

## Supplementary data

Table 1.

Spearman correlations for Paranoia and Hallucinations.

	Paranoia		Hallucination	
	r	p-value	r	p-value
<i>Demographic</i>				
Age	<b>-0.17</b>	<b>&lt; 0.001</b>	<b>-0.13</b>	<b>0.0005</b>
<i>Covid-19 measures</i>				
Length of Isolation	0.03	0.4149	0.01	0.7625
Perceive impact of the quarantine	<b>0.19</b>	<b>&lt; 0.001</b>	<b>0.15</b>	<b>&lt; 0.001</b>
<i>Other measures</i>				
Sleep quality	<b>0.25</b>	<b>&lt; 0.001</b>	<b>0.28</b>	<b>&lt; 0.001</b>
Loneliness	<b>0.50</b>	<b>0.0000</b>	<b>0.28</b>	<b>&lt; 0.001</b>
Behavioural Activation	<b>-0.29</b>	<b>0.0000</b>	<b>-0.16</b>	<b>&lt; 0.001</b>
Experiential Avoidance	<b>0.35</b>	<b>0.0000</b>	<b>0.20</b>	<b>&lt; 0.001</b>
Reappraisal	-0.04	0.2511	-0.04	0.2314

Catastrophisation	<b>0.27</b>	<b>&lt; 0.001</b>	<b>0.18</b>	<b>&lt; 0.001</b>
Worry	<b>0.45</b>	<b>&lt; 0.001</b>	<b>0.38</b>	<b>&lt; 0.001</b>
Jumping to conclusion bias	<b>0.37</b>	<b>&lt; 0.001</b>	<b>0.21</b>	<b>&lt; 0.001</b>
Anxiety	<b>0.45</b>	<b>&lt; 0.001</b>	<b>0.44</b>	<b>&lt; 0.001</b>
Depression	<b>0.48</b>	<b>&lt; 0.001</b>	<b>0.33</b>	<b>&lt; 0.001</b>
Stress	<b>0.40</b>	<b>&lt; 0.001</b>	<b>0.35</b>	<b>&lt; 0.001</b>
Paranoia			<b>0.44</b>	<b>&lt; 0.001</b>

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*Note:* Benjamini and Hochberg (1995) corrected significance level  $p < 0.04$

### **Group comparisons for Paranoia and Hallucinations (Table 4).**

Before conducting some statistical analyses, we decided to recode some variables. First, due to the reduced number of participants who answered “Prefer not to reply”, we decide to recode those participants are “No” for the following variables: Diagnosis of Mental disorder, Past Mental disorder, Currently seeing a mental health professional, and Currently taking medication for a mental disorder. Second, for education we first recoded the participants in three groups (i.e., less than 12 years of education, 12-15 years of education – bachelor degree, and more than 15 years). We conducted a Kruskal-Wallis rank sum test to compare paranoia levels across the different levels of education. A statistically significant difference was found. Post-hoc analyses revealed that individuals with lower education ( $< 12$  years;  $p = 0.0013$ ) and those with 12-15 years ( $p = 0.002$ ) scored significantly higher than those with more than 15 years of education

Table 2.

Group comparisons for Paranoia and Hallucinations

	Paranoia	Hallucination
<i>Demographic</i>		
Sex	W = 46906, <i>p</i> -value = 0.673	W = 51850, <i>p</i> -value = 0.02
Education	$\chi^2$ (2) = 17.091, <i>p</i> -value = 0.0002	$\chi^2$ (2) = 5.324, <i>p</i> -value = 0.07
<i>Clinical</i>		
Diagnosis of Mental Disorder	W = 15064, <i>p</i> -value < 0.001	W = 15762, <i>p</i> -value < 0.001
Past Mental Disorder	W = 39311, <i>p</i> -value = 0.003	W = 37995, <i>p</i> -value = 0.002
Currently seeing a mental health professional	W = 29844, <i>p</i> -value < 0.001	W = 29843, <i>p</i> -value = 0.0006
Currently taking medication	W = 21939, <i>p</i> -value < 0.001	W = 25889, <i>p</i> -value = 0.009
Cannabis consumption	W = 9415, <i>p</i> -value = 0.349	W = 8841, <i>p</i> -value = 0.188
<i>Covid-19 measures</i>		

Family diagnosed COVID-19

W = 47028,  $p$ -value = 0.742

W = 41230,  $p$ -value = 0.117

COVID-19 symptoms

W = 27166,  $p$ -value = 0.810

W = 23817,  $p$ -value = 0.125

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Note: Benjamini and Hochberg (1995) corrected significance level  $p < 0.03$

# Paranoia

Table 3.

Regression Models for Paranoia. (N = 727)

Paranoia						
<i>Model 1</i>	<i>Estimates</i>	<i>CI</i>	<i>p</i>	$R^2$ / $R^2$ adjusted	F	AIC
(Intercept)	43.82	40.42 – 47.21	<0.001	0.048 / 0.044	9.23***	5661.722
Age	-0.13	-0.18 – -0.07	<0.001			
Sex	1.15	-0.89 – 3.18	0.269			
Education (12-15 years)	-1.73	-4.27 – 0.81	0.182			
Education (> 15 years)	-4.53	-6.86 – -2.20	<0.001			
<i>Model 2</i>	<i>Estimates</i>	<i>CI</i>	<i>p</i>	$R^2$ / $R^2$ adjusted	F	AIC
(Intercept)	41.99	38.64 – 45.35	<0.001	0.105 / 0.095	10.56***	5625.145
Age	-0.13	-0.18 – -0.07	<0.001			
Sex	1.24	-0.75 – 3.23	0.222			
Education (12-15 years)	-1.77	-4.25 – 0.71	0.162			
Education (> 15 years)	-4.14	-6.44 – -1.83	<0.001			
Diagnosis of Mental Disorder	4.93	1.35 – 8.51	0.007			

Past Mental Disorder	2.40	0.31 – 4.50	0.025
Currently seeing a mental health professional	0.68	-2.00 – 3.36	0.621
Currently taking medication	3.10	0.14 – 6.07	0.040

<i>Model3 – Covid-19 triggers</i>	<i>Estimates</i>	<i>CI</i>	<i>p</i>	$R^2 /$ $R^2$ adjusted	F	AIC
(Intercept)	31.95	26.96 – 36.94	<0.001	0.138 / 0.128	12.79***	5599.726
Age	-0.12	-0.18 – -0.07	<0.001			
Sex	1.40	-0.56 – 3.35	0.161			
Education (12-15 years)	-1.60	-4.04 – 0.83	0.197			
Education (> 15 years)	-4.00	-6.26 – -1.74	0.001			
Diagnosis of Mental Disorder	4.64	1.13 – 8.16	0.010			
Past Mental Disorder	2.44	0.38 – 4.50	0.020			
Currently seeing a mental health professional	0.57	-2.07 – 3.20	0.673			
Currently taking medication	2.62	-0.30 – 5.53	0.078			
Perceived impact of the quarantine	0.42	0.26 – 0.58	<0.001			

<i>Model 4 – Contextual triggers</i>	<i>Estimates</i>	<i>CI</i>	<i>p</i>	$R^2 /$ $R^2$ adjusted	F	AIC
(Intercept)	19.94	12.26 – 27.62	<0.001	0.320 / 0.309	28.0***	5433.586
Age	-0.13	-0.18 – -0.08	<0.001			
Sex	1.08	-0.66 – 2.83	0.224			
Education (12-15 years)	-1.24	-3.41 – 0.94	0.265			

Education (> 15 years)	-2.84	-4.86 – -0.81	0.006
Diagnosis of Mental Disorder	1.46	-1.70 – 4.63	0.365
Past Mental Disorder	1.98	0.15 – 3.82	0.034
Currently seeing a mental health professional	0.13	-2.21 – 2.48	0.911
Currently taking medication	1.41	-1.27 – 4.09	0.303
Perceived impact of the quarantine	0.04	-0.12 – 0.20	0.640
Sleep quality	0.56	0.05 – 1.08	0.033
Behavioural Activation	-0.05	-0.15 – 0.05	0.302
Loneliness	0.54	0.45 – 0.63	<0.001

<i>Model 5 – Cognitive Factors</i>	<i>Estimates</i>	<i>CI</i>	<i>p</i>	$R^2$ / $R^2$ adjusted	F	AIC
(Intercept)	7.02	-1.39 – 15.42	0.102	0.359 / 0.347	30.7***	5392.801
Age	-0.10	-0.15 – -0.05	<0.001			
Sex	2.27	0.54 – 4.00	0.010			
Education (12-15 years)	-1.71	-3.83 – 0.40	0.112			
Education (> 15 years)	-3.31	-5.28 – -1.34	0.001			
Diagnosis of Mental Disorder	1.45	-1.62 – 4.53	0.354			
Past Mental Disorder	2.02	0.23 – 3.80	0.027			
Currently seeing a mental health professional	-0.20	-2.48 – 2.08	0.864			
Currently taking medication	0.87	-1.74 – 3.47	0.515			
Perceived impact of the quarantine	0.02	-0.14 – 0.17	0.849			



Sleep quality	0.56	0.06 – 1.07	0.029
Behavioural Activation	-0.05	-0.14 – 0.05	0.362
Loneliness	0.47	0.38 – 0.56	<0.001
Cognitive Bias	1.59	1.11 – 2.06	<0.001

<i>Model 6 – Emotional factors</i>	<i>Estimates</i>	<i>CI</i>	<i>p</i>	$R^2$ / $R^2$ adjusted	F	AIC
(Intercept)	2.03	-6.31 – 10.37	0.633	0.422 / 0.409	30.51***	5324.857
Age	-0.08	-0.12 – -0.03	0.001			
Sex	2.59	0.94 – 4.25	0.002			
Education (12-15 years)	-1.68	-3.70 – 0.35	0.104			
Education (> 15 years)	-2.61	-4.52 – -0.69	0.008			
Diagnosis of Mental Disorder	0.39	-2.55 – 3.33	0.796			
Past Mental Disorder	1.79	0.08 – 3.49	0.040			
Currently seeing a mental health professional	-1.06	-3.26 – 1.14	0.345			
Currently taking medication	0.61	-1.87 – 3.10	0.628			
Perceived impact of the quarantine	-0.07	-0.22 – 0.08	0.372			
Sleep quality	0.03	-0.47 – 0.52	0.917			
Behavioural Activation	0.08	-0.02 – 0.18	0.115			
Loneliness	0.39	0.30 – 0.48	<0.001			
Jumping to conclusion Bias	1.18	0.72 – 1.65	<0.001			
Anxiety	0.84	0.57 – 1.12	<0.001			

Experiential Avoidance	0.08	0.02 – 0.14	0.011
Repetitive Thoughts	0.10	0.03 – 0.18	0.008
Catastrophisation	0.17	-0.21 – 0.55	0.375

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## Hallucinations

Table 4.

Regression Models for Hallucinations.

Hallucinations						
<i>Model 1</i>	<i>Estimates</i>	<i>CI</i>	<i>p</i>	R <sup>2</sup> / R <sup>2</sup> adjusted	F	AIC
(Intercept)	5.95	4.74 – 7.17	<0.001	0.027 / 0.023	4.98***	4083.217
Age	-0.03	-0.05 – -0.01	0.001			
Sex	-0.59	-1.32 – 0.14	0.112			
Education (12-15 years)	-0.10	-1.00 – 0.81	0.834			
Education (> 15 years)	-0.76	-1.59 – 0.08	0.076			
<i>Model 2</i>	<i>Estimates</i>	<i>CI</i>	<i>p</i>	R <sup>2</sup> / R <sup>2</sup> adjusted	F	AIC
(Intercept)	5.34	4.13 – 6.55	<0.001	0.068 / 0.057	6.43***	4060.748
Age	-0.03	-0.05 – -0.01	0.003			
Sex	-0.56	-1.28 – 0.16	0.125			
Education (12-15 years)	-0.13	-1.02 – 0.77	0.781			
Education (> 15 years)	-0.69	-1.52 – 0.14	0.103			

Diagnosis of Mental Disorder	2.38	1.08 – 3.67	<0.001
Past Mental Disorder	0.82	0.07 – 1.58	0.033
Currently seeing a mental health professional	0.11	-0.87 – 1.09	0.829
Currently taking medication	-0.33	-1.41 – 0.75	0.548

<i>Model3 – Covid-19 triggers</i>	<i>Estimates</i>	<i>CI</i>	<i>p</i>	<i>R<sup>2</sup> / R<sup>2</sup> adjusted</i>	<i>F</i>	<i>AIC</i>
(Intercept)	2.81	0.98 – 4.63	0.003	0.085 / 0.074	7.28***	4049.445
Age	-0.03	-0.05 – -0.01	0.004			
Sex	-0.53	-1.24 – 0.19	0.147			
Education (12-15 years)	-0.08	-0.97 – 0.80	0.853			
Education (> 15 years)	-0.66	-1.48 – 0.17	0.118			
Diagnosis of Mental Disorder	2.30	1.01 – 3.58	<0.001			
Past Mental Disorder	0.83	0.08 – 1.58	0.029			
Currently seeing a mental health professional	0.08	-0.89 – 1.05	0.867			
Currently taking medication	-0.44	-1.51 – 0.62	0.415			

Perceived impact of the quarantine	0.11	0.05 – 0.16	<0.001
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<i>Model 4 – Contextual triggers</i>	<i>Estimates</i>	<i>CI</i>	<i>p</i>	<i>R<sup>2</sup> / R<sup>2</sup> adjusted</i>	<i>F</i>	<i>AIC</i>
(Intercept)	-0.18	-3.19 – 2.83	0.905	0.156 / 0.141	10.76***	3998.279
Age	-0.03	-0.05 – -0.01	0.004			
Sex	-0.53	-1.22 – 0.16	0.132			
Education (12-15 years)	-0.12	-0.98 – 0.73	0.778			
Education (> 15 years)	-0.49	-1.29 – 0.30	0.224			
Diagnosis of Mental Disorder	1.84	0.59 – 3.09	0.004			
Past Mental Disorder	0.69	-0.03 – 1.41	0.061			
Currently seeing a mental health professional	-0.01	-0.95 – 0.92	0.980			
Currently taking medication	-1.05	-2.12 – 0.01	0.052			
Perceived impact of the quarantine	0.02	-0.04 – 0.09	0.456			
Sleep quality	0.53	0.32 – 0.73	<0.001			
Behavioural Activation	0.01	-0.02 – 0.05	0.461			

Loneliness	0.08	0.05 – 0.12	<0.001
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<i>Model 5 – Cognitive Factors</i>	<i>Estimates</i>	<i>CI</i>	<i>p</i>	<i>R<sup>2</sup> / R<sup>2</sup> adjusted</i>	<i>F</i>	<i>AIC</i>
(Intercept)	-1.90	-5.29 – 1.50	0.273	0.161 / 0.145	10.33***	3995.694
Age	-0.02	-0.04 – -0.00	0.015			
Sex	-0.37	-1.07 – 0.33	0.298			
Education (12-15 years)	-0.18	-1.03 – 0.68	0.681			
Education (> 15 years)	-0.55	-1.35 – 0.25	0.174			
Diagnosis of Mental Disorder	1.84	0.59 – 3.09	0.004			
Past Mental Disorder	0.69	-0.03 – 1.42	0.059			
Currently seeing a mental health professional	-0.06	-0.99 – 0.88	0.905			
Currently taking medication	-1.13	-2.19 – -0.07	0.037			
Perceived impact of the quarantine	0.02	-0.04 – 0.09	0.508			
Sleep quality	0.53	0.32 – 0.73	<0.001			
Behavioural Activation	0.02	-0.02 – 0.06	0.424			

Loneliness	0.08	0.04 – 0.11	<0.001
Cognitive bias	0.21	0.02 – 0.40	0.034

<i>Model 6 – Emotional Factors</i>	<i>Estimates</i>	<i>CI</i>	<i>p</i>	<i>R<sup>2</sup> / R<sup>2</sup> adjusted</i>	<i>F</i>	<i>AIC</i>
(Intercept)	-3.07	-6.44 – 0.29	0.074	0.247 / 0.229	13.43***	3926.41
Age	-0.01	-0.03 – 0.01	0.188			
Sex	-0.20	-0.87 – 0.47	0.563			
Education (12-15 years)	-0.25	-1.07 – 0.56	0.541			
Education (> 15 years)	-0.41	-1.18 – 0.37	0.302			
Diagnosis of Mental Disorder	1.46	0.27 – 2.66	0.016			
Past Mental Disorder	0.62	-0.07 – 1.30	0.079			
Currently seeing a mental health professional	-0.42	-1.32 – 0.48	0.358			
Currently taking medication	-1.24	-2.25 – -0.22	0.017			
Perceived impact of the quarantine	-0.00	-0.06 – 0.06	0.958			
Sleep quality	0.31	0.10 – 0.51	0.003			

Behavioural Activation	0.06	0.02 – 0.10	0.002
Loneliness	0.05	0.01 – 0.09	0.006
Cognitive bias	0.06	-0.13 – 0.25	0.552
Repetitive Thoughts	0.05	0.02 – 0.08	0.003
Experiential Avoidance	0.02	-0.01 – 0.04	0.237
Anxiety	0.38	0.26 – 0.49	<0.001
Catrastrophisation	-0.06	-0.21 – 0.10	0.464

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Note: \*\*\*  $p < 0.001$



## Supplementary data analyses

Additional analyses using Multi-model Averaging were conducted in order to produce a predictive model through multi-model inference and model averaging. It performs an automated model selection by generating all model combinations possible and, subsequently, provide a selection of models based on their AIC. *Paranoia's* Model 7 was used in the analyses (Table 1s), which were conducted using R package MuMIn (Bartón, 2020). The resulted model contained 10 predictors (i.e., Age, Anxiety, Experiential Avoidance, Hallucination-proneness, Jumping to Conclusions bias, Education, Repetitive thoughts, Loneliness, Past mental health disorders and Sex).

Table 1s.  
Models for *Paranoia* ranked by AIC

	df	logLik	AICc	delta	weight
<b>1/4/5/7/8/10/12/14/15/16</b>	<b>13</b>	<b>-2582.03</b>	<b>5190.58</b>	<b>0.00</b>	<b>0.16</b>
1/4/5/7/8/10/11/12/14/15/16	14	-2581.34	5191.29	0.71	0.11
1/4/5/6/7/8/10/12/14/15/16	14	-2581.48	5191.56	0.98	0.10
1/4/5/7/8/10/14/15/16	12	-2583.56	5191.56	0.98	0.10
1/4/5/7/8/9/10/12/14/15/16	14	-2581.63	5191.87	1.29	0.08
1/2/4/5/7/8/10/12/14/15/16	14	-2581.64	5191.88	1.30	0.08
1/4/5/7/8/9/10/11/12/14/15/16	15	-2580.67	5192.02	1.44	0.08
1/4/5/7/8/10/12/14/16	12	-2583.80	5192.06	1.48	0.08
1/4/5/7/8/10/12/13/14/15/16	14	-2581.83	5192.27	1.69	0.07
1/4/5/7/8/9/10/14/15/16	13	-2582.89	5192.30	1.72	0.07
1/3/4/5/7/8/10/12/14/15/16	14	-2581.90	5192.40	1.82	0.06

Note: 1 = Education; 2 = Medication; 3 = Mental Health Professional; 4 = Age; 5 = Anxiety; 6 = Behavioural Activation; 7 = Experiential Avoidance; 8 = Hallucination-proneness; 9 = Catastrophisation; 10 = Jumping to Conclusions; 11 = COVID perceived impact; 12 = Repetitive thoughts; 13 = Sleep Quality; 14 = Loneliness; 15 = Past mental health disorder; 16 = Sex.

The lowest AIC refer to the model, which included the following predictors: Education, Age, Anxiety, Experiential Avoidance, Hallucination-proneness, Jumping to Conclusions bias, Repetitive thoughts, Loneliness, Past mental health disorders and Sex.

Model-averaged coefficients are presented in Table 2s.

Table 2s.  
Model-averaged coefficients for *Paranoia* (N = 714)

<b>Predictors</b>	<b><i>Paranoid Ideas</i></b>			
	<b>Estimates</b>	<b>Adjusted SE</b>	<b>CI</b>	<b><i>p</i></b>
(Intercept)	4.97	3,13	-1.17 – 11.11	0.113
Education (12 – 15 years)	-1.68	1,01	-3.66 – 0.31	0.097
Education (> 15 years)	-2.80	0,95	-4.66 – -0.95	0.003
Age	-0.08	0,02	-0.12 – -0.03	0.001
Anxiety	0.61	0,14	0.34 – 0.88	<0.001
Experiential Avoidance	0.08	0,03	0.01 – 0.14	0.016
Hallucinations	0.54	0,09	0.36 – 0.72	<0.001
Cognitive Bias	1.27	0,23	0.81 – 1.72	<0.001
Repetitive thoughts	0.07	0,04	-0.01 – 0.14	0.077
Loneliness	0.35	0,04	0.26 – 0.43	<0.001
Past Mental Health Disorder	1.54	0,83	-0.09 – 3.17	0.064
Sex	2.75	0,83	1.12 – 4.37	0.001
COVID perceived Impact	-0.09	0,07	-0.23 – 0.05	0.215
Behavioural Activation	0.05	0,05	-0.04 – 0.14	0.299
Catastrophisation	0.20	0,19	-0.17 – 0.56	0.297
Medication	0.92	1,06	-1.15 – 3.00	0.383
Sleep Quality	-0.15	0,24	-0.62 – 0.32	0.535
Mental Health Professional	-0.48	0,96	-2.36 – 1.40	0.617

We tested the *proposed* model. As it can be seen in Table 3s, the socio-demographic variables (age, sex and education), loneliness, cognitive bias, anxiety, experiential avoidance and hallucinations were associated with *paranoia*. The resulted model was similar to the model tested in the main analyses.

Table 3s.

New Regression Models for *Paranoia* (N = 714)

<b><i>Paranoia</i></b>						
	<i>Estimates</i>	<i>CI</i>	<i>p</i>	R <sup>2</sup> / R <sup>2</sup> adjusted	F	AIC
(Intercept)	5.15	-0.42 – 10.72	0.070	0.447 / 0.438	54.84***	5190.059
Age	-0.07	-0.12 – -0.03	0.001			
Education (12 – 15 years)	-1.71	-3.69 – 0.26	0.089			
Education (> 15 years)	-2.88	-4.72 – -1.03	0.002			
Sex	2.77	1.15 – 4.39	0.001			
Past Mental Disorder	1.54	-0.08 – 3.16	0.062			
Loneliness	0.34	0.26 – 0.43	<0.001			
Cognitive bias	1.26	0.81 – 1.72	<0.001			
Anxiety	0.59	0.33 – 0.85	<0.001			
Experiential Avoidance	0.07	0.01 – 0.13	0.019			
Repetitive Thoughts	0.06	-0.01 – 0.13	0.083			
Hallucinations	0.54	0.36 – 0.72	<0.001			

Note: \*\*\*  $p < 0.001$

As for paranoia, additional analyses using Multi-model Averaging were conducted in order to produce a predictive model for hallucinations. Hallucination's Model 7 was used in the analyses (Table 4s). The resulted model contained 7 predictors (i.e., Medication, Mental Disorder, Behavioural Activation, Paranoia, Repetitive Thoughts and Sleep Quality).

Table 4s.

Models for Hallucinations ranked by AIC

	<b>df</b>	<b>logLik</b>	<b>AICc</b>	<b>delta</b>	<b>weight</b>
<b>1/2/5/6/10/11/12</b>	<b>9</b>	<b>-1930.31</b>	<b>3878.87</b>	<b>0.00</b>	<b>0.10</b>
1/2/5/6/10/11/12/14	10	-1929.35	3879.01	0.14	0.09
1/2/5/6/10/11/12/15	10	-1929.45	3879.21	0.34	0.08
1/2/5/6/10/11/12/14/15	11	-1928.65	3879.68	0.81	0.06
1/2/5/6/8/10/11/12	10	-1929.77	3879.86	0.99	0.06
1/2/5/6/8/10/11/12/14	11	-1928.85	3880.07	1.20	0.05
1/2/5/6/7/10/11/12	10	-1929.99	3880.28	1.41	0.05
1/2/5/6/8/10/11/12/15	11	-1928.95	3880.29	1.42	0.05
1/2/5/6/10/11/12/13	10	-1930.01	3880.34	1.47	0.05
1/2/3/5/6/10/11/12/14	11	-1928.99	3880.35	1.48	0.05
1/2/3/5/6/10/11/12	10	-1930.05	3880.40	1.53	0.05
1/2/5/6/7/10/11/12/14	11	-1929.03	3880.45	1.58	0.04
1/2/5/6/10/11/12/13/14	11	-1929.05	3880.48	1.61	0.04
1/2/5/6/7/10/11/12/15	11	-1929.10	3880.58	1.71	0.04
1/2/5/6/10/11/12/13/15	11	-1929.11	3880.59	1.72	0.04
1/2/3/5/6/10/11/12/15	11	-1929.16	3880.69	1.82	0.04

1/2/5/6/8/10/11/12/14/15	12	-1928.19	3880.82	1.95	0.04
1/2/4/5/6/10/11/12	10	-1930.26	3880.83	1.97	0.04
1/2/5/6/9/10/11/12	10	-1930.28	3880.86	2.00	0.04

Note: 1 = Medication; 2 = Mental Disorder, 3 = Mental Health Professional; 4 = Age; 5 = Anxiety; 6 = Behavioural Activation; 7 = Experiential Avoidance; 8 = Catastrophisation; 9 = Jumping to Conclusions; 10 = Paranoia; 11 = Repetitive thoughts; 12 = Sleep Quality; 13 = Loneliness; 14 = Past mental health disorder; 15 = Sex.

The lowest AIC refer to the model, which included the following predictors: Medication, Mental Disorder, Anxiety, Behavioural Activation, Paranoia, Repetitive Thoughts and Sleep Quality. Model-averaged coefficients are presented in Table 5s.

Table 5s.  
Model-averaged coefficients for Hallucination

	<b>Estimate</b>	<b>Adjusted SE</b>	<b>CI</b>	<b>p value</b>
(Intercept)	-3.49	1.00	-5.45 – -1.53	<0.001
Medication	-1.38	0.49	-2.34 – -0.43	0.005
Mental Disorder	1.42	0.55	0.35 – 2.49	0.009
Anxiety	0.30	0.06	0.19 – 0.41	<0.001
Behavioural Activation	0.05	0.02	0.02 – 0.09	0.004
Paranoia	0.09	0.01	0.07 – 0.12	<0.001
Repetitive thoughts	0.04	0.01	0.01 – 0.07	0.009
Sleep Quality	0.31	0.10	0.12 – 0.51	0.002
Past Mental Health Disorder	0.45	0.34	-0.21 – 1.11	0.180
Sex	-0.41	0.32	-1.04 – 0.23	0.207
Catastrophisation	-0.07	0.07	-0.22 – 0.07	0.321
Experiential Avoidance	0.01	0.01	-0.01 – 0.03	0.423
Loneliness	0.01	0.02	-0.02 – 0.05	0.436
Mental Health Professional	-0.34	0.44	-1.21 – 0.52	0.440
Age	-0.00	0.01	-0.02 – 0.01	0.763
Cognitive Bias	-0.02	0.09	-0.20 – 0.16	0.805

We tested the *proposed* model. As it can be seen in Table 6s, Medication, Mental Disorder, Behavioural Activation, *Paranoia*, *Repetitive Thoughts* and *Sleep Quality* were associated with hallucinations. The resulted model was similar to the model tested in the main analyses.

Table 6s.

### New Regression Models for Hallucination (N = 714)

Hallucination						
	<i>Estimates</i>	<i>CI</i>	<i>p</i>	R <sup>2</sup> / R <sup>2</sup> adjusted	F	AIC
(Intercept)	-3.48	-5.18 – -1.79	<0.001	0.276 / 0.269	38.41***	3878.613
Mental Disorder	1.42	0.38 – 2.46	0.007			
Medication	-1.37	-2.32 – -0.42	0.005			
Sleep Quality	0.31	0.12 – 0.51	0.001			
Behavioural Activation	0.05	0.02 – 0.09	0.004			
Repetitive thoughts	0.04	0.01 – 0.07	0.007			
Anxiety	0.30	0.19 – 0.41	<0.001			
Paranoia	0.09	0.07 – 0.12	<0.001			

Note: \*\*\*  $p < 0.001$