When introducing new characters, there are two situations to consider. The first is starting a new scenario with new investigators. The second would be having some existing characters who have been through various weird happenings, and you are introducing a new character.

In the first case, it is not much of an issue since they are coming together for some specific purpose. I like to give out a general overview of what is happening so players can create their characters according to that. Or else they have all create characters that do not have any real connection (which players love to do to the poor Keeper).

Usually, one character will stick out as the catalyst. Be it a reporter onto a story that will launch their career, a private investigator on a case, or a historian looking for some fabled artifact or document. There is always something, the trick then is to figure out how you will tie the other PCs to this one. Does the PC require help in research or they need to hire someone to haul something back to their home? Hiring help gets people involved in the story because let's face it; everyone needs to make money.

Since everyone is expecting just a typical run of the mill day, nobody is apprehensive about the task at hand. Now the hard part, something crazy is going to happen and how do you keep the group from disbanding. I like to start slow and introduce the weird slowly. Generally, it piques the interest of those involved if it is odd but not seemingly life-threatening. Players begin to form a bond of discovery. Once you throw the Mythos stick at em, you have to think about what might keep them involved. Maybe they contract some form of a curse that they have to undo or are now targets for the agents of a dark entity. Now the only way to be safe is to stick together. If they see something seriously crazy they may stick together simply because there is no one who they can talk to without sounding insane. Having a family member or friend who is in danger is another excellent hook. Your investigators may leave and say this is nuts. I'm out of here, but that night when fire vampires burn there house down, they will come running back to the only other people who can help.

This is the tough part of the Keepers duties, making the connection and motivation seem at least somewhat legit. If a player does want to leave, let them, then try and figure out a thread that will pull the back into the story. Something is now after this person, or the other investigators keep contacting this person to help in some investigative angle like they need someone who can read Ancient Greek, and this person is their only contact. Let the other players try to pull them back in.

Introducing a new character is the most difficult, in my opinion, because the other investigators know things are pretty dire, and they may not ethically even want to bring some poor person into what could be their doom. The new person has no real connection to these people, and as soon as someone starts talking about the last guy who had his head removed unceremoniously from his shoulders by a winged worm thing, he is going to have some hard questions that will need answering. In this case, I find it best to have a connection with one of the remaining investigators, relative, childhood friend, something that will make them want to help even though it could be dangerous. I had one scenario where I had a character who only casually knew one of the investigators, witness a mob hit in the back ally of a speakeasy, she then had to escape the murderers who needed to leave no witnesses. She eventually had to come along with the investigators so that she could leave