Title: Appendix C: Regression models, appendix for "The impact of conspiracy belief on democratic culture:

Evidence from Europe" Authors: Maik Herold (1) Date: December 12th, 2024

Note: The material contained herein is supplementary to the article named in the title and published in the Harvard

Kennedy School (HKS) Misinformation Review.

Appendix C: Regression models

Table C1. Relationship between attitudes towards democracy and conspiracy belief (robust linear regression models).

| | Conspiracy belief: immigration | Conspiracy belief: Covid-19 | | |
|--|--------------------------------|-----------------------------|--|--|
| Consider democracy to be important | -0.10 *** | 0.01 | | |
| | (0.02) | (0.02) | | |
| Satisfaction with democracy | -0.10 ** | -0.16 *** | | |
| | (0.03) | (0.03) | | |
| Political trust | -0.20 *** | -0.33 *** | | |
| | (0.03) | (0.04) | | |
| Populism | 0.32 *** | 0.30 *** | | |
| • Control • Control of the Control o | (0.04) | (0.03) | | |
| Political interest | -0.00 | -0.02 *** | | |
| | (0.00) | (0.00) | | |
| Left-right self-positioning | 0.04 *** | 0.02 ** | | |
| 50 The state of th | (0.00) | (0.00) | | |
| Gender (1 = female) | 0.01 | 0.04 ** | | |
| | (0.01) | (0.01) | | |
| Age | 0.00 | 0.01 *** | | |
| - | (0.00) | (0.00) | | |
| Education level (1 = medium) | -0.02 | -0.02 ** | | |
| | (0.01) | (0.01) | | |
| Education level (1 = high) | -0.08 *** | -0.08 *** | | |
| | (0.01) | (0.01) | | |
| Income (1 = medium) | -0.00 | -0.02 | | |
| | (0.01) | (0.01) | | |
| Income (1 = high) | -0.03 ** | -0.05 *** | | |
| 10000 and 100000 and 100000 and 1000000 and 1000000 and 10000000 and 100000000 and 1000000000000000000000000000000000000 | (0.01) | (0.01) | | |
| Place of residence (1 = rural) | 0.02 * | 0.02 * | | |
| | (0.01) | (0.01) | | |
| Place of residence (1 = town) | 0.01 | 0.01 | | |
| | (0.01) | (0.01) | | |
| Place of residence (1 = suburb) | 0.01 | 0.01 | | |
| nountrioussands service of southernoussantspeciates personal College (Auto-2004) (1990) | (0.01) | (0.01) | | |
| Country fixed-effects | X | X | | |
| Constant | 0.36 *** | 0.53 *** | | |
| | (0.05) | (0.06) | | |
| n observations | 16199 | 16199 | | |
| adjusted r ² | 0.22 | 0.24 | | |

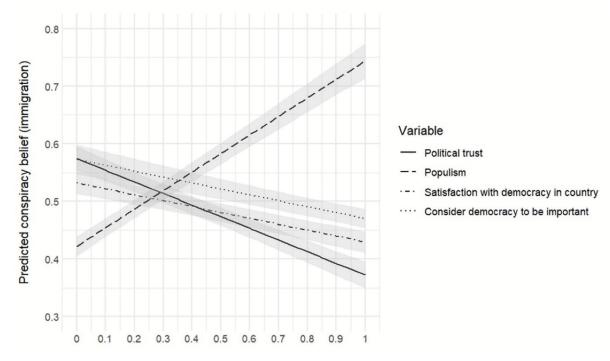


Figure C1. The relationship between attitudes towards democracy and the propensity to belief in an immigration-related conspiracy. Predicted effects based on the robust linear regression models in Table C1 with other variables held constant at their means and country held constant at Germany, n = 16,199 for both models.

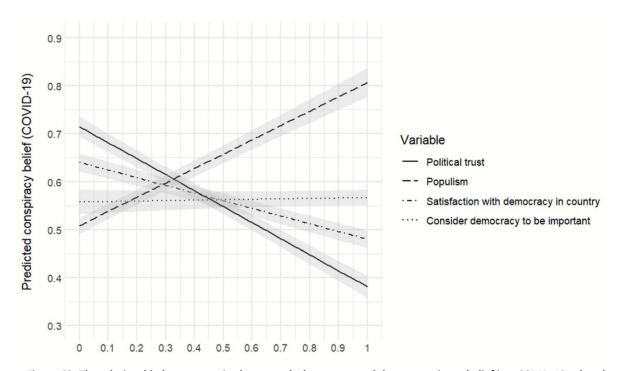


Figure C2. The relationship between attitudes towards democracy and the propensity to belief in a COVID-19-related conspiracy. Predicted effects based on the robust linear regression models in Table C1 with other variables held constant at their means and country held constant at Germany, n = 16,199 for both models.

Table C2. The relationship between conspiracy belief and political efficacy (robust linear regression models).

| | External political efficacy | Internal political efficac | | |
|------------------------------------|-----------------------------|----------------------------|--|--|
| Conspiracy belief: immigration | -0.10 *** | 0.02 | | |
| | (0.02) | (0.01) | | |
| Conspiracy belief: Covid-19 | -0.12 *** | 0.02 | | |
| | (0.02) | (0.01) | | |
| Political interest | 0.01 * | 0.11 *** | | |
| | (0.00) | (0.00) | | |
| Left-right self-positioning | -0.00 | -0.00 | | |
| | (0.00) | (0.00) | | |
| Consider democracy to be important | -0.08 * | 0.08 ** | | |
| | (0.03) | (0.02) | | |
| Satisfaction with democracy | 0.17 *** | -0.03 * | | |
| | (0.02) | (0.01) | | |
| Political trust | 0.10 ** | 0.06 ** | | |
| | (0.02) | (0.02) | | |
| Populism | -0.18 *** | 0.12 *** | | |
| | (0.03) | (0.02) | | |
| Gender (1 = female) | -0.01 | -0.05 ** | | |
| | (0.01) | (0.01) | | |
| age . | -0.00 ** | 0.00 ** | | |
| | (0.00) | (0.00) | | |
| Education level (1 = medium) | 0.01 | 0.01 | | |
| | (0.01) | (0.01) | | |
| ducation level (1 = high) | 0.04 ** | 0.03 * | | |
| , , , | (0.01) | (0.01) | | |
| Income (1 = medium) | 0.00 | -0.00 | | |
| | (0.00) | (0.00) | | |
| Encome $(1 = high)$ | 0.02 * | 0.01 * | | |
| | (0.01) | (0.00) | | |
| Place of residence (1 = rural) | -0.01 | -0.02 * | | |
| | (0.01) | (0.01) | | |
| Place of residence (1 = town) | -0.01 | -0.01 * | | |
| | (0.01) | (0.01) | | |
| Place of residence (1 = suburb) | -0.02 * | -0.02 * | | |
| | (0.01) | (0.01) | | |
| Country fixed-effects | × | X | | |
| Constant | 0.52 *** | -0.03 | | |
| | (0.05) | (0.03) | | |
| n observations | 16199 | 16199 | | |
| adjusted r² | 0.19 | 0.23 | | |

Table C3. Relationship between the tendency to believe in conspiracies and voting intention (robust logistic regression models).

| | Left/far-left | Green | Socialdemocratic | Liberal | Conservative | Right/far-right |
|-------------------------------------|---------------------|---------------------|------------------|----------|--------------------|--------------------|
| - Conspiracy belief: immigration | -0.82 *** | -1.07 *** | -0.04 | -0.06 | -0.21 | 1.79 *** |
| | (0.22) | (0.20) | (0.09) | (0.31) | (0.19) | (0.19) |
| Conspiracy belief: Covid-19 | 0.40 * | -0.19 | -0.26 | -0.60 * | -0.25 | 0.52 *** |
| | (0.18) | (0.26) | (0.14) | (0.25) | (0.20) | (0.15) |
| Political interest | 0.16 ** | 0.13 | -0.09 | 0.05 | -0.05 | 0.12 *** |
| | (0.06) | (0.09) | (0.07) | (0.05) | (0.05) | (0.03) |
| Left-right self-positioning | -0.50 *** | -0.31 *** | -0.36 *** | -0.06 | 0.30 ** | 0.40 *** |
| | (0.04) | (0.05) | (0.03) | (0.06) | (0.09) | (0.05) |
| Consider democracy to be important | | 0.77 *** | -0.15 | 0.12 | 0.80 * | -0.77 *** |
| | (0.12) | (0.17) | (0.29) | (0.69) | (0.32) | (0.11) |
| Satisfaction with democracy | -0.35 | 0.33 | 1.28 ** | -0.11 | -0.11 | 0.33 |
| | (0.33) | (0.33) | (0.45) | (1.04) | (0.64) | (0.73) |
| Political trust | 0.02 | 1.56 *** | 1.87 *** | 1.59 * | 2.06 *** | -1.48 *** |
| TOTTE CALL CTUSE | (0.53) | (0.31) | (0.26) | (0.67) | (0.35) | (0.43) |
| Populism | 1.34 *** | -0.24 | -0.78 *** | 0.43 | -0.67 | -0.20 |
| 1 0 0 4 1 1 3 111 | (0.20) | (0.35) | (0.23) | (0.54) | (0.48) | (0.38) |
| Gender (1 = female) | -0.09 | 0.21 | -0.06 | -0.05 | 0.02 | 0.02 |
| dender (1 = remare) | (0.06) | (0.15) | (0.08) | (0.11) | (0.09) | (0.09) |
| Age | 0.02 | 0.01 | -0.00 | -0.02 | -0.06 *** | 0.06 ** |
| -90 | (0.02) | (0.02) | (0.02) | (0.02) | (0.02) | (0.02) |
| Education level (1 = medium) | -0.06 | 0.12 *** | -0.04 | 0.02 | 0.19 | -0.15 |
| Education level (I = medium) | (0.08) | (0.03) | (0.08) | (0.09) | (0.11) | (0.09) |
| Education level (1 = high) | -0.09 | 0.27 | -0.22 ** | 0.26 | 0.32 ** | -0.47 *** |
| Education level (1 = migh) | (0.18) | (0.16) | (0.08) | (0.16) | (0.12) | (0.07) |
| Income (1 = medium) | -0.13 ** | 0.16) | 0.13 | 0.02 | 0.18 | 0.07) |
| income (i = medium) | | | | | | |
| T (1 hi-h) | (0.04) -0.41 *** | (0.13) | (0.09) | (0.04) | (0.11) 0.43 *** | (0.08) |
| Income (1 = high) | 100 E 100 E 100 E | -0.06 | 0.15 | 0.29 | | -0.16 |
| nlfid (11) | (0.10) | (0.12) -0.30 *** | (0.10) | (0.17) | (0.09) -0.04 | (0.13) 0.33 *** |
| Place of residence (1 = rural) | 0.11 | | -0.26 *** | 0.05 | | |
| -1 C '1 (1 - · · · ·) | (0.12) | (0.07) | (0.07) | (0.17) | (0.11) | (0.07) |
| Place of residence (1 = town) | 0.12 | -0.35 *** | -0.08 | 0.03 | -0.08 | 0.24 *** |
| -1 (1 | (0.08) | (0.11) | (0.07) | (0.06) | (0.07) | (0.06) |
| Place of residence (1 = suburb) | 0.22 *** | -0.10 | 0.01 | 0.13 | -0.20 * | 0.15 |
| | (0.05) | (0.17) | (0.09) | (0.10) | (0.09) | (0.08) |
| Country fixed-effects | X | X | X | X | X | X |
| Constant | -18.61 *** | -20.05 *** | -18.76 *** | -1.32 * | -3.45 *** | -5.89 *** |
| | (1.25) | (1.20) | (1.21) | (0.59) | (0.91) | (0.50) |
| n observations | 13732 | 13732 | 13732 | 13732 | 13732 | 13732 |
| Log-likelihood | -2316.90 | -1442.95 | -3397.53 | -4050.26 | -4414.44 | -5362.05 |
| AIC | 4689.79 | 2941.91 | 6851.06 | 8156.52 | 8884.87 | 10780.09 |
| BIC | 4900.56 | 3152.68 | 7061.83 | 8367.29 | 9095.64 | 10990.86 |
| Pseudo-R ² (McFadden's) | 0.37 | 0.35 | 0.30 | 0.22 | 0.18 | 0.30 |

Table C4. Relationship between conspiracy belief and different forms of place-based identity (robust linear regression models).

| Feel connected with | town or city | region | country | Europe | |
|------------------------------------|--------------|----------|-----------|-----------|--|
| Conspiracy belief: immigration | 0.02 | 0.03 * | 0.04 ** | -0.07 *** | |
| | (0.01) | (0.01) | (0.01) | (0.01) | |
| Conspiracy belief: Covid-19 | 0.05 *** | 0.07 *** | 0.04 *** | 0.01 | |
| | (0.01) | (0.01) | (0.01) | (0.02) | |
| Political interest | 0.02 *** | 0.01 *** | 0.02 ** | 0.01 *** | |
| | (0.00) | (0.00) | (0.00) | (0.00) | |
| Left-right self-positioning | 0.00 | 0.00 ** | 0.01 * | -0.01 | |
| | (0.00) | (0.00) | (0.00) | (0.00) | |
| Consider democracy to be important | 0.13 *** | 0.09 ** | 0.13 *** | 0.10 * | |
| | (0.02) | (0.02) | (0.02) | (0.04) | |
| Satisfaction with democracy | 0.05 *** | 0.05 *** | 0.16 *** | 0.06 | |
| | (0.01) | (0.01) | (0.02) | (0.05) | |
| Political trust | 0.26 *** | 0.30 *** | 0.32 *** | 0.55 *** | |
| | (0.02) | (0.02) | (0.03) | (0.02) | |
| Populism | -0.03 | -0.01 | -0.05 ** | 0.03 | |
| • | (0.03) | (0.02) | (0.01) | (0.03) | |
| Gender (1 = female) | 0.01 | 0.01 | 0.01 | 0.02 * | |
| | (0.01) | (0.01) | (0.01) | (0.01) | |
| Age | 0.00 | 0.00 | 0.00 | -0.01 * | |
| - | (0.00) | (0.00) | (0.00) | (0.00) | |
| Education level (1 = medium) | 0.00 | -0.01 | -0.01 *** | 0.00 | |
| | (0.00) | (0.01) | (0.00) | (0.01) | |
| Education level $(1 = high)$ | -0.01 | -0.03 ** | -0.02 ** | 0.02 | |
| | (0.01) | (0.01) | (0.00) | (0.01) | |
| Income $(1 = medium)$ | 0.03 *** | 0.02 ** | 0.00 | -0.00 | |
| | (0.01) | (0.00) | (0.00) | (0.01) | |
| Income $(1 = high)$ | 0.03 ** | 0.01 | -0.00 | 0.01 | |
| | (0.01) | (0.01) | (0.01) | (0.01) | |
| Place of residence (1 = rural) | -0.01 | -0.00 | -0.00 | -0.04 ** | |
| | (0.01) | (0.01) | (0.01) | (0.01) | |
| Place of residence $(1 = town)$ | -0.02 * | -0.01 | -0.00 | -0.03 *** | |
| | (0.01) | (0.00) | (0.01) | (0.01) | |
| Place of residence $(1 = suburb)$ | -0.04 ** | -0.02 ** | -0.01 | -0.01 | |
| | (0.01) | (0.00) | (0.01) | (0.01) | |
| Country fixed-effects | X | X | X | X | |
| Constant | 0.22 *** | 0.23 *** | 0.15 *** | 0.31 *** | |
| | (0.03) | (0.03) | (0.02) | (0.04) | |
| n observations | 16199 | 16199 | 16199 | 16199 | |
| adjusted r ² | 0.10 | 0.10 | 0.20 | 0.26 | |

Table C5. Relationship between the tendency to believe in conspiracies and different forms of political participation (robust logistic regression models), Part 1.

| | Private setting | Public disc. | Social network | Polit. party | Wear a badge |
|---|-----------------|------------------|----------------|--------------|--------------|
| Conspiracy belief: immigration | -0.38 *** | -0.03 | -0.09 | -0.02 | -0.24 |
| | (0.09) | (0.12) | (0.07) | (0.12) | (0.14) |
| Conspiracy belief: Covid-19 | -0.17 * | 0.27 * | 0.08 | 0.22 * | -0.03 |
| | (0.09) | (0.13) | (0.08) | (0.10) | (0.18) |
| Political interest | 0.51 *** | 0.73 *** | 0.69 *** | 0.84 *** | 0.69 *** |
| | (0.05) | (0.04) | (0.03) | (0.05) | (0.07) |
| Left-right self-positioning | -0.03 ** | -0.02 | -0.02 | -0.03 * | -0.07 ** |
| | (0.01) | (0.01) | (0.01) | (0.01) | (0.02) |
| Consider democracy to be important | 1.35 *** | -0.06 | 0.37 ** | -0.56 * | -0.25 |
| | (0.15) | (0.19) | (0.12) | (0.22) | (0.26) |
| Satisfaction with democracy | -0.39 *** | -0.25 | -0.46 *** | -0.25 | -0.19 * |
| Andread School School Santania (Andread School Santania School Santania School Santania School Santania Santania School Santania | (0.09) | (0.14) | (0.09) | (0.18) | (0.08) |
| Political trust | -0.27 | 0.31 | -0.25 | 0.86 *** | 0.90 *** |
| | (0.21) | (0.23) | (0.19) | (0.22) | (0.17) |
| Populism | 0.24 | 0.33 | 1.20 *** | 0.20 | 0.80 ** |
| | (0.14) | (0.23) | (0.11) | (0.39) | (0.24) |
| Gender (1 = female) | 0.12 ** | -0.29 *** | -0.11 | -0.28 * | -0.08 |
| , | (0.04) | (0.06) | (0.06) | (0.11) | (0.05) |
| age | 0.00 | -0.02 | -0.01 | -0.03 | -0.02 |
| -9- | (0.01) | (0.02) | (0.01) | (0.02) | (0.02) |
| Education level (1 = medium) | 0.20 ** | 0.15 * | -0.07 | -0.05 | 0.09 |
| added from rever (1 = medium) | (0.07) | (0.07) | (0.06) | (0.10) | (0.11) |
| Education level (1 = high) | 0.39 *** | 0.48 *** | 0.02 | 0.42 ** | 0.28 * |
| ducation rever (1 = mgn) | (0.10) | (0.09) | (0.08) | (0.14) | (0.11) |
| Income (1 = medium) | 0.18 ** | -0.13 * | -0.06 | -0.11 | -0.18 ** |
| income (1 = med rum) | (0.06) | (0.06) | (0.04) | (0.08) | (0.06) |
| Income (1 = high) | 0.35 *** | 0.03 | -0.12 ** | -0.02 | -0.05 |
| theome (1 - mgh) | (0.10) | (0.08) | (0.04) | (0.12) | (0.10) |
| Place of residence (1 = rural) | 0.06 | -0.04 | -0.08 | 0.13 * | -0.08 |
| race of residence (1 = rural) | (0.05) | (0.07) | (0.07) | (0.06) | (0.16) |
| Place of residence (1 = town) | 0.02 | 0.03 | -0.01 | 0.17 | -0.09 |
| race of residence (I = town) | (0.06) | | (0.04) | (0.09) | (0.08) |
| Place of mosidones (1 - subumb) | | (0.07) 0.17 * | | 200 00000 | |
| Place of residence (1 = suburb) | -0.03 | | 0.07 | 0.08 | 0.04 |
| Country fixed-effects | (0.08) X | (0.09) X | (0.08) X | (0.10) X | (0.07) X |
| iounery rixed erreces | ^ | ~ | ~ | | |
| Constant | -2.10 *** | -3.49 *** | -2.85 *** | -4.92 *** | -3.98 *** |
| | (0.25) | (0.38) | (0.26) | (0.45) | (0.60) |
| observations | 16199 | 16199 | 16199 | 16199 | 16199 |
| .og-likelihood | -9729.64 | -5750.06 | -8257.74 | -3742.60 | -3795.21 |
| AIC | 19515.29 | 11556.13 | 16571.48 | 7541.20 | 7646.42 |
| BIC | 19730.68 | 11771.52 | 16786.88 | 7756.60 | 7861.82 |
| Pseudo-R² (McFadden's) | 0.10 | 0.11 | 0.10 | 0.13 | 0.11 |

Table C5. Relationship between the tendency to believe in conspiracies and different forms of political participation (robust logistic regression models), Part 2.

| | Contact politician | Demonstration | Petition | Election | Boycott | None |
|------------------------------------|--------------------|---------------|-----------------|-------------|-------------|-------------------|
| Conspiracy belief: immigration | 0.05 | -0.57 *** | -0.42 *** | -0.26 ** | -0.69 *** | 0.18 |
| | (0.09) | (0.11) | (0.08) | (0.09) | (0.14) | (0.11) |
| Conspiracy belief: Covid-19 | 0.08 | 0.17 | 0.00 | -0.35 *** | -0.24 * | -0.02 |
| | (0.09) | (0.13) | (0.10) | (0.07) | (0.12) | (0.13) |
| Political interest | 0.62 *** | 0.53 *** | 0.40 *** | 0.47 *** | 0.47 *** | -0.87 *** |
| | (0.05) | (0.03) | (0.02) | (0.03) | (0.03) | (0.04) |
| eft-right self-positioning | 0.01 | -0.15 *** | -0.08 *** | -0.01 | -0.05 ** | 0.02 |
| | (0.01) | (0.03) | (0.01) | (0.01) | (0.02) | (0.01) |
| Consider democracy to be important | -0.02 | 0.51 *** | 1.34 *** | 1.38 *** | 1.08 *** | -0.96 *** |
| | (0.26) | (0.15) | (0.16) | (0.13) | (0.21) | (0.12) |
| Satisfaction with democracy | -0.08 | -0.56 *** | -0.41 ** | -0.53 *** | -0.05 | 0.46 ** |
| , | (0.16) | (0.13) | (0.13) | (0.15) | (0.12) | (0.14) |
| Political trust | 0.20 | -0.53 *** | -0.43 * | 0.64 *** | -0.56 *** | -0.53 ** |
| | (0.23) | (0.13) | (0.17) | (0.10) | (0.17) | (0.18) |
| Populism | 0.34 * | 0.60 *** | 0.59 *** | 0.32 *** | 0.85 *** | -0.60 ** |
| | (0.17) | (0.14) | (0.15) | (0.08) | (0.13) | (0.19) |
| Gender (1 = female) | -0.23 *** | -0.05 | 0.21 * | 0.04 | 0.03 | -0.02 |
| Jenuer (1 = Temare) | (0.04) | (0.08) | (0.10) | (0.04) | (0.05) | (0.07) |
| ge | 0.01 | -0.02 | 0.01 | 0.02 | 0.04 *** | 0.02 * |
| · · | (0.01) | (0.01) | (0.01) | (0.01) | (0.01) | (0.01) |
| Education level (1 = medium) | 0.15 * | -0.00 | 0.23 *** | 0.24 *** | 0.20 *** | -0.34 *** |
| ducation level (1 = medium) | (0.07) | (0.09) | (0.04) | (0.06) | (0.05) | (0.04) |
| ducation level (1 = high) | 0.38 *** | 0.24 *** | 0.33 *** | 0.29 *** | 0.50 *** | -0.47 *** |
| ducation level (1 = mgm) | (0.05) | (0.06) | (0.08) | (0.08) | (0.06) | (0.07) |
| Income (1 = medium) | -0.08 | 0.10 | 0.12 | 0.29 *** | 0.05 | -0.24 ** |
| income (I = medium) | (0.06) | (0.06) | (0.07) | (0.04) | (0.08) | (0.07) |
| Income (1 = high) | 0.04 | 0.16 * | 0.14 | 0.45 *** | 0.21 * | -0.42 ** |
| income (I = IIIgn) | (0.09) | (0.08) | (0.08) | (0.04) | (0.09) | (0.12) |
| Place of residence (1 = rural) | 0.01 | -0.42 *** | 0.06 | 0.16 ** | -0.16 * | 0.00 |
| race of residence (I = rural) | (0.06) | (0.08) | (0.06) | (0.05) | (0.07) | (0.07) |
| Place of residence (1 = town) | 0.03 | -0.27 *** | -0.01 | 0.09 ** | -0.20 *** | -0.14 ** |
| race of residence (I = town) | (0.07) | (0.08) | | (0.03) | (0.06) | |
| Place of residence (1 = suburb) | 0.10 | -0.11 | (0.05) -0.02 | 0.05 | 0.03 | (0.05) -0.20 * |
| race of residence (I = Suburb) | | | | | | |
| country fixed-effects | (0.09) X | (0.10) X | (0.06) X | (0.07) X | (0.06) X | (0.08) X |
| | | | | | | |
| Constant | -4.61 *** | -1.57 *** | -1.85 *** | -2.43 *** | -3.83 *** | 0.57 |
| | (0.40) | (0.27) | (0.30) | (0.29) | (0.24) | (0.34) |
| observations | 16199 | 16199 | 16199 | 16199 | 16199 | 16199 |
| .og-likelihood | -4728.68 | -7182.66 | -10252.97 | -8852.65 | -8113.00 | -4619.08 |
| IC | 9513.37 | 14421.32 | 20561.94 | 17761.29 | 16282.00 | 9294.16 |
| BIC | 9728.76 | 14636.72 | 20777.33 | 17976.69 | 16497.40 | 9509.55 |
| Pseudo-R ² (McFadden's) | 0.08 | 0.12 | 0.08 | 0.15 | 0.11 | 0.17 |