**Online Appendix**

**Table A1.** Model fit of multi-group confirmatory factor analysis (MCFA) across 47 countries

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **Model** |  | *X2* | df | Diff. in *X2* | CFI | TLI | RMSEA |
| One-Factor Model Ethnic Intolerance | Scalar Invariance | 11500.258 | 449 | 219.974 | .931 | .958 | .131 |
| Partial Scalar Invariance a | 2065.327 | 165 | P<0.001 | .966 | .977 | .091 |
| Partial Scalar Invariance b | 1431.519 | 161 | . | .976 | .983 | .076 |

The factor-model included “would not like: people of a different race,” “would not like: immigrants,” “would not like: Jews.” “Would not like Gypsies” and “would not like Christians/Muslims” were included initially, but dropped from the model due to measurement non-invariance after inspection of the item-thresholds and model modification indices across countries.b Partial scalar invariance when excluding Turkey.

**Table A2.** Imputation report

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  |  | Observations | |  |
| Variable | **Complete** | **Incomplete** | **Imputed** | **Total** |
| “Would not like as Neighbor: People of a different Race” | 64997 | 2789 | 2789 | 67786 |
| Belief: Personal God | 66909 | 877 | 877 | 67786 |
| Belief: Spirit/Life Force | 66909 | 877 | 877 | 67786 |
| Fundamentalism | 66603 | 1183 | 1183 | 67786 |
| Church Attendance | 66960 | 826 | 826 | 67786 |
| Importance of Religion | 66793 | 993 | 993 | 67786 |
| Sex: female | 67774 | 12 | 12 | 67786 |
| Education: tertiary | 67171 | 615 | 615 | 67786 |
| Education: above primary, below tertiary | 67171 | 615 | 615 | 67786 |
| Right-wing | 62533 | 5253 | 5253 | 67786 |
| Age | 67495 | 291 | 291 | 67786 |

Note: Thirty multiple imputations were carried out using chained equations in STATA. The imputation model accounts for clustering by country. Auxiliary variables: bad health, volunteering. The imputation model includes the interaction terms used in the final models.

**Table A3.** Multi-collinearity diagnostics

|  |  |  |  |
| --- | --- | --- | --- |
| Variable | VIF | Tolerance | Squared |
| Catholic | 2.33 | 0.42 | 0.5706 |
| Protestant | 1.62 | 0.61 | 0.3818 |
| Orthodox | 2.57 | 0.38 | 0.6108 |
| Muslim | 2.10 | 0.47 | 0.523 |
| Other Denomination | 1.13 | 0.88 | 0.1159 |
| Church Attendance | 1.80 | 0.55 | 0.4445 |
| Importance of Religion | 2.00 | 0.50 | 0.5005 |
| Belief: Personal God | 2.47 | 0.40 | 0.5945 |
| Belief: Spirit/Life Force | 1.76 | 0.60 | 0.4307 |
| Fundamentalism | 1.31 | 0.76 | 0.2361 |
| Education: tertiary | 1.99 | 0.50 | 0.4971 |
| Education: above primary, below tertiary | 1.97 | 0.51 | 0.4931 |
| Volunteering | 1.09 | 0.92 | 0.0806 |
| Sex: female | 1.04 | 0.96 | 0.0382 |
| Long-term Unemployment | 1.14 | 0.88 | 0.1191 |
| Age | 1.18 | 0.85 | 0.1492 |
| Right-wing | 1.02 | 1.01 | 0.979 |
| Country-Mean importance of Religion | 2.28 | 0.44 | 0.5614 |
| GDP per capita (log) | 4.67 | 0.21 | 0.7857 |
| Gini Coefficient | 1.64 | 0.60 | 0.3907 |
| Political Stability 1996-2008, Mean | 4.07 | 0.24 | 0.7542 |
| Net migration rate | 1.93 | 0.52 | 0.4806 |
| Mean VIF | 1.93 |  |  |