## Supplementary Materials (Online Appendix 1)

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Table A1: Percentage of People that Endorse a Specific Conspiracy Theory per Country

| Item |  | France | Sweden | Germany | Great <br> Britain | Italy | Portugal | Poland | Hungary | United States |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A | Even though we live in what's called a democracy a few people will always run things in this country anyway. | 49.9 | 31.4 | 39.1 | 44.6 | 49.2 | 65.8 | 46.0 | 60.4 | 38.3 |
| B | Secret plots that harm the nation are more common in this country than in other countries. | 8.6 | 3.2 | 5.4 | 6.6 | 13.5 | 19.2 | 24.0 | 8.3 | 14.9 |
| C | Humans have made contact with aliens and this fact has been deliberately hidden from the public. | 8.2 | 4.6 | 4.6 | 8.5 | 13.6 | 10.1 | 8.6 | 15.3 | 14.1 |
| D | The AIDS virus was created and spread around the world on purpose by a secret group or organisation. | 13.3 | 2.1 | 5.1 | 3.6 | 7.5 | 8.1 | 7.3 | 8.9 | 8.3 |
| E | Regardless of who is officially in charge of governments and other organisations, there is a single group of people who secretly control events and rule the world together. | 20.0 | 12.1 | 18.6 | 13.6 | 28.9 | 41.9 | 28.9 | 25.2 | 17.2 |
| F | The idea of man-made global warming is a hoax that was invented to deceive people. | 7.3 | 8.8 | 7.6 | 6.6 | 6.4 | 4.0 | 11.1 | 8.3 | 18.1 |
| G | The government is deliberately hiding the truth about how many immigrants really live in this country. | 34.4 | 29.4 | 34.7 | 29.6 | 19.7 | 12.8 | 20.9 | 48.4 | 22.2 |
| H | The truth about the harmful effects of vaccines is being deliberately hidden from the public. | 27.9 | 13.0 | 17.1 | 9.7 | 13.6 | 10.3 | 14.8 | 22.6 | 15.5 |
| I | Muslim immigration to this country is part of a bigger plan to make Muslims a majority of this country's population. | 20.1 | 24.1 | 20.0 | 17.7 | 17.4 | 9.5 | 18.9 | 19.8 | 16.0 |
| J | The official account of the Nazi Holocaust is a lie and the number of Jews killed by the Nazis during World War II has been exaggerated on purpose. | 3.9 | 3.5 | NA | 1.5 | 5.0 | 2.7 | 5.5 | 8.6 | 3.3 |

Note: N=11.523 NA=Not Available. These are unweighted scores.

Table A2: Number of Specific Conspiracy Theory Statements that People Believe in Expressed in Percentages per Country

| Country | $\mathbf{0}$ | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ | $\mathbf{7}$ | $\mathbf{8}$ | $\mathbf{9}$ | $\mathbf{1 0}$ |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| France | 26.0 | 24.2 | 16.3 | 13.6 | 10.4 | 5.1 | 2.6 | 1.3 | 0.2 | 0.1 | 0.2 |
| Sweden | 47.7 | 17.9 | 11.4 | 10.8 | 6.6 | 2.4 | 2.1 | 0.8 | 0.3 | 0 | 0 |
| Germany | 35.1 | 24.2 | 16.3 | 12.6 | 5.9 | 3.1 | 1.7 | 0.7 | 0.3 | 0.1 | 0 |
| Great <br> Britain | 40.2 | 23.6 | 12.9 | 11.1 | 6.3 | 3.0 | 1.7 | 0.7 | 0.2 | 0.2 | 0 |
| Italy | 27.6 | 28.2 | 15.9 | 13.7 | 7.7 | 2.5 | 2.3 | 1.0 | 0.4 | 0.4 | 0.3 |
| Portugal | 20.4 | 27.0 | 23.4 | 15.9 | 7.6 | 3.0 | 2.0 | 0.4 | 0.1 | 0.1 | 0.1 |
| Poland | 27.6 | 24.0 | 17.6 | 13.4 | 8.4 | 4.2 | 2.3 | 1.3 | 0.9 | 0.1 | 0.1 |
| Hungary | 15.1 | 23.6 | 23.3 | 17.9 | 9.0 | 5.5 | 3.2 | 1.1 | 0.6 | 0.4 | 0.3 |
| United <br> States | 35.5 | 23.6 | 13.2 | 11.4 | 6.7 | 5.3 | 2.0 | 0.8 | 0.7 | 0.6 | 0.2 |

Note: $N=11.523$ Please note that within Germany for legal reasons survey item J was not asked and thus the scores for Germany are based on respondents' belief in 9 conspiracy theories. These are unweighted scores.

Table A3: Trust in Public Figures Scale (All Countries Combined)

| Individual Items |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Items | Labels | Reverse <br> Coded | Mean | $\mathrm{H}_{\mathrm{i}}$ | Z | Double <br> Monotonous |
| 1 | Senior of officials of the European Union | Y | 1.99 | . 45644 | 91.1433 | Y |
| 2 | Senior officials of the US government | Y | 1.77 | . 51102 | 97.2831 | Y |
| 3 | Government ministers in my country | Y | 1.91 | . 50460 | 100.4378 | Y |
| 4 | Religious leaders | Y | 1.93 | . 40925 | 81.7559 | Y |
| 5 | Military leaders in my country | Y | 2.51 | . 52088 | 98.4868 | Y |
| 6 | People who run large companies | Y | 2.07 | . 50334 | 98.2410 | Y |
| Scale |  |  |  |  |  |  |
| H and Z |  |  |  | . 48281 | 163.4078 |  |
| Rho | 0.82 |  |  |  |  |  |

Note: List-wise deletion of missing cases, N=9603. Method: Mokken Scale Analysis (Mokken 1971).

## Figure 1 Scree Plots Common Factor Analyses (Table 2 Manuscript)







Table A4: Overview Communalities Specific Conspiracy Theory Items People Believe In

| Country | A | B | C | D | E | F | H | I |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| Sweden | .501 | .504 | .434 | .630 | .550 | .529 | .447 | .628 |
| France | .328 | .302 | .338 | .418 | .381 | .386 | .399 | .360 |
| Germany | .267 | .193 | .370 | .440 | .460 | .352 | .356 | .417 |
| Portugal | .303 | .247 | .291 | .405 | .421 | .448 | .275 | .395 |
| Poland | .189 | .236 | .301 | .525 | .420 | .341 | .348 | .363 |
| Great Britain | .339 | .385 | .399 | .521 | .508 | .497 | .399 | .423 |
| Italy | .266 | .266 | .396 | .578 | .382 | .313 | .471 | .384 |
| Hungary | .211 | .315 | .347 | .561 | .446 | .299 | .333 | .275 |
| United States | .347 | .434 | .310 | .437 | .462 | .583 | .438 | .636 |
| All | .258 | .251 | .311 | .469 | .411 | .357 | .352 | .356 |

Note: Method: Common Factor Analysis extracting one factor using tetrachoric correlations. See for construction tetrachoric correlation matrix Lorenzo-Seva and Ferrando, 2012. Extraction Method Unweighted Least Squares. Communality scores should be interpreted as the extent to which individual variation in responses to that item can be understood as emanating from generic conspiracy thinking.

Figure 2: Frequency Distribution Conspiracy Thinking Per Country
Frequency Distribution Conspiracy Thinking Per Country

Sweden


Portugal


Italy


France


Poland


Hungary


Germany


Great Britain


United States


Table A5: Distribution Dependent Variable Conspiracy Thinking Per Country

|  | Mean | Std. Dev. | Skewness | Kurtosis |
| :--- | :---: | :---: | :---: | :---: |
| Sweden | .709 | .987 | 1.490 | 4.718 |
| France | .941 | .934 | 1.089 | 4.000 |
| Germany | .679 | .811 | 1.478 | 5.321 |
| Portugal | .970 | .805 | .866 | 3.826 |
| Poland | .644 | .694 | 1.354 | 5.001 |
| Great Britain | .694 | .866 | 1.553 | 5.517 |
| Italy | .881 | .934 | 1.421 | 5.315 |
| Hungary | .732 | .694 | 1.413 | 5.489 |
| United States | .942 | 1.086 | 1.338 | 4.669 |

Table A6: Estimation Intraclass Correlation Coefficient

|  | Model 1 |
| :--- | :---: |
| Sweden | $-.290^{* *}$ |
|  | $(.047)$ |
| France | -.080 |
|  | $(.047)$ |
| Germany | $-.307^{* *}$ |
|  | $(.039)$ |
| Portugal | -.040 |
|  | $(.044)$ |
| Poland | $-.386^{* *}$ |
|  | $(.045)$ |
| Great Britain | $-.305^{* *}$ |
|  | $(.074)$ |
| Italy | $-.155^{* *}$ |
|  | $(.044)$ |
| Hungary | $-.282^{* *}$ |
|  | $(.045)$ |
| Constant | $1.064^{* *}$ |
|  | $(.032)$ |
| Adjusted R2 | .020 |
| AIC | 17937.040 |

Note: N=6926 Method is Fixed effects OLS regression* significant at $0.05{ }^{* *}$ significant at 0.01 . United States is the baseline in the model. $R^{2}$ equals the interclass correlation coefficient

## Table A7: Robustness Test Using a Larger Sample

This table is similar to Table 2 in the manuscript, with exception that the variables Newspapers, Nonassociated Website/Blog and Social Media are not included. The variables Newspapers, Nonassociated Website/Blog and Social Media contain the most missing values. Similar results are found when the model is run on a larger sample, namely 8168 instead of 6926 observations.

|  | Model 1 | Model 2 | Model 3 | Model 4 |
| :--- | :---: | :---: | :---: | :---: |
| Individual Characteristics |  |  |  |  |
| Male | $.092^{* *}$ | $.089^{* *}$ | $.093^{* *}$ | .047 |
|  | $(.020)$ | $(.019)$ | $(.019)$ |  |
| Unemployed | $.042^{\circ}$ | .035 | $.049^{*}$ | .024 |
|  | $(.022)$ | $(.021)$ | $(.022)$ |  |
| Unmarried | -.013 | -.021 | -.026 | -.013 |
|  | $(.021)$ | $(.020)$ | $(.020)$ |  |
| Secondary | -.051 | -.034 | -.024 | -.011 |
|  | $(.043)$ | $(.041)$ | $(.041)$ |  |
| Tertiary | $-.173^{* *}$ | $-.137^{* *}$ | $-.121^{* *}$ | -.059 |
|  | $(.043)$ | $(.041)$ | $(.041)$ |  |
| Between 25-35 | .071 | .015 | .028 | .010 |
|  | $(.044)$ | $(.042)$ | $(.042)$ |  |
| Between 35-45 | $.144^{* *}$ | $.070^{\circ}$ | $.081^{\circ}$ | .030 |
|  | $(.044)$ | $(.042)$ | $(.042)$ |  |
| Between 45-55 | $.154^{* *}$ | $.076^{\circ}$ | $.078^{\circ}$ | .030 |
|  |  | $(.044)$ | $(.042)$ | $(.042)$ |


| Poland |  |  | $-.417^{* *}$ <br> $(.043)$ | -.121 |
| :--- | :--- | :--- | :---: | :---: |
| Great Britain |  |  | $-.243^{* *}$ <br> $(.039)$ | -.092 |
| Italy |  |  | $-.175^{* *}$ <br> $(.044)$ | -.052 |
| Hungary |  |  | $-.362^{* *}$ | -.108 |
|  |  |  | $(.043)$ |  |
| Constant | $.788^{* *}$ | $.927^{* *}$ | $1.136^{* *}$ <br> $(.079)$ |  |
| Adjusted R2 | .011 | $.069)$ | .100 | .120 |
| AIC | 21250.218 | 20492.939 | 20335.714 |  |

Note: $N=8168$. Method is Fixed Effects OLS Regression Models. Table displays for model 1 to 3 unstandardized regression coefficients. The standard errors are in parentheses. ${ }^{\circ}$ significant at 0.10. *significant at 0.05. ${ }^{* *}$ significant at 0.01 . For age under 24 is the reference category. For education primary is the reference category. For ideological position leftwing is the reference category. For the country dummies the United States is the reference category. Model 4 displays the $x$-standardized regression coefficients of Model 3, which means the $x$-variables expressed in standard deviations and the $y$-variable in its original units. $X$-standardized regression coefficients show the relative importance of the independent variables.

Table A8: Jackknife Sample Sensitivity Analysis For Including/Excluding Specific Countries

To test to what extent the findings presented are sensitive to the inclusion or exclusion of countries in our statistical analysis, we conducted a jackknife procedure. The figures displayed are based on the models presented in this table. The graphs display for each variable the coefficients and confidence intervals when one country is excluded from the analysis. These figures demonstrate that the estimated coefficients for the nine countries are not significantly different between each other at alpha is 0.05 . Consequently, we are able to conclude that the findings presented are robust and not driven by a particular country.

|  | All countries (Model 3) | Without Sweden | Without France | Without Germany | Without Portugal | Without Poland | Without <br> Great <br> Britain | Without Italy | Without Hungary | Without United States |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Individual Characteristics |  |  |  |  |  |  |  |  |  |  |
| Male | $\begin{aligned} & .092^{* *} \\ & (.021) \end{aligned}$ | $\begin{aligned} & .093^{* *} \\ & (.021) \end{aligned}$ | $\begin{aligned} & .104^{* *} \\ & (.021) \\ & \hline \end{aligned}$ | $\begin{aligned} & .093 * * \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & .085^{* *} \\ & (.022) \\ & \hline \end{aligned}$ | $\begin{aligned} & .091^{* *} \\ & (.022) \end{aligned}$ | $\begin{aligned} & .090^{* *} \\ & (.021) \\ & \hline \end{aligned}$ | $\begin{aligned} & .100^{* *} \\ & (.022) \\ & \hline \end{aligned}$ | $\begin{aligned} & .101^{* *} \\ & (.022) \end{aligned}$ | $\begin{aligned} & .079 * * \\ & (.021) \end{aligned}$ |
| Unemployed | $\begin{aligned} & .051^{*} \\ & (.024) \end{aligned}$ | $\begin{aligned} & .047^{\circ} \\ & (.025) \end{aligned}$ | $\begin{aligned} & .057^{*} \\ & (.024) \end{aligned}$ | $\begin{gathered} .043 \\ (.028) \\ \hline \end{gathered}$ | $\begin{aligned} & .049^{\circ} \\ & (.026) \end{aligned}$ | $\begin{aligned} & .066^{*} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .044^{\circ} \\ & (.024) \end{aligned}$ | $\begin{aligned} & .057^{*} \\ & \text { (.026) } \end{aligned}$ | $\begin{aligned} & .053^{*} \\ & (.026) \end{aligned}$ | $\begin{aligned} & .042^{\circ} \\ & (.025) \end{aligned}$ |
| Unmarried | $\begin{gathered} -.033 \\ (.021) \end{gathered}$ | $\begin{aligned} & -.031 \\ & (.022) \end{aligned}$ | $\begin{aligned} & -.034 \\ & (.022) \end{aligned}$ | $\begin{aligned} & -.042 \\ & (.025) \end{aligned}$ | $\begin{aligned} & -.040^{\circ} \\ & (.023) \end{aligned}$ | $\begin{aligned} & -.035 \\ & (.023) \end{aligned}$ | $\begin{gathered} -.032 \\ (.022) \end{gathered}$ | $\begin{gathered} -.030 \\ (.022) \end{gathered}$ | $\begin{gathered} -.034 \\ (.023) \end{gathered}$ | $\begin{gathered} -.022 \\ (.022) \end{gathered}$ |
| Secondary | $\begin{gathered} .014 \\ (.046) \end{gathered}$ | $\begin{gathered} -.040 \\ (.053) \end{gathered}$ | $\begin{gathered} .031 \\ (.048) \end{gathered}$ | $\begin{gathered} -.017 \\ (.051) \\ \hline \end{gathered}$ | $\begin{gathered} .027 \\ (.048) \end{gathered}$ | $\begin{gathered} .024 \\ (.048) \end{gathered}$ | $\begin{gathered} .030 \\ (.046) \end{gathered}$ | $\begin{gathered} .025 \\ (.051) \end{gathered}$ | $\begin{gathered} .022 \\ (.048) \end{gathered}$ | $\begin{gathered} .009 \\ (.046) \end{gathered}$ |
| Tertiary | $\begin{aligned} & -.075 \\ & (.046) \end{aligned}$ | $\begin{gathered} -.121 \\ (.053) \end{gathered}$ | $\begin{aligned} & -.051^{*} \\ & (.047) \end{aligned}$ | $\begin{aligned} & -.128 \\ & (.051) \end{aligned}$ | $\begin{aligned} & -.064 \\ & (.048) \end{aligned}$ | $\begin{aligned} & -.071 \\ & (.048) \end{aligned}$ | $\begin{aligned} & -.058 \\ & (.046) \end{aligned}$ | $\begin{aligned} & -.071 \\ & (.051) \end{aligned}$ | $\begin{aligned} & -.059 \\ & (.048) \end{aligned}$ | $\begin{aligned} & -.062 \\ & (.046) \end{aligned}$ |
| Between 25-35 | $\begin{gathered} .011 \\ (.045) \end{gathered}$ | $\begin{gathered} .021 \\ (.046) \end{gathered}$ | $\begin{gathered} -.003 \\ (.046) \end{gathered}$ | $\begin{gathered} -.004 \\ (.051) \end{gathered}$ | $\begin{gathered} .003 \\ (.049) \end{gathered}$ | $\begin{gathered} -.004 \\ (.048) \end{gathered}$ | $\begin{gathered} .017 \\ (.045) \end{gathered}$ | $\begin{gathered} .026 \\ (.047) \end{gathered}$ | $\begin{gathered} .040 \\ (.049) \end{gathered}$ | $\begin{gathered} -.003 \\ (.046) \end{gathered}$ |
| Between 35-45 | $\begin{gathered} .074 \\ (.044) \\ \hline \end{gathered}$ | $\begin{aligned} & .081^{\circ} \\ & (.046) \\ & \hline \end{aligned}$ | $\begin{gathered} .068 \\ (.046) \\ \hline \end{gathered}$ | $\begin{gathered} .062 \\ (.051) \\ \hline \end{gathered}$ | $\begin{gathered} .075 \\ (.048) \\ \hline \end{gathered}$ | $\begin{gathered} .070 \\ (.048) \\ \hline \end{gathered}$ | $\begin{gathered} .078 \\ (.045) \\ \hline \end{gathered}$ | $\begin{aligned} & .065^{\circ} \\ & (.047) \\ & \hline \end{aligned}$ | $\begin{aligned} & .118^{*} \\ & (.049) \end{aligned}$ | $\begin{gathered} .047 \\ (.046) \\ \hline \end{gathered}$ |
| Between 45-55 | $\begin{aligned} & .079^{\circ} \\ & (.044) \\ & \hline \end{aligned}$ | $\begin{aligned} & .096^{*} \\ & (.046) \end{aligned}$ | $\begin{aligned} & .084^{\circ} \\ & (.046) \end{aligned}$ | $\begin{gathered} .082 \\ (.051) \end{gathered}$ | $\begin{gathered} .073 \\ (.048) \\ \hline \end{gathered}$ | $\begin{aligned} & .081^{\circ} \\ & (.048) \end{aligned}$ | $\begin{gathered} .084 \\ (.045) \\ \hline \end{gathered}$ | $\begin{aligned} & .064^{*} \\ & (.047) \end{aligned}$ | $\begin{aligned} & .106^{*} \\ & (.048) \\ & \hline \end{aligned}$ | $\begin{gathered} .045 \\ (.046) \end{gathered}$ |
| Over 55 | $\begin{aligned} & .102^{* *} \\ & (.041) \\ & \hline \end{aligned}$ | $\begin{aligned} & .110^{* *} \\ & (.042) \\ & \hline \end{aligned}$ | $\begin{aligned} & .093^{*} \\ & (.042) \\ & \hline \end{aligned}$ | $\begin{gathered} .085 \\ (.047) \\ \hline \end{gathered}$ | $\begin{aligned} & .084^{\circ} \\ & (.044) \end{aligned}$ | $\begin{aligned} & .107^{*} \\ & (.044) \end{aligned}$ | $\begin{aligned} & \hline .116^{*} \\ & (.041) \\ & \hline \end{aligned}$ | $\begin{aligned} & .099^{*} \\ & (.043) \end{aligned}$ | $\begin{aligned} & .140^{* *} \\ & (.045) \\ & \hline \end{aligned}$ | $\begin{aligned} & .079^{\circ} \\ & (.042) \end{aligned}$ |
| Ideological Extremity | $\begin{aligned} & .047^{\circ} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{aligned} & .055^{*} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{gathered} .029 \\ (.026) \\ \hline \end{gathered}$ | $\begin{aligned} & .054^{*} \\ & (.028) \\ & \hline \end{aligned}$ | $\begin{aligned} & .048^{\circ} \\ & (.027) \\ & \hline \end{aligned}$ | $\begin{aligned} & .048^{\circ} \\ & (.027) \\ & \hline \end{aligned}$ | $\begin{aligned} & .043^{\circ} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{aligned} & .062^{*} \\ & (.027) \\ & \hline \end{aligned}$ | $\begin{gathered} .039 \\ (.027) \\ \hline \end{gathered}$ | $\begin{aligned} & .043^{\circ} \\ & (.026) \\ & \hline \end{aligned}$ |


| Centre | $\begin{aligned} & \hline .084^{* *} \\ & (.027) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline .073^{* *} \\ & (.027) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline .075^{* *} \\ & (.028) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline .091^{* *} \\ & (.032) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline .088^{* *} \\ & (.028) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline .106 * * \\ & (.029) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline .083^{* *} \\ & (.027) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline .088^{* *} \\ & (.028) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline .068^{*} \\ & (.029) \end{aligned}$ | $\begin{aligned} & \hline .087 * * \\ & (.027) \\ & \hline \end{aligned}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Right-wing | $\begin{aligned} & .310^{* *} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{aligned} & .304^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .315^{* *} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{aligned} & .310^{* *} \\ & (.028) \\ & \hline \end{aligned}$ | $\begin{aligned} & .341^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .337^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .311^{* *} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{aligned} & .285^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .320^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .259^{* *} \\ & (.025) \\ & \hline \end{aligned}$ |
| Magical Thinking | $\begin{aligned} & .255^{* *} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{aligned} & .251^{* *} \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & .240^{* *} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{aligned} & .251^{* *} \\ & (.028) \\ & \hline \end{aligned}$ | $\begin{aligned} & .268^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .276^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .248^{* *} \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & .256^{* *} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{aligned} & .276^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .224^{* *} \\ & (.025) \\ & \hline \end{aligned}$ |
| Trust in Public Figures | $\begin{gathered} -.036^{* *} \\ (.003) \\ \hline \end{gathered}$ | $\begin{gathered} -.033^{*} * \\ (.003) \\ \hline \end{gathered}$ | $\begin{gathered} -.035^{* *} \\ (.003) \\ \hline \end{gathered}$ | $\begin{gathered} -.043^{* *} \\ (.004) \\ \hline \end{gathered}$ | $\begin{gathered} -.036^{* *} \\ (.003) \\ \hline \end{gathered}$ | $\begin{gathered} -.038^{* *} \\ (.003) \\ \hline \end{gathered}$ | $\begin{gathered} -.036^{* *} \\ (.003) \\ \hline \end{gathered}$ | $\begin{gathered} -.034^{* *} \\ (.003) \\ \hline \end{gathered}$ | $\begin{gathered} -.036^{* *} \\ (.003) \\ \hline \end{gathered}$ | $\begin{gathered} -.035^{* *} \\ (.003) \\ \hline \end{gathered}$ |
| Political System Rejection | $\begin{aligned} & .227^{* *} \\ & (.023) \\ & \hline \end{aligned}$ | $\begin{aligned} & .205 * * \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & .230^{* *} \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & .196^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .227^{* *} \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & .230^{* *} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{aligned} & .224^{* *} \\ & (.023) \\ & \hline \end{aligned}$ | $\begin{aligned} & .238^{* *} \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline .251^{* *} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{gathered} .244^{* *} \\ (.023) \\ \hline \end{gathered}$ |
| Feeling <br> Represented in Parliament | $\begin{aligned} & .069 * * \\ & (.024) \end{aligned}$ | $\begin{aligned} & .068^{* *} \\ & (.024) \end{aligned}$ | $\begin{aligned} & .059 * \\ & (.024) \end{aligned}$ | $\begin{gathered} .020 \\ (.027) \end{gathered}$ | $\begin{aligned} & .063^{*} \\ & (.025) \end{aligned}$ | $\begin{aligned} & .080^{* *} \\ & (.025) \end{aligned}$ | $\begin{aligned} & .070^{* *} \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & .114^{* *} \\ & (.025) \end{aligned}$ | $\begin{aligned} & .085 * * \\ & (.025) \end{aligned}$ | $\begin{aligned} & .085^{* *} \\ & (.024) \\ & \hline \end{aligned}$ |
| Economic Insecurity | $\begin{aligned} & .086^{* *} \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & .050^{*} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{aligned} & .075^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .083^{* *} \\ & (.028) \\ & \hline \end{aligned}$ | $\begin{aligned} & .094^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .094^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .078^{* *} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{aligned} & .104^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .102^{* *} \\ & (.026) \\ & \hline \end{aligned}$ | $\begin{aligned} & .099^{* *} \\ & (.025) \\ & \hline \end{aligned}$ |
| Newspapers | $\begin{gathered} \hline-.078^{* *} \\ (.021) \\ \hline \end{gathered}$ | $\begin{gathered} -.065^{* *} \\ (.022) \\ \hline \end{gathered}$ | $\begin{gathered} \hline-.094^{* *} \\ (.022) \\ \hline \end{gathered}$ | $\begin{aligned} & \hline-.061^{*} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{gathered} \hline-115^{* *} \\ (.023) \\ \hline \end{gathered}$ | $\begin{gathered} \hline-.088^{* *} \\ (.023) \\ \hline \end{gathered}$ | $\begin{gathered} \hline-.077^{* *} \\ (.022) \\ \hline \end{gathered}$ | $\begin{gathered} -.062^{* *} \\ (.023) \\ \hline \end{gathered}$ | $\begin{gathered} \hline-.085^{* *} \\ (.023) \\ \hline \end{gathered}$ | $\begin{aligned} & \hline-.046^{*} \\ & (.022) \\ & \hline \end{aligned}$ |
| Non-associated website/blog | $\begin{aligned} & .091^{* *} \\ & (.020) \\ & \hline \end{aligned}$ | $\begin{aligned} & .075^{* *} \\ & (.023) \\ & \hline \end{aligned}$ | $\begin{aligned} & .094^{* *} \\ & (.023) \\ & \hline \end{aligned}$ | $\begin{aligned} & .112^{* *} \\ & (.025) \\ & \hline \end{aligned}$ | $\begin{aligned} & .088^{* *} \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & .104^{* *} \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & .093^{* *} \\ & (.022) \end{aligned}$ | $\begin{aligned} & .076^{* *} \\ & (.023) \\ & \hline \end{aligned}$ | $\begin{aligned} & .092^{* *} \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & .085^{* *} \\ & (.023) \end{aligned}$ |
| Social Media | $\begin{aligned} & .117^{* *} \\ & (.021) \\ & \hline \end{aligned}$ | $\begin{aligned} & .109 * * \\ & (.022) \\ & \hline \end{aligned}$ | $\begin{aligned} & .111^{* *} \\ & (.022) \\ & \hline \end{aligned}$ | $\begin{aligned} & .103^{* *} \\ & (.024) \\ & \hline \end{aligned}$ | $\begin{aligned} & .118^{* *} \\ & (.023) \\ & \hline \end{aligned}$ | $\begin{aligned} & .130^{* *} \\ & (.023) \\ & \hline \end{aligned}$ | $\begin{aligned} & .120^{* *} \\ & (.021) \\ & \hline \end{aligned}$ | $\begin{aligned} & .112^{* *} \\ & (.022) \\ & \hline \end{aligned}$ | $\begin{aligned} & .130^{* *} \\ & (.023) \\ & \hline \end{aligned}$ | $\begin{aligned} & .117^{* *} \\ & (.022) \\ & \hline \end{aligned}$ |
| Sweden | $\begin{gathered} \hline-231^{* *} \\ (.047) \\ \hline \end{gathered}$ |  | $\begin{gathered} -.235^{* *} \\ (.046) \\ \hline \end{gathered}$ | $\begin{gathered} -.238^{* *} \\ (.048) \\ \hline \end{gathered}$ | $\begin{gathered} -.222^{* *} \\ (.047) \\ \hline \end{gathered}$ | $\begin{gathered} -.220^{* *} \\ (.048) \\ \hline \end{gathered}$ | $\begin{gathered} \hline-236^{* *} \\ (.046) \\ \hline \end{gathered}$ | $\begin{gathered} -.230^{* *} \\ (.046) \\ \hline \end{gathered}$ | $\begin{gathered} \hline-.227^{* *} \\ (.048) \\ \hline \end{gathered}$ |  |
| France | $\begin{gathered} -.079 \\ (.048) \\ \hline \end{gathered}$ | $\begin{gathered} \hline-.067 \\ (.048) \\ \hline \end{gathered}$ |  | $\begin{aligned} & -.095^{\circ} \\ & (.050) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline-.075 \\ & (.049) \\ & \hline \end{aligned}$ | $\begin{gathered} -.069 \\ (.049) \end{gathered}$ | $\begin{aligned} & \hline-.082 \\ & (.048) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline-.081^{\circ} \\ & (.048) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline-.076 \\ & (.049) \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline .146 * * \\ & (.048) \\ & \hline \end{aligned}$ |
| Germany | $\begin{gathered} \hline-.231^{* *} \\ (.038) \\ \hline \end{gathered}$ | $\begin{gathered} -.230^{* *} \\ (.038) \\ \hline \end{gathered}$ | $\begin{gathered} -.236^{* *} \\ (.038) \\ \hline \end{gathered}$ |  | $\begin{gathered} \hline-.225^{* *} \\ (.039) \\ \hline \end{gathered}$ | $\begin{gathered} \hline-.222^{* *} \\ (.039) \\ \hline \end{gathered}$ | $\begin{gathered} \hline-.233^{* *} \\ (.038) \\ \hline \end{gathered}$ | $\begin{gathered} -.224^{* *} \\ (.038) \\ \hline \end{gathered}$ | $\begin{gathered} \hline-.222^{* *} \\ (.039) \\ \hline \end{gathered}$ | $\begin{aligned} & .000 \\ & (.040) \end{aligned}$ |
| Portugal | $\begin{gathered} -.035 \\ (.043) \end{gathered}$ | $\begin{gathered} -.029 \\ (.044) \end{gathered}$ | $\begin{gathered} -.035 \\ (.044) \end{gathered}$ | $\begin{gathered} -.058 \\ (.045) \end{gathered}$ |  | $\begin{gathered} -.025 \\ (.045) \end{gathered}$ | $\begin{gathered} -.037 \\ (.044) \end{gathered}$ | $\begin{gathered} -.028 \\ (.044) \end{gathered}$ | $\begin{gathered} -.032 \\ (.045) \end{gathered}$ | $\begin{aligned} & .192^{* *} \\ & (.044) \end{aligned}$ |
| Poland | $\begin{gathered} -.420^{* *} \\ (.043) \\ \hline \end{gathered}$ | $\begin{gathered} -.411^{* *} \\ (.043) \\ \hline \end{gathered}$ | $\begin{gathered} -.417^{* *} \\ (.043) \\ \hline \end{gathered}$ | $\begin{gathered} -.430^{* *} \\ (.044) \\ \hline \end{gathered}$ | $\begin{gathered} -.414^{* *} \\ (.044) \\ \hline \end{gathered}$ |  | $\begin{gathered} -.421^{* *} \\ (.043) \\ \hline \end{gathered}$ | $\begin{gathered} -.420^{* *} \\ (.043) \\ \hline \end{gathered}$ | $\begin{gathered} -.422^{* *} \\ (.044) \end{gathered}$ | $\begin{gathered} -.188^{* *} \\ (.045) \\ \hline \end{gathered}$ |
| Great Britain | -.305** | -.290** | -.300** | -.328** | -.287** | -.299** |  | -.307** | -.304** | -. 090 |


|  | $(.072)$ | $(.072)$ | $(.072)$ | $(.074)$ | $(.073)$ | $(.074)$ |  | $(.071)$ | $(.074)$ | $(.071)$ |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Italy | $-.176^{* *}$ | $-.173^{* *}$ | $-.176^{* *}$ | $-.210^{* *}$ | $-.173^{* *}$ | $-.169^{* *}$ | $-.176^{* *}$ |  | $-.172^{* *}$ | .065 |
|  | $(.044)$ | $(.044)$ | $(.044)$ | $(.046)$ | $(.045)$ | $(.046)$ | $(.044)$ | $(.046)$ | $(.045)$ |  |
| Hungary | $-.360^{* *}$ | $-.348^{* *}$ | $-.354^{* *}$ | $-.373^{* *}$ | $-.353^{* *}$ | $-.359^{* *}$ | $-.360^{* *}$ | $-.359^{* *}$ |  | $-.130^{* *}$ |
|  | $(.044)$ | $(.043)$ | $(.043)$ | $(.045)$ | $(.044)$ | $(.044)$ | $(.043)$ | $(.043)$ | $(.044)$ |  |
| Constant | $1.023^{* *}$ | $1.040^{* *}$ | $1.014^{* *}$ | $1.208^{* *}$ | $1.041^{* *}$ | $.999^{* *}$ | $1.006^{* *}$ | $.951^{* *}$ | $.948^{* *}$ | $.790^{* *}$ |
|  | $(.086)$ | $(.091)$ | $(.089)$ | $(.097)$ | $(.091)$ | $(.091)$ | $(.087)$ | $(.091)$ | $(.091)$ | $(.091)$ |
| Adjusted R2 | .126 | .114 | .123 | .120 | .129 | .135 | .126 | .136 | .137 | .120 |
| AIC | 17163.948 | 15444.645 | 15535.352 | 13608.038 | 15231.377 | 15489.636 | 16708.433 | 15013.409 | 15399.779 | 14827.799 |
| N | 6926 | 6281 | 6296 | 5410 | 6100 | 6166 | 6752 | 6123 | 6126 | 6154 |

Note: Method is Fixed Effects OLS Regression Models. Table displays unstandardized regression coefficients. The standard errors are in parentheses. ${ }^{\circ}$ significant at 0.10 .
${ }^{*}$ significant at 0.05. ${ }^{* *}$ significant at 0.01. For age under 24 is the reference category. For education primary is the reference category. For ideological position leftwing is the reference category. For the country dummies United States is the reference category, with exception of the last model where Sweden is the reference category.





Table A9: Explaining Remaining Variance with Country-Level and Cross-Level Predictors

|  | Model A |  | Model B |  | Model C |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Economic Inequality | $\begin{aligned} & .029 * * \\ & (.003) \end{aligned}$ | Gross <br> Domestic Product per capita | $\begin{aligned} & .000^{* *} \\ & (.000) \end{aligned}$ | Proportional Representation | $\begin{aligned} & -.056 \\ & (.030) \end{aligned}$ |
| Economic Inequality * Economic Insecurity | $\begin{aligned} & .000 \\ & (.000) \end{aligned}$ | Gross Domestic Product per capita * Economic Insecurity | $\begin{gathered} .000 \\ (.000) \end{gathered}$ | Proportional <br> Representation <br> * Feeling <br> Represented in <br> Parliament | $\begin{gathered} .036 \\ (.036) \end{gathered}$ |
| Constant | $\begin{gathered} \hline-.960^{* *} \\ (.096) \end{gathered}$ | Constant | $\begin{gathered} \hline-166^{* *} \\ (.025) \end{gathered}$ | Constant | $\begin{gathered} .012 \\ (.012) \end{gathered}$ |
| Adjusted R2 | . 015 | Adjusted R2 | . 007 | Adjusted R2 | . 000 |
|  | Model D |  | Model E |  | Model F |
| Proportional Representation | $\begin{gathered} -.071^{* *} \\ (.026) \\ \hline \end{gathered}$ | Quality of Democracy | $\begin{aligned} & .057^{* *} \\ & (.012) \\ & \hline \end{aligned}$ | Quality of Democracy | $\begin{gathered} .059 * * \\ (.012) \\ \hline \end{gathered}$ |
| Proportional <br> Representation <br> * Political <br> System <br> Rejection | $\begin{aligned} & .089^{*} \\ & (.036) \end{aligned}$ | Quality of <br> Democracy * <br> Feeling <br> Represented <br> in Parliament | $\begin{gathered} .002 \\ (.003) \end{gathered}$ | Quality of <br> Democracy <br> *Feeling <br> Represented in <br> Parliament | $\begin{gathered} .004 \\ (.003) \end{gathered}$ |
| Constant | $\begin{gathered} .012 \\ (.012) \end{gathered}$ | Constant | $\begin{gathered} -.460^{* *} \\ (.096) \end{gathered}$ | Constant | $\begin{gathered} \hline .475 * * \\ (.097) \end{gathered}$ |
| Adjusted R2 | . 000 | Adjusted R2 | . 003 | Adjusted R2 | . 003 |

Note: N=6792 Method is OLS regression. The dependent variable in this model are the residuals of Model 2 of Table 2 in the article. We refrain from adding the country-level and cross-level predictors to Model 2 as multicollinearity generates non convergence of estimation process. *significant at 0.05 **significant at 0.01.

Figure 4: Scree Plots Robustness Test Item Selection (Common Factor Analyses Jackknifing Items)




## References:

Mokken, RJ (1971) A theory and procedure of scale analysis. The Hague: Mouton.
Lorenzo-Seva, U and Ferrando, PJ (2012) TETRA-COM: A comprehensive SPSS program for estimating the tetrachoric correlation, Behav Res 44: 1191-1196

Van der Eijk, C and Rose, J (2015) Risky Business: Factor Analysis of Survey Data - Assessing the Probability of Incorrect Dimensionalisation, PLoS One 10(3): e0118900.Supplementary Materials (Online Appendix 2)

## Supplementary Materials (Online Appendix 2)

## Questionnaire

\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\# global demogs \#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#

```
-age_grp_all. Age
-gender_all. Gender
-political_position_all. Issues - Political position
-working_all. Working Status
-marital_all. Marital Status
-people_all. Household size
-children_all. Children in Household
-education_all. Highest level of Education
```

\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\# Conspiracies main QST \#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#\#
[Q1] \{grid roworder=randomize\} How much, if at all, do you trust the following to tell the truth? (Please select one option on each row)
-[Q1_1] Journalists
-[Q1_2] Trade union leaders
-[Q1_3] Academics
-[Q1_4] People you meet in general
-[Q1_5] Friends
-[Q1_6] Family members
<1> A great deal
<2> A fair amount
<3> Not much
<4> Not at all
<977 xor fixed> Don't know
[Q2] \{grid roworder=randomize\} Again, how much, if at all, do you trust the following to tell the truth? (Please select one option on each row)
-[Q2_1] Senior officials of the European Union
-[Q2_2] Senior officials of the US government
-[Q2_3] Government ministers in my country
-[Q2_4] Religious leaders
-[Q2_5] Military leaders in my country
-[Q2_6] People who run large companies
<1> A great deal
<2> A fair amount
<3> Not much
<4> Not at all
<977 xor fixed> Don't know
[Q3] \{multiple order=randomize\} In the past 5 years, have you been a member of any of the following voluntary organisations? (Please select all that apply)
<1> Church or religious organisation
<2> Art, music or cultural organisation
<3> Political party
<4> Environmental organisation
<5> Organisation providing assistance to people
<6> Sports club or hobby group
<966 xor fixed> None of these
<977 xor fixed> Don't know
[Q4] \{single\} Some people believe that what happens in their life is decided by a "higher force", such as God, fate or destiny, while other people don't believe this.<<br/>>Thinking about your own life, which one of the following statements comes closest to your view?
<1> Everything that happens in my life is caused by a "higher force", such as God, fate or destiny
<2> Most of what happens in my life is caused by a "higher force", such as God, fate or destiny <3> Some of what happens in my life is caused by a "higher force", such as God, fate or destiny <4> None of what happens in my life is caused by a "higher force", such as God, fate or destiny <966 xor fixed> None of these
<977 xor fixed> Don't know
[Q5] \{single order=reverse\} Thinking about the next 12 months, would you say you generally feel optimistic or pessimistic about your own financial situation?

```
<1> Very optimistic
<2> Fairly optimistic
<3> Neither optimistic nor pessimistic
<4> Fairly pessimistic
<5> Very pessimistic
<977 xor fixed> Don't know
```

[Q6] \{single\} Thinking in general about the role of government and private companies in this country's economy, which one of the following statements comes closest to your view?
$<1>$ The Government interferes too much in business and should give companies more freedom to operate as they see best
<2> The Government doesn't do enough to regulate business and should set stricter rules on how companies are allowed to operate
<3> The current amount of regulation of business by the Government in this country is about right
<977 xor fixed> Don't know
[Q7] \{single\} Putting aside your own party preferences or views on the current government, do you think that, in general, the Parliament in this country does a good job or a bad job of representing the interests of people like you?
<1> Very good job
<2> Fairly good job
<3> Neither good nor bad job
<4> Fairly bad job
<5> Very bad job
<977 xor fixed> Don't know
[Q8] \{single\} How democratic or undemocratic would you say this country is, on a scale of 0 to 10, where 0 means 'completely undemocratic' and 10 means 'completely democratic'?
$<1>0$ - completely undemocratic
<2> 1
<3>2

```
<4> 3
<5> 4
<6> 5
<7> 6
<8> 7
<9> 8
<10> 9
<11> 10-completely democratic
<977 xor fixed> Don't know
```

[Q9] \{single\} Thinking about how the political system currently works in this country, which one of the following statements best reflects your view?
<1> The system works fairly well and doesn't need more than minor reforms
<2> The system works badly but if we elected the right people, they could put things right
<3> The system is broken and it would take a total change of system to put things right
<966 xor fixed> None of these
<977 xor fixed> Don't know
[Cam_news_general] \{multiple order=randomize\} Which if any of the following do you tend to use **at least 2-3 times per month** to access news? Please select all that apply.
<1> A printed copy of a newspaper
<2> A newspaper website
<3> A news website or blog not associated with a newspaper
<4> Email newsletters or RSS feeds
<5> Social media (e.g. Facebook, Twitter, Youtube)
<6> Television
<7> Radio
<8> Magazines
<9> Podcasts
<10 fixed> Other
<97 fixed xor> Not applicable - I don't use any of these at least 2-3 times a month to access news
<96 fixed xor> Don't know
[Cam_news_soma if 5 in Cam_news_general] \{multiple order=randomize\} And which if any of the following social media platforms do you use in particular to access news? Please select all that apply.
<1> Facebook
<2> Twitter
<3> Youtube
<4> Instagram
<5> Tumblr
<6> Snapchat
<7> LinkedIn
<8> Reddit
<9> 4chan
<10> Discord
<11> Gab
<12 fixed> Other
<96 fixed xor> Don't know
[Cam_theories] \{multiple order=randomize\} Which, if any, of the following statements would you say are true? (Please select all that apply)
<1> Even though we live in what's called a democracy, a few people will always run things in this country anyway
$<2>$ Secret plots that harm the nation are more common in this country than in other countries
<3> Humans have made contact with aliens and this fact has been deliberately hidden from the public
<4> The AIDS virus was created and spread around the world on purpose by a secret group or organisation
<5> Regardless of who is officially in charge of governments and other organisations, there is a single group of people who secretly control events and rule the world together
<6> The official account of the Nazi Holocaust is a lie and the number of Jews killed by the Nazis during World War II has been exaggerated on purpose
$<7>$ The idea of man-made global warming is a hoax that was invented to deceive people
$<8>$ The Government is deliberately hiding the truth about how many immigrants really live in this country
<9> The truth about the harmful effects of vaccines is being deliberately hidden from the public
<10> Muslim immigration to this country is part of a bigger plan to make Muslims a majority of this country's population
<11 xor fixed> None of these is true

