Supplemental Appendix For:

A Mixture Model for Middle-category Inflation in Ordered Survey Responses

In this appendix, we first present a series of Monte Carlo experiments that compare the performance of our OP, MiOP, and MiOPC models under various conditions. We then describe the operationalizations of several independent and control variables that are used in our OP, MiOP and MiOPC models of *EU support*. Following these descriptions, we evaluate the robustness of our main OP, MiOP, and MiOPC findings via a series of alternative model specifications for *EU support*. We then report a substantive-effects table for *discuss politics*, *female*, and *income*, which is comparable to the Boxplots reported in Figure 2 of the main paper. Finally, we present two additional survey-data applications. The first additional application examines individual support for "new social movements" within Western Europe, and the second application examines individual support for international trade across 23 countries.

1. Monte Carlo Experiments

We present the results from three main Monte Carlo exercises below that assess the performance of the OP, MiOP and MiOPC models when the middle category of the ordered dependent variable is "inflated" and thus generated from two distinct d.g.p's. For the first Monte Carlo exercise, we evaluate the OP, MiOP and MiOPC model in a finite sample where the degree of inflation in the middle category of the ordered dependent variable is set at a relatively conservative level of 30%.[1] We assess the OP, MiOP, and MiOPC models for this Monte Carlo exercise across datasets with *N*'s of 2,000, 4,000, and 8,000. For the second Monte Carlo exercise, we hold the number of observations (i.e. *N*) fixed at 2,000 and then explore how the OP, MiOP and MiOPC model performs when the percent of middle category inflation in the ordered (survey response) dependent variable is increased above 30%. Our final Monte Carlo exercise below uses a simulated dataset with 60% middle category inflation ($N = 2,000$) in order to evaluate the importance of exclusion restrictions to the unbiased estimation of MiOP and MiOPC models; when our d.g.p.'s are either MiOP or MiOPC.

1.1. *Monte Carlo results when sample size varies*

With respect to the first Monte Carlo analysis mentioned above, we perform two Monte Carlo experiments for a sample where the middle category inflation for the ordered dependent variable is set at 30%. In the first experiment (labeled as Experiment 1), the dependent variable follows a MiOP d.g.p which implies no correlation between the error terms from the inflation and outcome equations. In the second experiment (labeled Experiment 2), the ordered dependent variable follows a MiOPC d.g.p in which the error terms from the inflation and outcome equations are correlated. For Experiments 1 and 2, we set the number of $sims = 1,000$ and compare the performance of OP, MiOP, and MiOPC models in each experiment across datasets with N's of 2,000, 4,000, and 8,000.[2] In each experiment, we draw our inflation stage covariates $\mathbf{z}$ from $\mathbf{z} = (\mathbf{1}, \mathbf{z_1}, \mathbf{z_2})'$ where $\mathbf{z_1}$ is the natural log of $Uniform[0,100]$ and $\mathbf{z_2}$ is a binary variable equal to one when $Uniform[0,1] > 0.25$ and zero otherwise. Our outcome stage covariates $\mathbf{x}$ are drawn from from $\mathbf{x} = (\mathbf{1}, \mathbf{x_1})'$ where $\mathbf{x_1} \equiv \mathbf{z_1}$. The corresponding parameter values are set to $(\gamma_1, \gamma_2)' = (0.5, 0.25)'$; $(\mu_1, \mu_2)' = (0, 2)'$; and $(\beta_1, \beta_2, \beta_3)' = (1, -0.25, -1)'$. Experiment 1 then sets our (MiOP) d.g.p. to have a correlation coefficient of $\rho_{\varepsilon u} = 0$ between the two (probit and ordered-probit) mixed d.g.p.'s, whereas Experiment 2 (MiOPC d.g.p.) sets $\rho_{\varepsilon u} = .5$. These specifications yield a three category ordered dependent variable $\mathbf{y} = (1, 2, 3)$ with roughly 30% inflation in category 2 (the middle category).

The results for Monte Carlo Experiment 1—which assesses the performance of our OP, MiOP, and MiOPC models under a MiOP d.g.p.—appear in the top portion of Table A.1 below. Specifically, the Experiment 1 results in Table A.1 report the mean estimates, root mean squared errors[3] (RMSE) and 95% empirical coverage probabilities[4] (hereafter CP) for our OP, MiOP, and MiOPC model estimates across three datasets: $N = 2000$, $N = 4000$ and $N = 8000$. In comparing the OP model to the MiOP(C) models, we can first note that the MiOP(C) models significantly outperform the OP model for most parameter estimates and sample sizes even at the conservative level of 30% "middle-inflation". This is most evident in our estimates of (i) the second cutpoint (μ_2) and of (ii) the outcome state intercept[5] (β_1). Indeed, Table A.1 indicates that our OP model's 95% CP's for μ_2 and β_1 are essentially zero in each of the three sample sizes that we examine.

By contrast, the MiOP(C) CP's for these two model estimates range from approximately 78% to 90% depending on the sample size examined. More importantly, in moving from $N = 2,000$ to $N = 8,000$, we find in Table A.1 that our MiOP(C) RMSE's fall sharply with increases in N, whereas the OP RMSE's remain constant. However, the relative superiority in MiOP(C) model performance is less clear in the case of β_2, whose RMSE's slightly favor the OP model estimates in small N's ($N = 2,000$) but favor the MiOP(C) models at larger N's ($N = 4,000$ & 8000). Nevertheless, across each and every sample size, the β_2 CP's consistently favor the MiOP(C) models. Additionally, note that even at low N's, our substantive interpretations of β_2 would likely favor the MiOP(C) models as well, given that μ_2 and β_1—both critical for deriving accurate marginal effects for β_2—are overestimated by the OP model.

Lastly, we can also directly compare the performance of MiOP and MiOPC models when the d.g.p. is MiOP. As can be seen in Table A.1, the RMSE's and CP's for the MiOPC model are nearly identical to those of the MiOP model, suggesting that under MiOP d.g.p.'s, the MiOPC model approximates a MiOP d.g.p. quite well. To summarize, under a MiOP d.g.p. with 30% middle category inflation, the MiOP(C) models are decidedly superior to OP models while MiOPC models are comparable to MiOP models in RMSE's and CP's.

[Insert Table A.1 about here]

The bottom portion of Table A.1 reports the Monte Carlo results for Experiment 2, which assumes a MiOPC d.g.p. Similar to the Table A.1 results for Experiment 1, the results for Experiment 2 in Table A.1 report the mean estimates, RMSEs and the 95% CP for our OP, MiOP and MiOPC model estimates across the three datasets: $N = 2000$, $N = 4000$ and $N = 8000$. As above, we first compare the relative performance of our OP model to that of our MiOP(C) models. As can be see in the RMSE's and the 95% CP's reported in the lower portion of Table A.1, the MiOP(C) models generally outperform the OP model across all sample sizes, most notably again in our estimates of β_1 and μ_2. Indeed, across the four sample sizes examined, our OP, MiOP, and MiOPC models respectively report averaged CP's of 0%, 68%, and 83% for β_1 and of 0%, 80%, and 83% for μ_2. Also consistent with our Experiment 1 results, our Experiment 2 MiOP(C) RMSE's fall sharply as $N \to 8,000$ whereas the OP-model RMSE's do not. Turning next to β_2, the lower portion of Table A.1 indicates that—for all sample sizes—our OP RMSE-estimates are superior to the MiOP model but inferior to the MiOPC model when the d.g.p. is MiOP(C). Note also that as before, the β_2 CP's favor the MiOP(C) models over the OP model for the three N's examined.

Unlike Experiment 1 however, our Experiment 2 results exhibit a notable degree of divergence in model performance between the MiOP and MiOPC models. Looking first at the outcome stage (β and μ) estimates in Table A.1, we find that our MiOPC estimates are generally superior to MiOP estimates in terms of CP's and RMSE's, although in some cases these differences are slight. Regarding our inflation stage estimates however, we can conclude that our MiOP inflation stage (γ) estimates frequently outperform our MiOPC estimates at N's of $2,000$, but become inferior to our MiOPC estimates as N increases above $2,000$. Together these results suggest that for MiOPC d.g.p.'s (i) our MiOP(C) models significantly outperform comparable OP models and (ii) the MiOPC model outperforms the MiOP model as well, although it only does so consistently at N's greater than $2,000$.

To gain a better sense of the trends in bias and efficiency that exist across the OP, MiOP, and MiOPC models, we next plot each model's RMSE values for each of the parameter-estimates and N's examined within Experiments 1 and 2. These plots appear in Figures A.1 and A.2 and together reinforce the above conclusions. Beginning first with the outcome stage (β and μ) RMSE's which appear in the left-hand columns of Figures A.1 and A.2, we can note that the OP RMSE's are generally larger than the MiOP(C) RMSE's for all N's examined. The exception, as above, is β_2. In this case, the OP RMSE's for β_2 are superior to our MiOP β_2 RMSE's under a MiOPC d.g.p. (see Figure A.2) across all N's. However, as N increases under each Experiment, we observe that all OP-RMSE's remain essentially unchanged in both Figures, whereas the MiOP(C)-RMSE's for the outcome-stage model-parameters steadily decrease. Comparing the

MiOP and MiOPC models more directly, one can also clearly see that under the MiOP d.g.p. (Figure A.1) our two inflated-models return near identical RMSE's for all parameters and under all N's examined.

On the other hand, for the MiOPC d.g.p. (Figure A.2), our MiOPC estimates are consistently superior to the MiOP estimates for all outcome stage (β and μ) parameters. The relative performances for our MiOP and MiOPC models within the inflation stage (γ) estimates of Experiment 2 are slightly more nuanced. To see this, first note in Figure A.2 that—when $N = 2,000$—the inflation stage RMSE-results are mixed; at times favoring the MiOP model over the MiOPC model and at times favoring the MiOPC model over the MiOP. However as N increases, Figure A.2 indicates that the MiOPC RMSE's for Experiment 2 improve at a faster rate than do the MiOP RMSE's. As a result, the MiOPC RMSE's are consistently lower than the MiOP RMSE's for all inflation stage parameters once N is greater than $2,000$. Hence, increases in N improve our MiOP(C) model estimates relative to comparable OP estimates. While the MiOPC models are generally superior to the MiOP models under MiOPC d.g.p.'s, the former are only decidedly so once N is greater than $2,000$. Thus, the results from Experiments 1 and 2 suggest that if the researcher suspects there to be at least moderate levels of middle-category inflation, MiOP and MiOPC models should be favored over OP models provided that one's data contain at least $2,000$ observations.

[Insert Figures A.1 and A.2 about here]

1.2. *Monte Carlo results when middle-category inflation increases*

To understand whether and how dependent the conclusions reported in the preceding subsection are on the proportion of middle-category inflation chosen, we next hold N constant at $2,000$ and explore how our findings change as we increase the percentage of inflation in the middle category of the ordered dependent variable above 30%. Specifically, we present two additional MC experiments below which use identical parameter and variable values to those specified in Experiments 1 and 2, but which alter the proportion of inflated middle-category responses in our d.g.p.'s to correspond to middle-category inflation levels of 30% (i.e., replicating the $N = 2,000$ models from Experiments 1 & 2), 60%, and 90% respectively. We conduct the Monte Carlo exercise mentioned above under both a MiOP d.g.p. (Experiment 3) and a MiOPC d.g.p. (Experiment 4). As above, we then compare our OP, MiOP, and MiOPC models' performances under the MiOP d.g.p and MiOPC d.g.p.

We evaluate the results of Experiments 3 and 4 graphically by again plotting the RMSE's of our OP, MiOP, and MiOPC parameter estimates.[6] These RMSE plots are reported in Figures A.3 and A.4 below. Beginning first with Experiment 3—which assumes a MiOP d.g.p.—we find that our MiOP and MiOPC models estimate near identical RMSE's for all estimates and all levels of inflation, which is consistent with our findings in Experiments 1 and 2 above. These findings thereby suggest that, no matter the level of (MiOP) inflation, the MiOPC models recover our true parameter values at a rate that is comparable to that of the MiOP model. Looking at the left-hand column of Figure A.3, we can also note that our MiOP(C) RMSE's are generally superior to our OP-RMSE's for all parameters and all N's examined,[7] and are consistently superior to our OP model-estimates once the proportion of zero inflation rises above 30%. Moreover, as the proportion of MiOP inflation increases, Figure A.3 also demonstrates that the OP-model's RMSE's worsen (i.e. increase), whereas the MiOP(C) estimates steadily decrease within both the inflation and outcome stages. Hence, increasing the level of MiOP inflation improves our MiOP(C) model estimates and worsens our OP model estimates. At $N = 2,000$, all MiOP(C) parameter estimates are less biased and more efficient than OP model estimates, provided that the level of middle-category inflation is greater than 30%.

The results for Experiment 4 (MiOPC d.g.p.), which appear in Figure A.4 below, are largely consistent with the results discussed for Experiment 3 above. The left-hand column of Figure A.4 reports the outcome-stage RMSE's for Experiment 4 and suggests that for each level of inflation examined, the MiOP(C) models outperform the OP model, with the exception of our β_2 estimates when the proportion inflation is at 30%. As the proportion of middle-category inflation increases in Experiment 4, our MiOP(C) estimates again improve while our OP parameter estimates deteriorate. However, the outcome-stage RMSE's in Figure A.4 also indicate that—

unlike Experiment 3—our MiOP and MiOPC estimates are not equivalent, and in this case favor the MiOPC model over the MiOP model for both β_1 and β_2. By contrast, our inflation stage estimates in Figure A.4 at times favor both models, and increasing in the proportion inflation does not affect this conclusion. Put another way, while an increase in N under a MiOPC d.g.p. was found to increasingly favor the MiOPC model's inflation stage estimates over those from the MiOP model in Experiment 2 above, the same cannot be said for increases in the proportion of inflation (at $N = 2,000$) in Experiment 4. Rather, it appears that at this level of N, the MiOP model preforms equivalent to—and at times better than—the MiOPC model in estimating our inflation stage parameters no matter the proportion of MiOPC middle category inflation. Hence, at $N = 2,000$ and across all proportions of inflation examined in Experiment 4; the MiOPC model outperforms the MiOP and OP models in recovering our true outcome stage parameters but does not outperform the MiOP model in recovering our true inflation stage parameters. To summarize, Experiments 3 and 4 indicate that if one suspects there to be levels of middle-category inflation greater than 30%, then MiOP and MiOPC models should be strongly favored over OP models provided that one's dataset contains at least $2,000$ observations.

[Insert Figures A.3 and A.4 about here]

1.3. *Monte Carlo results when exclusion restrictions are ignored*

All of the Monte Carlo results reported above maintain an exclusion restriction. Indeed, our MiOP(C) models in Experiments 1-4 include one additional variable—γ_2—in their inflation stages, but withhold this variable from their outcome stages. This is consistent with the d.g.p.'s described above, as in each case, γ_2 was simulated to influence the inflation stage d.g.p. of our dependent variable, but not the ordered outcome stage. Many have argued that—unlike Heckman's selection model (Heckman, 1979)—such an exclusion restriction is unnecessary for the proper identification of inflated models (Winkelman, 1998; Burger et al., 2009, 176). However, a number of scholars have also raised cautions in this regard, especially in the context of inflated models allowing for correlated errors (Jackson, 1993; Harris and Zhao, 2007; Xiang, 2010; Breen and Luijkx, 2010, 22). Therefore, we next compare our OP, MiOP and

MiOPC estimates under the conditions where γ_2 is included within the d.g.p but omitted from the inflation stages of our MiOP and MiOPC models—leading to an identical set of covariates in each stage of our models. This allows us to directly evaluate whether or not an exclusion restriction is needed for proper MiOP(C) estimation. Specifically, we conduct two final Monte Carlo Experiments (Experiments 5 and 6) wherein we follow the same d.g.p.'s as that of the 60% inflation, $N = 2000$ MiOP and MiOPC d.g.p.'s used in part within Experiments 3 and 4 above, but then reanalyze these data while omitting the second "identifying" variable (γ_2) from the inflation stage of our MiOP(C) models, and compare our estimates herein to those obtained for the 60% inflation models from Experiments 3 & 4. Hence, experiments 5 and 6 compare our OP, MiOP, MiOPC model estimates when an exclusion restriction is maintained and when it is not, for both MiOP generated data (Experiment) and MiOPC generated data (Experiment 6).

The results from Monte Carlo Experiments 5 and 6 appear in Table A.2. Beginning first with the mean estimates, RMSEs, and CPs obtained from our model estimates under Experiment 5, which appear in the top half of Table A.2, one can draw several conclusions. First, we find that when an exclusion restriction is ignored under a MiOP d.g.p., our MiOP estimates in some instances slightly improve and in some instances slightly worsen, but still do an exemplary job of recovering our true values—and remain superior to those of the OP or MiOPC. Hence proper estimation of the MiOP model does not appear to rest on model identification via an exclusion restriction. We find similar results for the MiOPC model in Experiment 5, and its estimates continue to outperform our OP estimates. However, the outcome-stage estimates for the MiOPC become markedly more biased when the inclusion restriction is ignored. This suggests that identification—via an exclusion restriction—may often be required for our MiOPC model. Experiment 6 repeats the exercise presented for Experiment 5, but in this instance for the case of a MiOPC d.g.p. The results for Experiment 6 appear in the bottom portion of Table A.2, and generally provide more evidence for the need for an exclusion restriction for proper identification and estimation of the MiOPC, but not for the MiOP. Here we can note that, while our MiOP estimates remain essentially unchanged no-matter whether an exclusion restriction is maintained, our MiOPC estimates become more biased—in some cases doubling in size—when the exclusion restriction is ignored. While our MiOPC model estimates generally continue to outperform those of our OP, this again implies that an exclusion restriction is needed for unbiased MiOPC estimation.

[Insert Table A.2 about here]

The Monte Carlo findings for experiments 5 and 6 are largely consistent with those run for the ZiOP(C) models by Harris and Zhao (2007, 1084). They together suggest that when exclusion restrictions are not maintained, one's MiOP(C) estimates, although often similar to those obtained when an exclusion restriction is maintained, are occasionally biased—especially in the case of the MiOPC. These biases can in turn lead to faulty inferences and an inability to correctly distinguish between the MiOP and MiOPC via model fit statistics. However, we also find that—when the exclusion restriction is ignored—our MiOPC models maintain superiority to OP models (when the d.g.p. is either MiOP or MiOPC) and our MiOP model estimates remain largely unchanged from those obtained when an exclusion restriction holds. To delve further into this issue, we therefore examined and compared the levels of non-convergence across the MiOP(C) models with and without exclusion restrictions (i.e., those that were estimated for Experiments 5 & 6), and found that there was no noticeable difference in convergence patterns or rates between MiOP(C) models estimated with and without exclusion restrictions. Nevertheless, we can conclude here that exclusion restrictions are often helpful—and in some cases critical—to accurate and efficient MiOP(C) model estimation, most notably for the MiOPC case.

2. **EU-Support Application**

Variable Operationalizations

- *Accession Informed* is coded as the average responses provided to two complementary questions: (i) "How well informed do you feel about the enlargement, that is new countries joining the European Union?" and (ii) "How well informed do you feel about (your country)'s accession process?" Where responses to each question ranged from "not at all informed" (= 1) to "very well informed" (= 4)

- *College education* is coded as (1) if a respondent self reports having completed their education at 21 years of age or older, and (0) otherwise.
- *Education High* is coded as (1) if a respondent self reports having completed their education at 22 years of age or older, and (0) otherwise.
- *Education High-Mid* is coded as (1) if a respondent self reports having completed their education at 20 or 21 years of age, and (0) otherwise.
- *Education Low-Mid* is coded as (1) if a respondent self reports having completed their education at 15-19 years of age, and (0) otherwise.
- *Executive* is coded as (1) if a respondent self reports their occupation as being "executive" and (0) otherwise
- *Farmer* is coded as (1) if a respondent self reports their occupation as being "farmer or fisher" and (0) otherwise
- *Manual Worker* is coded as (1) if a respondent self reports their occupation as being "skilled or unskilled manual laborer" and (0) otherwise
- *Media* is coded as the response provided by respondents to the question "About how often do you watch the news on Television," where responses were re-coded to range from never (= 1) to every day (= 5)
- *Media PolEcon* is coded as the average response provided by respondents to the question "In general, do you pay attention to each of the following? (a) local politics (b) national politics (c) social issues, such as education, health care, poverty, etc. (d) the European

Union (e) the economy," where responses ranged from a lot of attention (= 3) to no attention at all (= 1)

- *Political trust* was coded using responses to the following question: "[f]or each of the following institutions, please tell me if you tend to trust if or if you tend not to trust it: (1) Justice/the [country]'s legal system; (2) the police; (3) the army; (4) political parties; (5) civil service; (6) the [country]'s government; (7) the [country]'s parliament." We follow Elgün and Tillman (2007, 395) and score each positive response a (1) and each negative response a (0), and then average these scores to create a (0-1) continuous index of *political trust*

- *Professional* is coded as (1) if a respondent self reports their occupation as being "professional," and (0) otherwise

- *Rural* ranges from 1-3 and was coded as a (1) if respondents reported living in a "large town," as a (2) for respondents living in a "small or medium sized town", and as a (3) for respondents living in a "rural area of village"

- *Student* is coded as a (1) if a respondent self reports their occupation as being "student," and (0) otherwise.

- *Unemployed* is coded as (1) if a respondent self reports their occupation as being "unemployed," and (0) otherwise

- *Xenophobia* is coded from respondents' answers to the questions: "Some people are disturbed by the opinions, customs, and ways of life of people different from themselves. Do you personally find the presence of people of another [(1) nationality; (2) race; (3) religion] disturbing in your daily life?" where again, following Elgün and Tillman (2007, 395), we score each positive response a (1) and each negative response a (0), and then average these scores to create a (0-1) continuous index of *xenophobia*

2.1. *Robustness Models*

The OP, MiOP, and MiOPC models of *EU support* in Table 1 of our main paper represent our 'full' model specifications, and include a comprehensive set of independent variables and controls. To demonstrate that (i) these results for *EU support* are robust to alternative model specifications and (ii) our MiOP(C) models are relatively stable; we next present a collection of OP, MiOP and MiOPC robustness models. The first three robustness model triplets each report specifications with more limited subsets of controls (relative to the models reported in our main paper). Here, we begin by reporting OP, MiOP, and MiOPC results with a fairly sparse set of controls (Table A.3), and then sequentially add-in more controls and predictors of middle-category inflation (Tables A.4 and A.5). Table A.3 includes three of Elgün and Tillman's main covariates of interest within the outcome stages of the OP, MiOP, and MiOPC model (*political trust, xenophobia, and discuss politics*); along with *rural*, *female*, and an alternate measure of education (*college ed.*) that is much less fine-grained than the education dummies used in Table 1 of our paper, and by Elgün and Tillman (2007). The inflation stage specifications of the MiOP(C) models in Table A.3 maintain exclusion restrictions but are limited to *discuss politics*, *true EU knowledge*, *college ed.*, *rural* and *female*. Table A.4 then adds to both stages controls for *age*, *student*, *unemployed*, as well as including our measure of *EU-bid knowledge* in the inflation stages of our MiOP(C) models. Table A.5 then additionally adds Elgün and Tillman's dichotomous occupational variables to the outcome stages of our OP, MiOP, and MiOPC models. Across all models reported in Tables A.3-A.5, our substantive findings for *EU support* are consistent with those discussed in in the main body of our paper. This suggests that (i) our main paper's reported findings do not hinge on the inclusion of any specific control(s) and (ii) the MiOP(C) models are fairly robust in estimation.

[Insert Tables A.3, A.4, and A.5 about here]

Having demonstrated that our main findings for *EU support* hold across a number of smaller model-specifications, we next present three final robustness tables that test how well our fully-specified models perform when we include additional or alternate measures of our key inflation and outcome stage covariates. Here we treat our main paper's models as the baseline, and then examine how well our primary findings hold under alternate specifications. The first of these three models appears in Table A.6 and reports the results for our main OP, MiOP, and MiOPC model specifications when *Income* is additionally included in the inflation stage of our MiOP and MiOPC models, and when *True EU Knowledge* is added to the outcome stage of the MiOP(C) models. As one can see in Table A.6, all substantive results remain unchanged after these additions. Our MiOPC model in Table A.6 also reveals that *True EU Knowledge* is an insignificant outcome-stage predictor of *EU-support*, while *Income* is a positive and significant determinant of informed middle-category responses. However, AICs, as well as Vuong and likelihood ratio tests suggest that the MiOP(C) models presented here are of slightly poorer model fit than those reported in our main paper, and therefore we continue to favor our main models over the models reported in Table A.6.

The second of these three robustness tests (Table A.7) includes an alternate measure of *EU-bid knowledge* within the inflation stages of our 'full' MiOP and MiOPC models (*accession informed*, described above). We find here that—in line with both our theoretical expectations and our results for *EU-bid knowledge*—*accession informed* is positive and statistically significant within the inflation stage of our MiOP and MiOPC models, suggesting that individuals that are better informed of EU accession are less likely to provide a face-saving response. Note here as well that all of the main substantive findings discussed in the main body of our paper hold when using this alternative specification for *EU-bid knowledge*. The second robustness test presented here additionally adds an alternate measure of *media attention* (*media polecon*) to our 'full specification' (Table A.8). This alternate measure directly assesses individuals' self-reported levels of media-attention to political-economic issues, rather than to the news in general. We find that *media polecon* is positive and statistically significant in Table A.8, implying that individuals that report consuming more political-economic news are less likely to issue uninformed responses about their country's EU-membership bid. Thus, our MiOP(C) findings appear to be (i) robust to alternative model-specifications and (ii) consistent with our theoretical expectations—i.e., uninformed individuals are likely to provide ‘face-saving’, middle-category responses survey questions of *EU support*.

[Insert Tables A.6, A.7 and A.8 about here]

Table A.9 presents a series of first differences in predicted values for our full OP and MiOPC models of *EU support*, along with their associated confidence intervals (CIs). These changes in predicted values are equivalent to those presented within the Boxplots of our main paper. Specifically, Table A.9 separately reports the predicted changes in the probability of observing each category of *EU support*, given reasonable changes in *discuss politics*, *gender*, and *income*.[8] The predicted changes for *discuss politics* and *female* are consistent with our findings within in the main body of the paper—namely that failing to account for middle category inflation leads one to (i) dramatically overestimate the positive effect of *discuss politics* on *EU support* and (ii) estimate a significant negative relationship between *female* and *EU support* when the direct relationship in fact appears to be positive. Finally, Table A.9 also indicates that—by not accounting for middle-category inflation—our OP model largely overstates the positive effect of *income* on *EU support*.

[Insert Table A.9 about here]

3. Support for Anti-Nuclear Movement in Western Europe

In contrast to the ordered survey response question studied in our main paper's application, ordered survey questions of the attitude or opinion variety often *do not* include a natural middle category response that accommodates attitudes of ‘indifference’ or ‘neutrality.’ Instead, many ordered survey responses only allow respondents to provide (weak or strong) attitudes or opinions that can be either for or against a given issue. Problematically, we find that scholars working with these types of response scales often add-in all “don't know” responses as an artificial middle-category to their survey response variables, ex-post (Rohrschneider, 1990; Baumgartner et al., 2012). Just as the case with “face-saving” responses, “don't know” middle-category responses do not represent the actual midpoint of an underlying (directional) preference dimension, but instead correspond to *nondirectional* positions that a respondent is unable to place along the ordered dimension scale. Because they are unordered, middle-category "don't know" responses can add measurement error to one's dependent variable, violate assumptions of ordinality, and yield biased estimates of one's covariates of interest. We examine how well our MiOP and MiOPC models account for such potential problems below.

To do so, we draw on an existing study of individual support for new social movements in Western Europe (Rohrschneider, 1990). Rohrschneider studies individual-level support for three social movements in Germany, France, Great Britain, and the Netherlands: (i) nature protection associations, (ii) the ecology movement, and (iii) movements concerned with stopping the construction or use of nuclear power plants. Survey questions assessing individuals' support for each movement appear on the Eurobarometer (25) and include the responses of "strongly approve" (= 1), "approve somewhat" (2), "disapprove somewhat" (3), "strongly disagree" (4), and "don't know". We follow Rohrschneider (1990, 13) and use these responses to create ordered dependent variables with "don't know" responses added as a neutral middle category between "support" and "disagree". Rohrschneider (1990) then combines these three response-variables—along with a separate set of questions pertaining to citizens' behavioral intentions towards social movements—into a single-index dependent variable for analysis. We do not undertake this final-step, as it redistributes the indifference-category "don't know" responses across multiple categories of Rohrschneider's final index variable. Rather, we analyze Rohrschneider's three social-movement support variables separately, and focus on *Anti-Nuclear Movement Support* in our application below.[9]

Our *Anti-Nuclear Movement Support* dependent variable contains three categories: disagree, indifference—which contains *both* "don't know" responses *and* responses of mild support and disagreement—and support; with the indifference category encompassing 52% of all responses. We estimate and compare OP, MiOP, and MiOPC models of this dependent variable while including all of Rohrschneider's independent variables in our models' outcome stages.

These outcome stage variables include socioeconomic measures for individuals' levels of *Social Integration*,[10] class,[11] *Left-Right Orientation*,[12] *Income*,[13] town-size,[14] *Age*,[15] and *Education*.[16] We also include in our OP, MiOP, and MiOPC outcome stages the three indices used by Rohrschneider to measure *Postmaterialism*,[17] environmental *Self-Interest*,[18] and environmental *Sociotropism*.[19]

The middle-category of the dependent variable discussed above has been "inflated" with non-ordinal, "don't know" responses. We therefore add a number of plausible determinants of *Anti-Nuclear Movement* ignorance to our MiOP(C) models' inflation stages in order to estimate which middle-category responses are "inflated" responses, and which are true responses of (relative) indifference. Specifically, we begin by adding Rohrschneider's measures of environmental *Self-Interest* and environmental *Sociotropism* to our inflation stages because the indices measure individuals' levels of environmental awareness at the local and national levels (respectively), and hence should be negatively correlated with "don't know" responses on *Anti-Nuclear Movement Support*. We next include socioeconomic indicators for town-size, *Education*, and *Age*; as each variable could be reasonably argued to measure how informed respondents are about issues of national political significance. Finally, we create and include three additional variables to better identify which respondents may be more or less likely to report that they do not know whether or not they support the anti-nuclear movement. These variables are *Env Governance-Aware*,[20] *Env-Uninformed*,[21] and *Watch EU Parliament on TV*.[22] Each of these three additional variables is expected to be a positive predictor of *informed* middle-category responses, and together with our outcome-stage specifications, these covariates ensure that our MiOP(C) models are overidentified.

The estimates for our OP, MiOP, and MiOPC models of *Anti-Nuclear Movement Support* appear in Table A.10. We first compare our three models with a range of appropriate model fit statistics. Results of a t-test of $\rho = 0$ for our data application reveals that ρ is positive and significant in the MiOPC model; thereby favoring the MiOPC model over the MiOP model. AIC values for our three models again favor the MiOPC to the MiOP, and favor both over the OP model. Vuong tests favor the MiOPC model to the MiOP model, and the MiOP(C) models over the OP model. Hence, model fit statistics suggest that the MiOP(C) models are superior to the OP, and that our MiOPC model offers an improvement in model fit over the MiOP. We therefore limit the discussion below to a comparison of our OP and MiOPC results for *Anti-Nuclear Movement Support*.

Turing to the MiOPC inflation stage results in Table A.10, we can first note that several of the MiOPC inflation-stage coefficient estimates are significant in their expected directions. Recall that a positive sign on an inflation-stage coefficient estimate in our MiOP(C) models indicates an increased likelihood that a middle-category response is a true indifference response, and a decreased likelihood that a middle category response is a "don't know" response. Ergo, our MiOPC inflation stage indicates that higher levels of environmental *Self-Interest* and environmental *Sociotropism* increase the likelihood of a middle-category response being a true indifference response, rather than a "don't know" response, as the estimates for both variables are positive and statistically significant. The MiOPC model also reports that the effect of *Age* is negative and significant. This suggests that age decreases the likelihood that a respondent provides an informed middle-category response—perhaps implying a generational gap in levels-of-awareness about 'new' environmental issues. We also find that *Environmental Governance-Aware* is positive and statistically significant, which intuitively suggests that individuals that are more aware of their government's roles in environmental issues are less likely to provide a "don't know" response to questions of *Anti-Nuclear Movement Support*. Finally, note that while many of the other inflation-stage variables' coefficient estimates are insignificant, their signs generally point in their expected directions.

We next compare the outcome stage estimates for our OP and MiOPC models in Table A.10. First note here that several independent variables maintain their size and significance across the OP and MiOPC models. For example, the estimates for *Social Integration*, *New Middle Class*, *Old Middle Class*, *Income*, *Age* and *Left-Right Orientation* are all similar and size and significance in our OP and MiOPC models, and the findings therein are generally consistent with those reported by Rohrschneider (1990). However, we also find that a number of our coefficient estimates, while maintaining direction and significance across the OP and MiOPC models, dramatically increase in size after middle-category inflation is accounted for. For example, the coefficient estimates (as well as the outcome-stage marginal effects) for *Self-Interest* and *Sociotropism* nearly double in size once middle-category inflation-effects are taken into account by our MiOPC model. Finally, we also find that the outcome stage estimate for *Education*, which was negative and highly significant in the OP model, is insignificant in the MiOPC model, implying that once middle-category inflation is accounted for, there is no direct effect of education on individuals' likelihood of supporting the antinuclear movement. In sum, our MiOPC model findings suggest that ignoring middle-category inflation in *Anti-Nuclear Movement Support* can lead to biased inferences in regards to the size and significance of the effects of several commonly studied determinants of social movement support.

[Insert Table A.10 about here]

To better understand the extent of the bias that can arise in studies of *Anti-Nuclear Movement Support* when middle-category inflation is ignored, we next compare the first-differences in predicted values for *Anti-Nuclear Movement Support* within our OP and MiOPC models. For both models, we present in Figure A.5 the first-differences in predicted values of *Anti-Nuclear Movement Support* in response to a 3-to-6 change in our ordinal *Education* variable, while holding all other variables to their means or modes. The OP subfigure in Figure A.5 clearly demonstrates that our OP model estimates that increases in *Education* will reduce individuals' levels of support of *Anti-Nuclear Movement Support*, in effect implying that anti-nuclear concerns are primarily the domain of the uneducated. However, the MiOPC subfigure instead demonstrates that, once one has taken into account the effect of education on respondent-propensities to provide "don't know" responses, *Education* has no effect on *Anti-Nuclear Movement Support*; controlling for other socioeconomic determinants of *Anti-Nuclear Movement Support*. Hence, ignoring "don't know" inflation in the middle-category of ordinal survey response variables can lead researchers to overestimate the direct effects of key covariates—such as *Education*—on their outcomes of interest.

[Insert Figure A.5 about here]

4. Community/national attachment and Support for Free Trade

To further demonstrate the robustness of our MiOP and MiOPC models when applied to real-world data, we present a third MiOP(C) survey-data application below. Our third application replicates a well-known study of individual-level support for international trade entitled "Why are Some People (and Countries) More Protectionist than Others?" (Mayda and Rodrik, 2005). In this article, Mayda and Rodrik (2005) present a number of overlapping analyses of individual support for international trade using survey data from the International Social Survey Program (ISSP; International Social Survey Program, 1995) and the World Values Survey (Inglehart, 1997). Our replication focuses on the authors' community/national attachment models of trade opinion, which utilizes an ISSP survey dataset covering more than 28,000 individuals and 23 countries. As a dependent variable in these models, Mayda and Rodrik (2005, 1415) create a 'Pro-Trade Dummy' that is coded one if an individual answers either "disagree" or "disagree strongly" to an ordered question asking whether they favor limiting the imports of foreign products, and zero if a respondent instead replies "agree", "agree strongly", "neither agree nor disagree", or "don't know" to this same question. The authors then estimate their models of pro-trade support using a series of probit specifications. Note that Mayda and Rodrik also evaluate their claims by employing the original 1-5 ordered survey response measure of trade support (described below) as the dependent variable and estimating ordered logit models for this ordered survey response dependent variable. They point out that their results from the ordred logit models are similar to the results (discussed below) that they obtain from their probit specification (see Mayda and Rodrik, 2005, 1397). Given our focus on the MiOP(C) models, for our replication, we thus re-estimate Mayda and Rodrik's models using the *original* ordered survey response measure of trade support, rather than their dichotomized measure. To ensure that our results are comparable to Mayda and Rodrik (2005), we re-code this ordered variable to take on higher values for more pro-trade responses, and add "don't know" responses to our middle, indifference category.

Our dependent variable (*Pro-Trade*) thereby ranges from 1-to-5, with a natural middle "indifference" category and higher values representing stronger support for international trade. For *Pro-Trade*, we suspect there to be middle-category inflation of both the "face-saving" and "don't know" varieties. Univariate statistics lend support to this assertion, and indicate that the middle-category of *Pro-Trade* is the second most frequent response-category for this variable. We therefore replicate Mayda and Rodrik' analyses using this new dependent variable and a set of OP, MiOP, and MiOPC models. For our OP, MiOP, and MiOPC outcome-stage variables, we include all of the independent variables reported in Mayda and Rodrik's full community/national attachment model specification. These include socioeconomic controls for *Age*,[23] *Male*, *Citizen*, and *Education*,[24] variables measuring respondents levels of town, country, continent, and country attachment,[25] and covariates intended to capture respondent-pride in national-level factors, democracy, political influence, the economy, and social security.[26] Altogether this set of outcome-stage independent variables makes our OP, MiOP, and MiOPC models comparable in specification to (probit) Model 4 in Table 7 of Mayda and Rodrik (2005, 1415).

Given that the middle category of *Pro-Trade* is likely inflated by both "face-saving" responses and actual "don't knows," we seek to include inflation-stage variables in our MiOP(C) models that either (i) capture individuals' propensities to be uninformed about the political-economy of international trade or (ii) are related to individuals being more (or less) likely to provide "don't know" or "face-saving" responses to survey questions in general. We therefore specify our MiOP(C) inflation stages with *Age*, *Education*, *Male*, *Citizen*, and an ordinal variable measuring how much time a respondent has spent living abroad.[27] Based on the EU-findings reported earlier, as well as on extant literature relating to (i) individual-support for free trade (Hainmueller and Hiscox, 2006; Mansfield and Mutz, 2009; Medrano and Braun, 2011) and (ii) gender-based response-set behaviors (Mondak and Anderson, 2004), we hypothesize that *Age*, *Education*, *Male*, *Citizen*, and *Lived Abroad* will all be positive predictors of an individual's likelihood to provide a true indifference-response on *Pro-Trade*. We also argue that, while *Lived Abroad* may be correlated with whether or not an individual is trade-informed, it is unlikely that this variable will be directly associated with individuals' actual levels of *Pro-Trade* support in one direction or another; for our pooled-country sample. Together with the choices of outcome stage covariates described above, this inflation stage specification ensures that our MiOP and MiOPC models are overidentified.

Our main OP, MiOP, and MiOPC models of *Pro-Trade* appear in Table A.11 below. As above, we begin by comparing these three models with a number of relevant model fit statistics. A t-test of $\rho = 0$ for our MiOP and MiOPC models of trade support reports that ρ is positive and significant in the MiOPC model; which suggests that our MiOPC model should be favored over the MiOP model. Our OP, MiOP, and MiOPC AIC-values confirm this finding, and indicate that our MiOPC model should be favored over both the the MiOP and OP models. Finally, we find that Vuong tests favor the MiOPC model over our MiOP model for this particular application, and similarly favor the MiOP(C) models over the OP model. In sum, the model fit statistics discussed here indicate that the MiOP(C) models are superior to the OP model, and that our MiOPC model is superior to a comparable MiOP model. We accordingly focus on comparisons of our OP and MiOPC models below.

Beginning first with the inflation stage of our MiOPC model for trade support, Table A.11 indicates that a number of our inflation-stage coefficient estimates are significant in their expected directions. Similar to the findings in our main paper for EU-membership support, we again find that gender is a significant predictor of middle-category inflated responses. Specifically, we find here that males are more likely to provide true indifference responses, whereas females are more likely to provide "face-saving" responses or "don't knows". This finding is consistent with our findings for EU-support, as well as with the gender-based response set behaviors discussed in (Mondak and Anderson, 2004). In addition, we also find that *Education* is a strong positive predictor of informed middle-category responses on *Pro-Trade*, which intuitively suggests that middle-category respondents with higher education levels are less likely to be "face-saving" or "don't know" respondents. Therefore, our inflation stage estimates lend some support to our assertions of middle-category inflation within the ordered, *Pro-Trade* dependent variable. However, our inflation stage covariates measuring *Lived Abroad*, *Age*, and *Citizen* are never significant in our MiOP or MiOPC models of *Pro-Trade*, which together suggests that there is more work to be done in identifying robust predictors of individuals' trade-related knowledge-levels.

The outcome stages of our OP and MiOPC models of trade support similarly reveal a number of interesting findings. The vast majority of outcome stage covariates remain significant—and in their expected directions—across our OP and MiOPC models. In support of the findings discussed in Mayda and Rodrik (2005, 1415), this suggests that outcome stage covariates such as *Male*, *Education*, regional attachments, and national pride all have a significant and robust effects on *Pro-Trade*, no matter whether middle-category inflation is accounted for or not.[28] However, we also find that a number of outcome-stage estimates change in either substantive magnitude or statistical significance once middle-category inflation is explicitly modeled. Most notably, the estimate for *Age* was positive but insignificant within Mayda and Rodrik's full specification and was found to be negative but insignificant within our OP model; which in turn is consistent with results reported in a number of similar studies (e.g., Mansfield and Mutz, 2009). However our MiOPC model suggests that once middle-category inflation is accounted for, *Age* has a significant *negative* direct effect on individuals' levels of support for international trade. This finding is interesting, and is consistent with the results for age that Mayda and Rodrik (2005) report within a separate set of models. Furthermore, Mayda and Rodrik (2005, 1415) report in their study that factors such as a respondents' pride in their country's economy and social security system does *not* have a statistically significant on their propensity to support free trade. In contrast, we find in the outcome stages of the MiOP and MiOPC models that respondents' pride in their country's economy and social security system has a strong positive and statistically significant on their propensity for supporting free trade effect. Thus, our MiOP and MiOPC model in particular suggests that, by not taking into account middle-category, survey-studies may be underestimating the direct effect of the factors mentioned above (*age*, *economic pride*, *pride in social security*) on individuals' levels of support for free trade.

[Insert Table A.11 about here]

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Notes

[1]This implies that 30% of the respondents in the sample have opted for the middle category response in the ordered survey response dependent variable. We set the degree of middle-category inflation to the conservative level of 30% as it helps us to explore the boundaries of the MiOP(C) model under "less-than ideal" (i.e. moderate) conditions.

[2]Estimation was undertaken in R with the aid of a high performance computing (HPC) center.

[3]Relative to each estimates' respective true values, then averaged over $1,000$ simulations.

[4]Calculated as the percentage of times that a true parameter falls within the 95% confidence intervals of that parameter's estimate, out of $1,000$ simulations.

[5]Which is estimated by restricting μ_1 to zero.

[6]Tables of the mean estimates, coverage parameters, and RMSE's for all models discussed here are not reported to save space, but are available on request.

[7]With the exception of β_2 when inflation is at 30%.

[8]*Discuss politics* was changed from 1 to 3, for *female* from 0 to 1, and *income* from 5 to 8. All other variables held to their means or modes, $m = 1000$.

[9]For ease of interpretation, we also reverse-code this variable such that higher values correspond to more support for the anti-nuclear movement.

[10]Following (Rohrschneider, 1990, 10), this variable is coded as the sum of three separate response variables measuring (i) marital status, (ii) religiosity and (iii) number of children.

[11]*New Middle Class* and *Old Middle Class* are binary variables indicating whether respondents indicated their occupation as being 'white-collar office worker' or as as being 'lawyer,

accountant, or business owner', respectively.

[12]Respondents' left-right orientation ($1-10$, with 10 being furthest right).

[13]Respondents' income (in quartiles).

[14]*Size of Town* is coded as the self-reported size of respondents' towns (1 =Rural town, 2 =Medium town, 3 =Big town).

[15]Respondents' actual age in years.

[16]Education is ordinal (1-9), and corresponds to the age at which a respondent finished education; ranging from 14 years (= 1) to 22 years or older (= 9) with "still studying" treated as missing.

[17]A four-item index of respondents postmaterial value priority.

[18]The summed responses on respondents' indications of whether they have reason to complain (ranging from 1-4—with 4 indicating the most reason to complain—which is reverse coded from the actual dataset coding) about 7 specific environmental problem-areas.

[19]The summed responses on respondents' levels of concern (ranging from 1-4—with 4 indicating the most concern—which is reverse coded from the actual dataset coding) across 7 different environmental issue areas.

[20]Does respondent know if the authorities in respondent's country are concerned about the environment (= 1)? Otherwise, (= 0).

[21]The number (0-10) of specific environmental issue areas that the respondent indicates that they'd like to be better informed about.

[22]Coded as a binary variable indicating whether or not respondent reported having watched the European Parliament on Television.

[23]Measured as respondents' actual reported age.

[24]Measured as the age at which a respondent completed schooling.

[25]Ordinal, ranging from 1-4, with high values (re)coded to denote stronger reported levels of attachment. Note that, following Mayda and Rodrik (2005), country-level attachment is labeled *National Pride (1)*.

[26]All pride measures are ordinal, ranging from 1-4, with higher values (re)coded to denote more reported pride in each specific construct.

[27]*Lived Abroad* ranges from 1 to 4, with values of 1 corresponding to individuals that reported "never" having lived abroad, and values of 4 corresponding to respondents that had lived abroad "5 years or more".

[28]The estimates from some covariates in the OP specification are not consistent with the sign and significance (or lack thereof) of the same covariates reported by Mayda and Rodrik (2005).

Table A.1: Monte Carlo Results (Experiments 1 & 2)

Experiment 1 Results

			N=2,000			N=4,000			N=8,000		
		True	OP	MiOP	MiOPC	OP	MiOP	MiOPC	OP	MiOP	MiOPC
β_1	$\bar{\beta}_1$	0.50	1.28	0.30	0.34	1.28	0.34	0.36	1.28	0.41	0.41
	RMSE		(0.78)	(0.45)	(0.42)	(0.78)	(0.36)	(0.34)	(0.78)	(0.24)	(0.24)
	CP		0.00	0.84	0.86	0.00	0.86	0.87	0.00	0.89	0.90
β_2	$\bar{\beta}_2$	0.25	0.13	0.50	0.50	0.19	0.28	0.28	0.19	0.26	0.26
	RMSE		(0.06)	(0.07)	(0.07)	(0.06)	(0.05)	(0.05)	(0.06)	(0.04)	(0.04)
	CP		0.53	0.92	0.92	0.32	0.92	0.92	0.07	0.93	0.93
μ_2	$\bar{\mu}_2$	2	3.44	1.78	1.77	3.44	1.80	1.80	3.43	1.88	1.87
	RMSE		(1.44)	(0.64)	(0.65)	(1.44)	(0.53)	(0.53)	(1.43)	(0.36)	(0.37)
	CP		0.00	0.81	0.78	0.00	0.83	0.83	0.00	0.88	0.87
γ_1	$\bar{\gamma}_1$	1		1.23	1.24		1.04	1.04		1.00	1.00
	RMSE			(0.99)	(1.00)		(0.69)	(0.71)		(0.49)	(0.50)
	CP			0.85	0.85		0.85	0.86		0.90	0.88
γ_2	$\bar{\gamma}_2$	-0.25		-0.27	-0.27		-0.26	-0.26		-0.25	-0.25
	RMSE			(0.10)	(0.10)		(0.07)	(0.07)		(0.05)	(0.05)
	CP			0.84	0.86		0.85	0.86		0.89	0.88
γ_3	$\bar{\gamma}_3$	-1		-1.18	-1.18		-1.05	-1.05		-1.02	-1.02
	RMSE			(0.40)	(0.40)		(0.24)	(0.25)		(0.17)	(0.17)
	CP			0.85	0.85		0.86	0.85		0.90	0.88
ρ	$\bar{\rho}$	0			0.20			-0.01			-0.003
	RMSE				(0.15)			(0.11)			(0.07)
	CP				0.96			0.97			0.96

Experiment 2 Results

			N=2,000			N=4,000			N=8,000		
		True	OP	MiOP	MiOPC	OP	MiOP	MiOPC	OP	MiOP	MiOPC
β_1	$\bar{\beta}_1$	0.50	1.84	0.70	0.35	1.84	0.70	0.36	1.83	0.74	0.41
	RMSE		(1.34)	(0.50)	(0.42)	(1.34)	(0.42)	(0.47)	(1.33)	(0.36)	(0.35)
	CP		0.00	0.68	0.80	0.00	0.70	0.84	0.00	0.67	0.86
β_2	$\bar{\beta}_2$	0.25	0.16	0.39	0.28	0.16	0.39	0.27	0.16	0.37	0.26
	RMSE		(0.09)	(0.14)	(0.07)	(0.09)	(0.14)	(0.05)	(0.09)	(0.12)	(0.03)
	CP		0.28	0.76	0.94	0.06	0.64	0.95	0.01	0.33	0.95
μ_2	$\bar{\mu}_2$	2	3.57	1.93	1.86	3.58	1.90	1.86	3.57	1.96	1.92
	RMSE		(1.57)	(0.69)	(0.65)	(1.58)	(0.59)	(0.51)	(1.57)	(0.44)	(0.36)
	CP		0.00	0.76	0.81	0.00	0.80	0.83	0.00	0.83	0.85
γ_1	$\bar{\gamma}_1$	1		0.95	1.24		0.75	1.06		0.71	1.03
	RMSE			(0.95)	(1.00)		(0.75)	(0.70)		(0.58)	(0.52)
	CP			0.81	0.87		0.75	0.85		0.74	0.86
γ_2	$\bar{\gamma}_2$	-0.25		-0.26	-0.27		-0.23	-0.26		-0.23	-0.25
	RMSE			(0.13)	(0.10)		(0.10)	(0.09)		(0.07)	(0.06)
	CP			0.85	0.87		0.82	0.87		0.81	0.88
γ_3	$\bar{\gamma}_3$	-1		-0.84	-1.16		-0.77	-1.04		-0.75	-1.02
	RMSE			(0.31)	(0.41)		(0.27)	(0.25)		(0.26)	(0.18)
	CP			0.62	0.86		0.54	0.87		0.44	0.88
ρ	$\bar{\rho}$	0.50			0.51			0.52			0.51
	RMSE				(0.15)			(0.12)			(0.09)
	CP				0.91			0.92			0.91

Table A.2: Monte Carlo Results (Experiments 5 & 6)

Experiment 5 Results (MiOP DGP)

			Exclusion Restriction			No Exclusion Restriction		
		True	OP	MiOP	MiOPC	OP	MiOP	MiOPC
β_1	$\bar{\beta}_1$	0.50	1.58	0.44	0.45	1.58	0.59	0.66
	RMSE		(1.08)	(0.29)	(0.30)	(1.08)	(0.29)	(0.42)
	CP		0.00	0.84	0.88	0.00	0.81	0.69
β_2	$\bar{\beta}_2$	0.25	0.10	0.27	0.26	0.10	0.25	0.19
	RMSE		(0.15)	(0.05)	(0.06)	(0.15)	(0.05)	(0.11)
	CP		0.01	0.91	0.92	0.01	0.91	0.77
μ_2	$\bar{\mu}_2$	2	2.96	1.09	1.09	2.96	1.38	1.50
	RMSE		(1.76)	(0.51)	(0.51)	(1.76)	(0.58)	(0.60)
	CP		0.00	0.79	0.79	0.00	0.75	0.74
γ_1	$\bar{\gamma}_1$	1		1.09	1.10		0.70	1.11
	RMSE			(0.60)	(0.61)		(0.84)	(0.85)
	CP			0.85	0.85		0.88	0.93
γ_2	$\bar{\gamma}_2$	-0.25		-0.26	-0.31		-0.36	-0.26
	RMSE			(0.08)	(0.08)		(0.12)	(0.15)
	CP			0.87	0.87		0.93	0.94
γ_3	$\bar{\gamma}_3$	-1		-1.06	-1.06			
	RMSE			(0.19)	(0.19)			
	CP			0.89	0.89			
ρ	$\bar{\rho}$	0			-0.01			-0.03
	RMSE				(0.15)			(0.58)
	CP				0.97			0.78

Experiment 6 Results (MiOPC DGP)

			Exclusion Restriction			No Exclusion Restriction		
		True	OP	MiOP	MiOPC	OP	MiOP	MiOPC
β_1	$\bar{\beta}_1$	0.50	2.20	0.86	0.44	2.20	0.85	0.85
	RMSE		(1.70)	(0.43)	(0.40)	(1.70)	(0.44)	(0.55)
	CP		0.00	0.67	0.85	0.00	0.71	0.68
β_2	$\bar{\beta}_2$	0.25	0.05	0.36	0.27	0.05	0.37	0.24
	RMSE		(0.21)	(0.11)	(0.07)	(0.21)	(0.12)	(0.14)
	CP		0.00	0.80	0.92	0.00	0.80	0.69
μ_2	$\bar{\mu}_2$	2	3.18	1.27	1.11	3.18	1.22	1.45
	RMSE		(1.98)	(0.55)	(0.48)	(1.98)	(0.74)	(0.63)
	CP		0.00	0.77	0.84	0.00	0.65	0.75
γ_1	$\bar{\gamma}_1$	1		1.07	1.05		0.44	0.89
	RMSE			(0.53)	(0.51)		(0.84)	(0.77)
	CP			0.84	0.86		0.69	0.89
γ_2	$\bar{\gamma}_2$	-0.25		-0.27	-0.25		-0.27	-0.34
	RMSE			(0.09)	(0.08)		(0.12)	(0.14)
	CP			0.87	0.88		0.77	0.92
γ_3	$\bar{\gamma}_3$	-1		-0.94	-1.03			
	RMSE			(0.15)	(0.17)			
	CP			0.81	0.88			
ρ	$\bar{\rho}$	0.50			0.49			0.15
	RMSE				(0.18)			(0.56)
	CP				0.90			0.87

Table A.3: Baseline OP, MiOP, and MiOPC Models of EU Membership Support Among Candidate Countries (2002)

	OP	s.e.	MiOP	s.e.	MiOPC	s.e.
Outcome Stage:						
Political Trust	0.776***	(0.039)	0.917***	(0.051)	0.866***	(0.048)
Xenophobia	-0.516***	(0.046)	-0.593***	(0.052)	-0.554***	(0.050)
Discuss Politics	0.068***	(0.019)	0.016	(0.023)	-0.022	(0.026)
College Ed.	0.218	(0.031)	0.189***	(0.038)	0.152***	(0.043)
Rural	-0.041**	(0.015)	-0.025	(0.019)	-0.007	(0.021)
Female	-0.103***	(0.025)	-0.007	(0.032)	0.056	(0.036)
Income	0.261***	(0.056)	0.250***	(0.069)	0.207***	(0.064)
Inflation Stage:						
Constant	.		0.474***	(0.150)	0.548***	(0.144)
Discuss Politics	.		0.196***	(0.048)	0.179***	(0.045)
College Ed.	.		0.137	(0.094)	0.130	(0.087)
Rural	.		-0.076**	(0.039)	-0.078**	(0.036)
Female	.		-0.400***	(0.083)	-0.363***	(0.076)
True EU Knowledge	.		0.161**	(0.023)	0.147***	(0.021)
μ_1	-0.737***	(0.077)	-0.635***	(0.110)	-0.786***	(0.096)
μ_2	0.398***	(0.077)	0.179	(0.098)	-0.002	(0.108)
ρ	.		.		-0.672***	(0.133)
No. Obs.	9,116		9,116		9,116	

Note: *** indicates $p < .01$; ** indicates $p < .05$; * indicates $p < .10$

Table A.4: Expanded OP, MiOP, and MiOPC Models of EU Membership Support Among Candidate Countries (2002)

	OP	s.e.	MiOP	s.e.	MiOPC	s.e.
Outcome Stage:						
Political Trust	0.788***	(0.039)	0.935***	(0.052)	0.883***	(0.049)
Xenophobia	-0.499***	(0.046)	-0.579***	(0.053)	-0.537***	(0.051)
Discuss Politics	0.085***	(0.019)	0.036	(0.023)	-0.007	(0.036)
College Ed.	0.198***	(0.031)	0.178***	(0.039)	0.142***	(0.043)
Unemployed	0.016	(0.044)	0.035	(0.053)	0.037	(0.050)
Rural	-0.039*	(0.015)	-0.025	(0.019)	-0.004	(0.021)
Female	-0.09**	(0.025)	0.004	(0.032)	0.069*	(0.036)
Age	-0.005***	(0.001)	-0.004***	(0.001)	-0.003***	(0.001)
Student	0.100*	(0.052)	0.112*	(0.068)	0.098	(0.075)
Income	0.272***	(0.056)	0.206***	(0.077)	0.079	(0.082)
Inflation Stage:						
Constant	.		0.274	(0.192)	0.397**	(0.183)
Discuss Politics	.		0.197***	(0.048)	0.173***	(0.043)
College Ed.	.		0.109*	(0.093)	0.107	(0.081)
Rural	.		-0.073*	(0.039)	-0.070**	(0.035)
Female	.		-0.398***	(0.086)	-0.336***	(0.072)
Age	.		-0.003	(0.002)	-0.003*	(0.002)
Student	.		0.038	(0.137)	0.063	(0.125)
EU-Bid Knowledge	.		0.399***	(0.108)	0.328***	(0.105)
True EU Knowledge	.		0.143***	(0.022)	0.124***	(0.019)
μ_1	-0.893***	(0.086)	-0.816***	(0.110)	-1.004***	(0.116)
μ_2	0.248***	(0.085)	-0.005	(0.113)	-0.251	(0.133)
ρ	.		.		-0.737***	(0.137)
No. Obs.	9,116		9,116		9,116	

Note: *** indicates $p < .01$; ** indicates $p < .05$; * indicates $p < .10$

Table A.5: Expanded OP, MiOP, and MiOPC Models of EU Membership Support Among Candidate Countries (2002) with Occupation Variables

	OP	s.e.	MiOP	s.e.	MiOPC	s.e.
Outcome Stage:						
Political Trust	0.771**	(0.039)	0.903**	(0.051)	0.857**	(0.048)
Xenophobia	-0.492***	(0.046)	-0.563***	(0.052)	-0.521***	(0.050)
Discuss Politics	0.074***	(0.019)	0.021	(0.023)	-0.023	(0.026)
College Ed.	0.104***	(0.034)	0.073*	(0.041)	0.043	(0.045)
Professional	-0.036	(0.066)	-0.068	(0.074)	-0.071	(0.072)
Executive	0.130	(0.087)	0.125	(0.098)	0.121	(0.097)
Manual	-0.135***	(0.041)	-0.143***	(0.046)	-0.139***	(0.044)
Farmer	-0.009	(0.081)	-0.036	(0.090)	-0.023	(0.085)
Unemployed	0.082*	(0.047)	0.105*	(0.055)	0.096*	(0.051)
Rural	-0.013	(0.016)	0.007	(0.020)	0.025	(0.022)
Female	-0.074***	(0.026)	0.021	(0.032)	0.085**	(0.037)
Age	-0.002**	(0.001)	-0.002	(0.001)	-0.001	(0.001)
Student	0.125**	(0.055)	0.146*	(0.070)	0.125	(0.077)
Income	0.065***	(0.006)	0.071***	(0.007)	0.066***	(0.006)
Inflation Stage:						
Constant	.		0.300	(0.203)	0.450**	(0.187)
Discuss Politics	.		0.212***	(0.051)	0.184***	(0.045)
College Ed.	.		0.124	(0.102)	0.120	(0.088)
Rural	.		-0.082*	(0.042)	-0.078**	(0.037)
Female	.		-0.432***	(0.095)	-0.363***	(0.079)
Age	.		-0.003	(0.002)	-0.003*	(0.002)
Student	.		-0.008	(0.146)	0.290	(0.132)
EU-Bid Knowledge	.		0.483***	(0.107)	0.385***	(0.193)
True EU Knowledge	.		0.142***	(0.022)	0.120***	(0.019)
μ_1	-0.719***	(0.084)	-0.550***	(0.101)	-0.653***	(0.104)
μ_2	0.443***	(0.083)	0.306***	(0.101)	0.144	(0.119)
ρ	.		.		-0.735***	(0.147)
No. Obs.	9,116		9,116		9,116	

Note: *** indicates $p < .01$; ** indicates $p < .05$; * indicates $p < .10$

Table A.6: Main OP, MiOP, and MiOPC Models of EU Membership Support Among Candidate Countries (2002) with *Income* and *True EU Knowledge* Included in Both Stages of the MiOP(C) models

	OP	s.e.	MiOP	s.e.	MiOPC	s.e.
Outcome Stage:						
Political Trust	0.750***	(0.040)	0.901***	(0.053)	0.859***	(0.051)
Xenophobia	-0.501***	(0.046)	-0.579***	(0.053)	-0.538***	(0.051)
Discuss Politics	0.054***	(0.020)	0.008	(0.024)	-0.032	(0.027)
Professional	-0.059	(0.067)	-0.093	(0.076)	-0.091	(0.074)
Executive	0.107	(0.087)	0.112	(0.101)	0.119	(0.100)
Manual	-0.116***	(0.041)	-0.128***	(0.048)	-0.122***	(0.046)
Farmer	-0.017	(0.081)	-0.044	(0.092)	-0.043	(0.088)
Unemployed	0.098**	(0.047)	0.123**	(0.057)	0.113	(0.054)
Rural	-0.008	(0.016)	0.010	(0.020)	0.026	(0.022)
Female	-0.043*	(0.026)	0.044	(0.033)	0.097***	(0.037)
Age	-0.002**	(0.001)	-0.002	(0.001)	-0.001	(0.001)
Student	0.039	(0.065)	0.115	(0.082)	0.162*	(0.090)
Income	0.062***	(0.005)	0.066***	(0.007)	0.059***	(0.008)
Educ High	0.020	(0.050)	0.068	(0.063)	0.123*	(0.070)
Educ High-Mid	0.106*	(0.056)	0.014	(0.070)	0.067	(0.077)
Educ Low-Mid	-0.128**	(0.038)	-0.052	(0.048)	0.037	(0.053)
True EU Knowledge	0.054***	(0.007)	-0.032***	(0.009)	0.007	(0.011)
Inflation Stage:						
Constant	.		0.335	(0.232)	0.409*	(0.211)
Discuss Politics	.		0.211***	(0.049)	0.180***	(0.042)
Rural	.		-0.079**	(0.038)	-0.069**	(0.034)
Female	.		-0.397***	(0.089)	-0.317***	(0.069)
Age	.		-0.004**	(0.002)	-0.004**	(0.002)
Student	.		-0.337**	(0.159)	-0.281**	(0.138)
EU-Bid Knowledge	.		0.487***	(0.104)	0.384***	(0.089)
True EU Knowledge	.		0.120***	(0.021)	0.122***	(0.019)
Media	.		0.053*	(0.028)	0.042*	(0.022)
Educ High	.		-0.251*	(0.137)	-0.251**	(0.114)
Educ High-Mid	.		-0.515***	(0.135)	-0.452***	(0.118)
Educ Low-Mid	.		-0.477***	(0.091)	-0.441***	(0.081)
Income	.		-0.027**	(0.013)	-0.024**	(0.012)
μ_1	-0.611***	(0.093)	-0.462***	(0.117)	-0.636***	(0.123)
μ_2	0.547***	(0.093)	0.337***	(0.118)	0.082	(0.139)
ρ	.		.		-0.747***	(0.129)
No. Obs.	9,113		9,113		9,113	

Note: *** indicates $p < .01$; ** indicates $p < .05$; * indicates $p < .10$

Table A.7: Alternate Measure of EU-BID Knowledge

	OP	s.e.	MiOP	s.e.	MiOPC	s.e.
Outcome Stage:						
Political Trust	0.751***	(0.040)	0.960***	(0.056)	0.858***	(0.050)
Xenophobia	-0.495***	(0.047)	-0.612**	(0.057)	-0.523***	(0.050)
Discuss Politics	0.073***	(0.019)	0.0001	(0.026)	-0.051*	(0.027)
Professional	-0.039	(0.067)	-0.088	(0.084)	-0.087	(0.078)
Executive	0.123	(0.087)	0.138	(0.113)	0.127	(0.106)
Manual	-0.117***	(0.042)	-0.114**	(0.053)	-0.086*	(0.047)
Farmer	-0.039	(0.082)	-0.047	(0.101)	-0.049	(0.087)
Unemployed	0.087*	(0.047)	0.129**	(0.062)	0.118**	(0.056)
Rural	-0.008	(0.016)	0.024	(0.021)	0.042*	(0.022)
Female	-0.072***	(0.027)	0.036	(0.035)	0.103***	(0.037)
Age	-0.002**	(0.001)	-0.002	(0.001)	-0.0003	(0.001)
Student	0.075	(0.066)	0.129	(0.088)	0.150*	(0.091)
Income	0.066***	(0.006)	0.076***	(0.007)	0.068***	(0.001)
Educ High	0.079	(0.050)	0.117*	(0.066)	0.124*	(0.067)
Educ High-Mid	0.070	(0.056)	0.011	(0.074)	0.069	(0.077)
Educ Low-Mid	-0.093**	(0.038)	-0.018	(0.050)	0.053	(0.052)
Inflation Stage:						
Constant	.		0.048	(0.171)	0.045	(0.156)
Discuss Politics	.		0.120***	(0.037)	0.100***	(0.034)
Rural	.		-0.088***	(0.029)	0.080***	(0.028)
Female	.		-0.246***	(0.052)	-0.227***	(0.048)
Age	.		-0.005***	(0.002)	-0.005***	(0.001)
Student	.		-0.328***	(0.123)	0.297**	(0.115)
True EU Knowledge	.		0.044***	(0.014)	0.035***	(0.011)
Accession Informed	.		0.620***	(0.050)	0.591***	(0.042)
Media	.		0.027	(0.024)	0.021	(0.019)
Educ High	.		-0.356***	(0.099)	-0.317***	(0.090)
Educ High-Mid	.		-0.549***	(0.107)	0.508***	(0.098)
Educ Low-Mid	.		-0.511***	(0.074)	0.467***	(0.068)
μ_1	-0.787***	(0.091)	-0.463***	(0.120)	-0.591***	(0.119)
μ_2	0.358***	(0.091)	0.156	(0.120)	-0.016	(0.123)
ρ	.		.		-0.892***	(0.058)
No. Obs.	8,878		8,878		8,878	

Note: *** indicates $p < .01$; ** indicates $p < .05$; * indicates $p < .10$

Table A.8: Alternate Measure of EU-BID Knowledge and Media Attention

	OP	s.e.	MiOP	s.e.	MiOPC	s.e.
Outcome Stage:						
Political Trust	0.751***	(0.040)	0.965***	(0.057)	0.845***	(0.051)
Xenophobia	-0.493***	(0.047)	-0.621**	(0.058)	-0.530***	(0.051)
Discuss Politics	0.073***	(0.020)	0.0004	(0.026)	-0.052*	(0.027)
Professional	-0.045	(0.067)	-0.096	(0.086)	-0.087	(0.080)
Executive	0.122	(0.087)	0.155	(0.118)	0.137	(0.112)
Manual	-0.117***	(0.042)	-0.112**	(0.055)	-0.072	(0.049)
Farmer	-0.035	(0.082)	-0.056	(0.103)	-0.010	(0.092)
Unemployed	0.087*	(0.047)	0.141**	(0.064)	0.128**	(0.057)
Rural	-0.008	(0.016)	0.023	(0.021)	0.041*	(0.022)
Female	-0.072***	(0.027)	0.033	(0.036)	0.102***	(0.037)
Age	-0.002**	(0.001)	-0.002	(0.001)	-0.0004	(0.001)
Student	0.075	(0.066)	0.131	(0.090)	0.154*	(0.092)
Income	0.066***	(0.006)	0.077***	(0.008)	0.067***	(0.007)
Educ High	0.078	(0.050)	0.119*	(0.067)	0.124*	(0.069)
Educ High-Mid	0.070	(0.056)	0.009	(0.076)	0.066	(0.077)
Educ Low-Mid	-0.092**	(0.038)	-0.016	(0.051)	0.055	(0.052)
Inflation Stage:						
Constant	.		0.552***	(0.157)	0.458***	(0.145)
Discuss Politics	.		0.031	(0.036)	0.016	(0.133)
Rural	.		-0.076***	(0.028)	-0.068***	(0.026)
Female	.		-0.227***	(0.048)	-0.209***	(0.044)
Age	.		-0.005***	(0.001)	-0.005***	(0.001)
Student	.		-0.285**	(0.115)	0.254**	(0.109)
True EU Knowledge	.		0.030***	(0.013)	0.022**	(0.011)
Accession Informed	.		0.520***	(0.046)	0.501***	(0.039)
Media PolEcon	.		0.411***	(0.048)	0.388***	(0.041)
Educ High	.		-0.340***	(0.093)	-0.314***	(0.086)
Educ High-Mid	.		-0.513***	(0.101)	0.483***	(0.094)
Educ Low-Mid	.		-0.471***	(0.071)	0.446***	(0.066)
μ_1	-0.785***	(0.092)	-0.449***	(0.123)	-0.603***	(0.120)
μ_2	0.359***	(0.091)	0.111	(0.123)	-0.093	(0.125)
ρ	.		.		-0.879***	(0.062)
No. Obs.	8,871		8,871		8,871	

Note: *** indicates $p < .01$; ** indicates $p < .05$; * indicates $p < .10$

Table A.9: Change in Predicted Values of *EU Support*

		Probability that *EU Support* = Bad Thing	Probability that *EU Support* = Neither Good nor Bad	Probability that *EU Support* = Good Thing
OP	△ *Dsc. Politics*	−2.7% (−3.7% ↔ −1.6%)	−3.5% (−4.5% ↔ −2.1%)	6.2% (3.7% ↔ 8.7%)
	△ *Female*	1.2% (0.4% ↔ 1.9%)	1.6% (0.6% ↔ 2.6%)	−0.4% (−4.5% ↔ −1.1%)
	△ *Income*	−3.0% (−3.4% ↔ −2.6%)	−4.6% (−5.4% ↔ −3.9%)	7.6% (6.6% ↔ 8.7%)
MiOPC	△ *Dsc. Politics*	0.1% (−0.3% ↔ 2.2%)	0.1% (−0.5% ↔ 2.5%)	−0.2% (−4.6% ↔ 0.1%)
	△ *Female*	−1.4% (−2.3% ↔ −0.5%)	−1.5% (−2.6% ↔ −0.5%)	3.0% (1.0% ↔ 5.0%)
	△ *Income*	−2.6% (−3.0% ↔ −2.2%)	−3.3% (−4.0% ↔ −2.8%)	−6.0% (−6.9% ↔ −5.1%)

Note: Expected Change values are calculated while holding all other variables at their means or modes. Values in parentheses are lower and upper bounds of 90% confidence intervals.

Table A.10: Support for Anti-Nuclear Movements Among Wester European Citizens

	OP	s.e.	MiOP	s.e.	MiOPC	s.e.
Outcome Stage:						
Social Integration	0.043**	(0.018)	0.064***	(0.024)	0.044***	(0.016)
New Middle Class	-0.038	(0.039)	-0.042	(0.050)	-0.026	(0.035)
Old Middle Class	-0.012	(0.057)	-0.016	(0.072)	-0.015	(0.051)
Postmaterialism	-0.010	(0.023)	-0.018	(0.030)	-0.017	(0.021)
Self-Interest	0.009*	(0.005)	0.003	(0.007)	0.015***	(0.006)
Sociotropism	0.048***	(0.003)	0.046**	(0.005)	0.071***	(0.004)
Left-Right Orientation	-0.065***	(0.005)	-0.087***	(0.010)	-0.058***	(0.006)
Age	-0.007***	(0.001)	0.008***	(0.001)	-0.007**	(0.001)
Size of Town	-0.001	(0.019)	0.007	(0.025)	0.012	(0.022)
Income	-0.058***	(0.014)	-0.074***	(0.019)	-0.051***	(0.013)
Education	-0.015**	(0.006)	-0.022***	(0.008)	-0.006	(0.007)
Inflation Stage:						
Constant	.		-0.994***	(0.166)	-0.975***	(0.254)
Self-Interest	.		0.029**	(0.013)	0.059***	(0.018)
Sociotropism	.		0.073***	(0.009)	0.101***	(0.010)
Size of Town	.		-0.020	(0.034)	0.051	(0.052)
Age	.		0.003	(0.002)	-0.005**	(0.002)
Education	.		0.025*	(0.013)	0.027*	(0.016)
Env Governance-Aware	.		-0.076	(0.056)	0.134**	(0.059)
Env-Uninformed	.		0.004	(0.027)	-0.019	(0.024)
Watch EU Parliament on TV	.		0.051	(0.052)	0.023	(0.050)
μ_1	-0.927***	(0.147)	-0.856***	(0.201)	0.063	(0.171)
μ_2	0.653***	(0.147)	-0.021	(0.220)	1.189***	(0.144)
ρ	.		.		-0.879***	(0.062)
No. Obs.	6,339		6,339		6,339	

Note: *** indicates $p < .01$; ** indicates $p < .05$; * indicates $p < .10$

Table A.11: Community/national attachment and Support for Trade

	OP	s.e.	MiOP	s.e.	MiOPC	s.e.
Outcome Stage:						
Age	-0.001	(0.001)	-0.001	(0.001)	-0.001*	(0.001)
Male	0.202***	(0.016)	0.226***	(0.017)	0.235***	(0.019)
Citizen	0.110**	(0.055)	0.107*	(0.056)	0.120**	(0.058)
Education	0.043***	(0.002)	0.044***	(0.003)	0.049***	(0.003)
Neighborhood Attachment	-0.031***	(0.012)	-0.032***	(0.012)	-0.030**	(0.012)
Town Attachment	0.022	(0.014)	0.023	(0.015)	0.019	(0.014)
County Attachment	-0.085***	(0.012)	-0.088***	(0.013)	-0.086***	(0.013)
Continent Attachment	-0.076***	(0.001)	0.077***	(0.010)	-0.075***	(0.010)
National Pride (1)	-0.060***	(0.013)	-0.062***	(0.014)	-0.062***	(0.012)
National Pride (2)	-0.178***	(0.009)	-0.180***	(0.009)	-0.175***	(0.009)
National Pride (3)	-0.100***	(0.008)	-0.102***	(0.009)	-0.101***	(0.008)
National Pride (4)	-0.120***	(0.007)	-0.124***	(0.008)	-0.120***	(0.007)
Pride in Democracy	0.052***	(0.013)	0.054***	(0.013)	0.054***	(0.013)
Pride in Political Influence	-0.041***	(0.013)	-0.040***	(0.014)	0.037***	(0.013)
Economic Pride	0.082***	(0.012)	0.085***	(0.012)	0.083***	(0.012)
Pride in Social Security	0.097***	(0.011)	0.097***	(0.011)	-0.095***	(0.011)
Inflation Stage:						
Constant	.		1.349	(0.966)	-0.072	(0.985)
Age	.		0.006	(0.005)	-0.006	(0.006)
Male	.		0.669*	(0.369)	0.943***	(0.272)
Citizen	.		-0.178	(0.899)	0.716	(0.790)
Education	.		0.002	(0.020)	0.145***	(0.028)
Lived Abroad	.		0.207	(0.150)	0.252	(0.264)
μ_1	-1.338***	(0.084)	-1.318***	(0.086)	-1.229***	(0.090)
μ_2	-0.299***	(0.084)	-0.251***	(0.087)	-0.187**	(0.089)
μ_3	0.315***	(0.084)	0.301***	(0.087)	0.405***	(0.088)
μ_4	1.350	(0.085)	1.346***	(0.087)	1.443***	(0.089)
ρ	.		.		0.966***	(0.054)
No. Obs.	17,185		17,185		17,185	

Note: *** indicates $p < .01$; ** indicates $p < .05$; * indicates $p < .10$

Figure A.1: Comparisons of OP, MiOP, and MiOPC Root Mean Squared Errors for Experiment 1

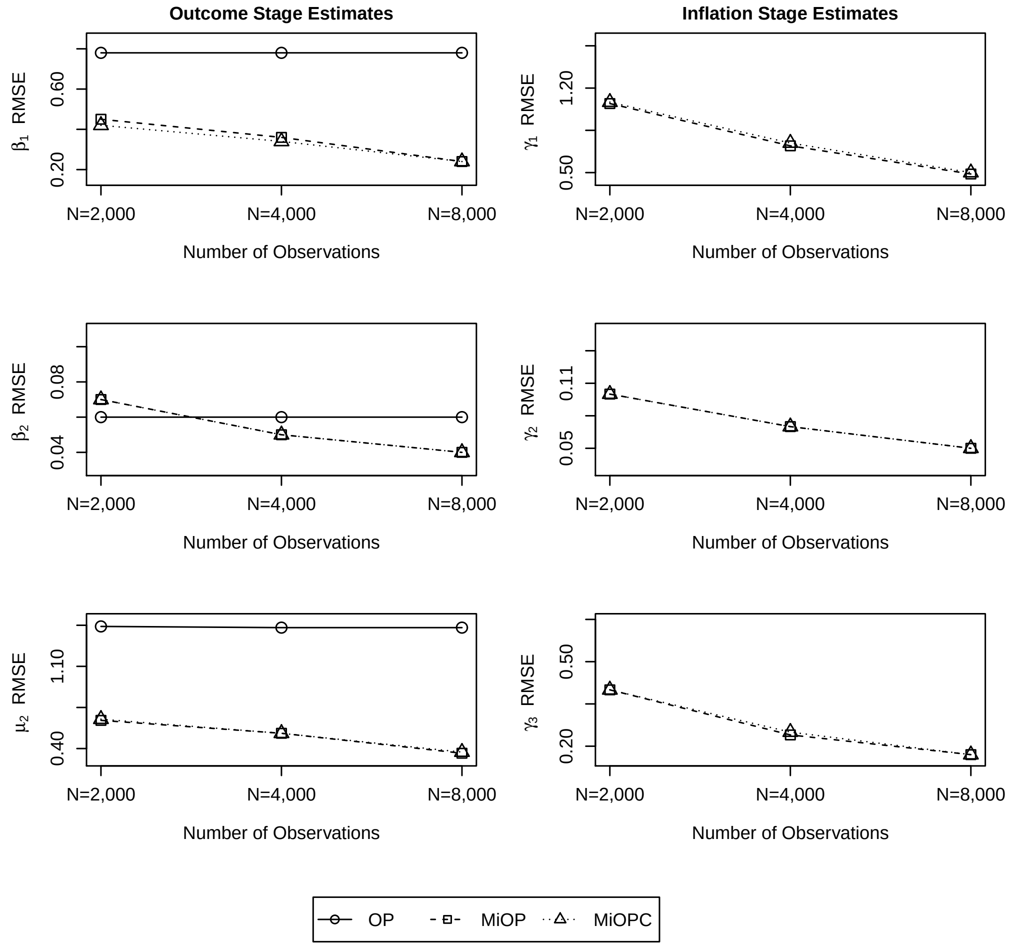

Figure A.2: Comparisons of OP, MiOP, and MiOPC Root Mean Squared Errors for Experiment 2

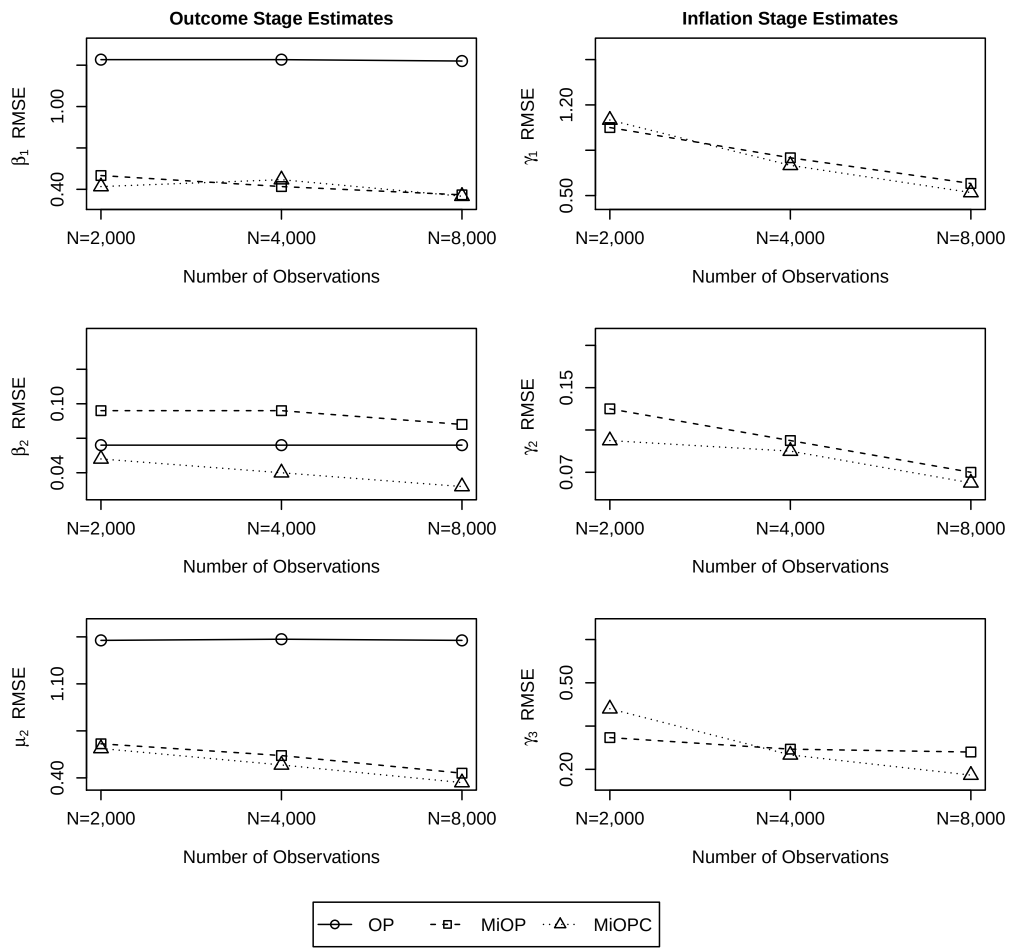

Figure A.3: Comparisons of OP, MiOP, and MiOPC Root Mean Squared Errors for Experiment 3

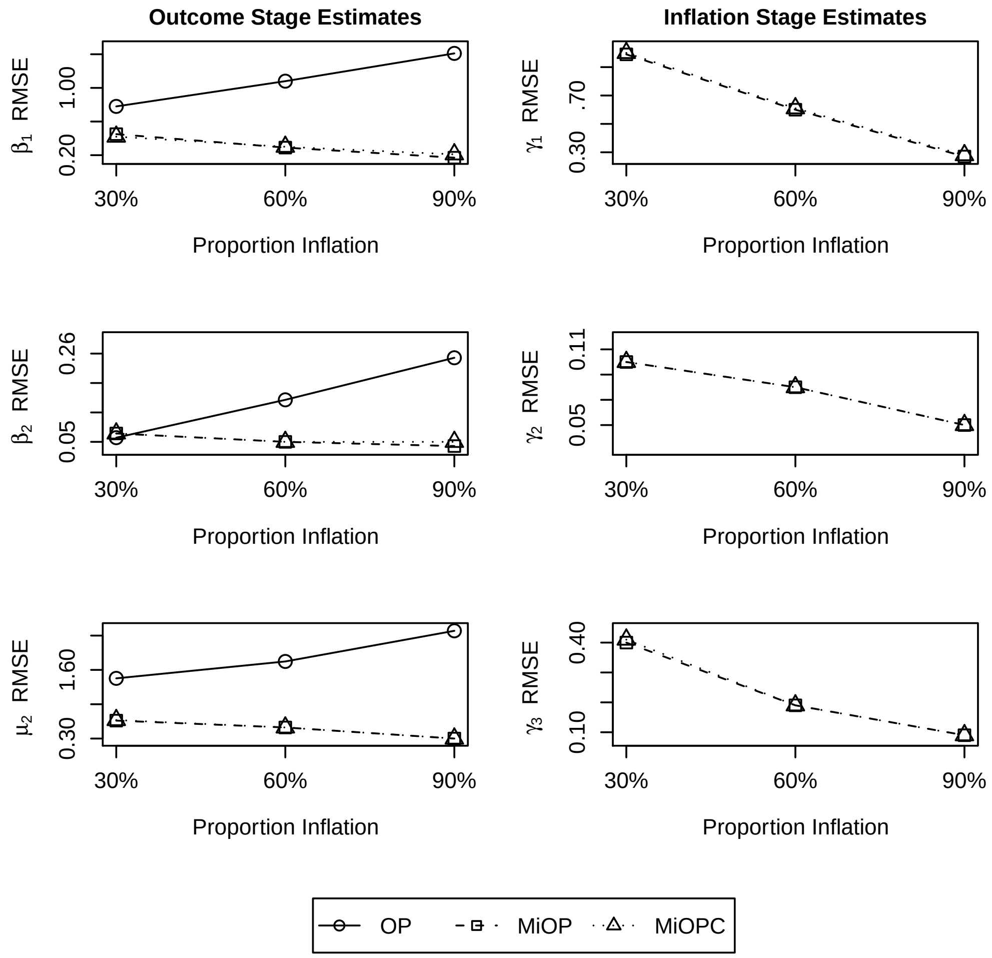

Figure A.4: Comparisons of OP, MiOP, and MiOPC Root Mean Squared Errors for Experiment 4

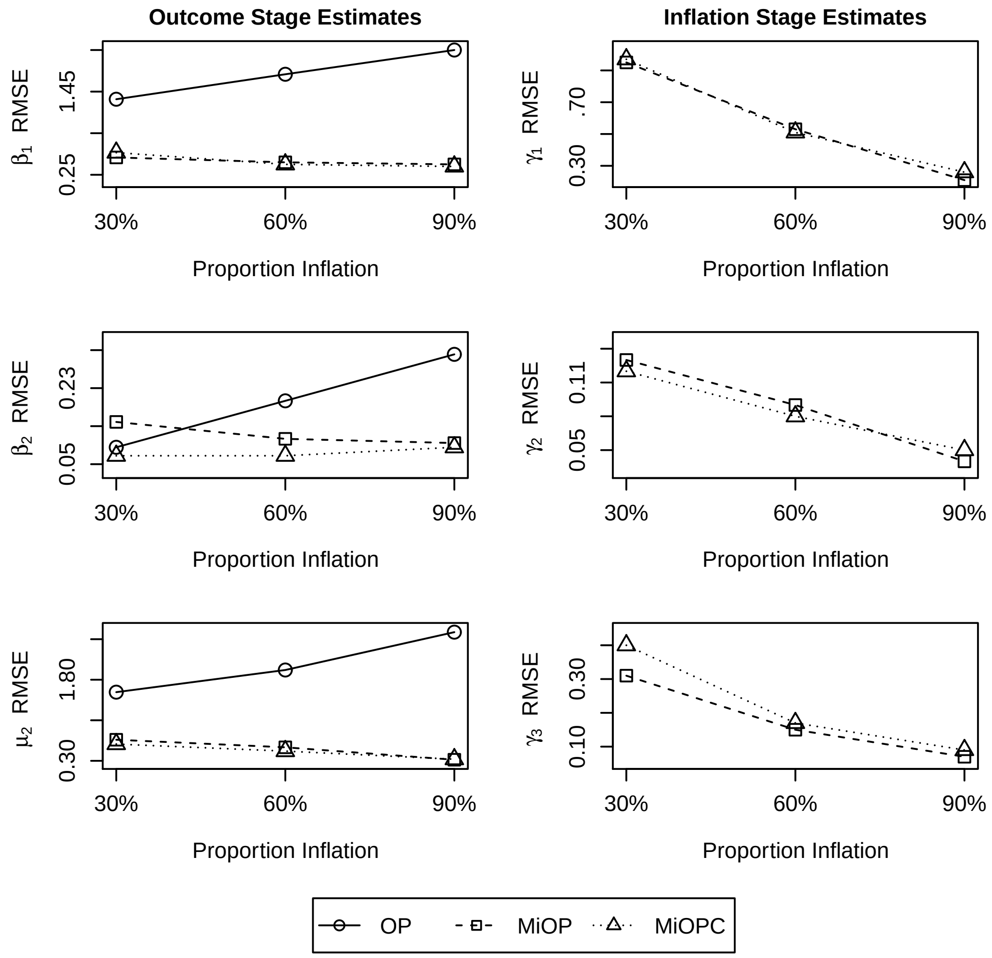

Figure A.5: Change in Western European Support for the Anti-Nuclear Movement, Given a 3-6 Unit Change in Education