0.390***
	(0.201)	(0.036)	(0.102)
High education	−0.921***	−0.189***	−0.643***
	(0.166)	(0.030)	(0.085)
Right-wing	2.429***	0.563***	1.813***
	(0.381)	(0.075)	(0.203)
Age	−0.022***	−0.006***	−0.018***
	(0.006)	(0.001)	(0.003)
Female	1.680***	0.395***	1.264***
	(0.159)	(0.030)	(0.081)
Income	−0.621	−0.665***	−1.338***
	(0.462)	(0.078)	(0.235)
Living in metropolitan area	0.044	−0.078*	−0.062
	(0.177)	(0.032)	(0.089)
Living in rural area	0.020	−0.033	−0.058
	(0.200)	(0.037)	(0.101)
Question abt. non-EU immigrants			0.208**
			(0.077)
Constant	0.575	1.055***	0.896**
	(0.601)	(0.111)	(0.300)
Observations	4,748	4,769	9,517
R^2	0.175	0.231	0.174
Adjusted R^2	0.171	0.227	0.171
Residual Std. Error	3.919	0.738	2.819
F Statistic	43.634***	61.816***	83.048***

Note: The dependent variable has been normalised with Yeo-Johnson's transformation. Standard errors calculated with the HC_3 covariance matrix proposed by MacKinnon and White (1985), clustered by country. Country fixed effects included in all models. Significance levels: *p<0.05 **p<0.01; ***p<0.001.

Table A17: Multiple linear regression models (unweighted, dependent variables with extreme outliers)

	Dependent variable: error in estimation of		
	non-EU immigrants	asylum seekers	(combined)
	(1)	(2)	(3)
Conspiracy thinking	2.608***	0.446***	1.886***
	(0.374)	(0.091)	(0.252)
Self-confidence	0.747***	0.058	0.489***
	(0.122)	(0.031)	(0.087)
Trust in official statistics	−0.908***	−0.138***	−0.626***
	(0.120)	(0.031)	(0.084)
News on TV	−0.563**	−0.105*	−0.525***
	(0.189)	(0.046)	(0.133)
News on paper	−0.207	−0.038	−0.064
	(0.173)	(0.042)	(0.115)
News on social media	0.112	−0.005	0.020
	(0.160)	(0.039)	(0.106)
Concerned abt. immigration	0.476**	0.202***	0.390***
	(0.151)	(0.036)	(0.102)
High education	−0.801***	−0.189***	−0.643***
	(0.128)	(0.030)	(0.085)
Right-wing	2.260***	0.563***	1.813***
	(0.310)	(0.075)	(0.203)
Age	−0.020***	−0.006***	−0.018***
	(0.004)	(0.001)	(0.003)
Female	1.687***	0.395***	1.264***
	(0.120)	(0.030)	(0.081)
Income	−0.832**	−0.665***	−1.338***
	(0.321)	(0.078)	(0.235)
Living in metropolitan area	0.135	−0.078*	−0.062
	(0.131)	(0.032)	(0.089)
Living in rural area	0.098	−0.033	−0.058
	(0.145)	(0.037)	(0.101)
Question abt. non-EU immigrants			0.208**
			(0.077)
Constant	0.492	1.055***	0.896**
	(0.442)	(0.111)	(0.300)
Observations	4,748	4,769	9,517
R^2	0.163	0.231	0.174
Adjusted R^2	0.158	0.227	0.171
Residual Std. Error	3.823	0.738	2.819
F Statistic	39.855***	61.816***	83.048***

Note: The dependent variable has been normalised with Yeo-Johnson's transformation. Standard errors calculated with the HC_3 covariance matrix proposed by MacKinnon and White (1985), clustered by country. Country fixed effects included in all models. Significance levels: *p<0.05 **p<0.01; ***p<0.001.

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