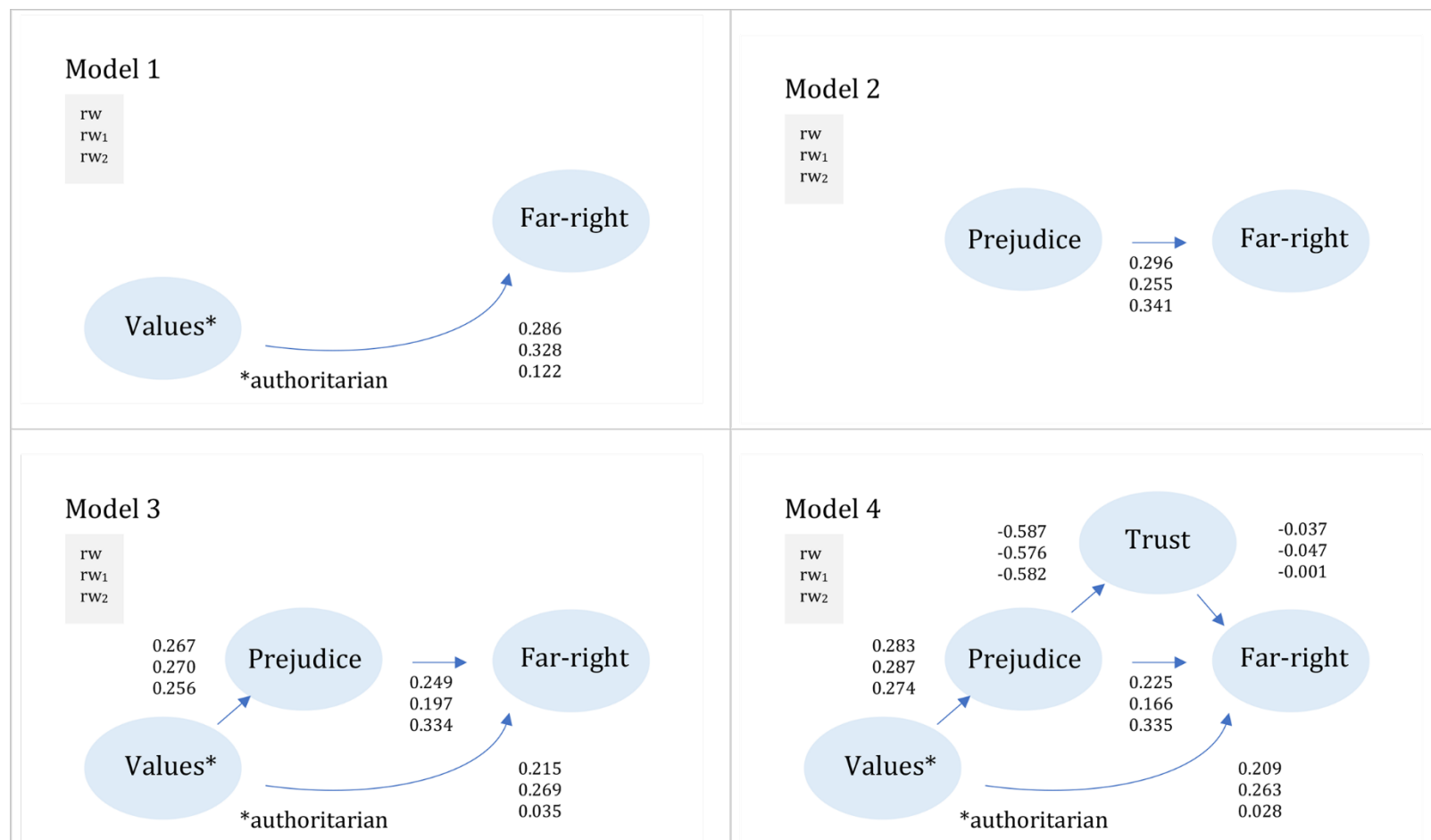


<p>Online appendix to chapter 9</p> <p>of the Handbook of Computational Social Science, Volume 1 Theory, Case Studies and Ethics.</p> <p>Edited by Uwe Engel, Anabel Quan-Haase, Sunny Xun Liu and Lars Lyberg. London and New York: Routledge</p> <p>First published: 2022</p>	<p>This appendix reports the data analysis to the case study of political extremism out- lined in the chapter. The starting point is Figure 9.3 and the corresponding text there.</p>	<p>Related sources</p> <p>Complete R code in “ess19-R-code-to-appendix.R”</p> <p>Last Update of R data frame “ess19.Rdata” used is available at https://seafle.zfn.uni-bremen.de/d/8483744c01ba4e939ed5/</p> <p>Original output listings for the selected CFA and SEM findings reported below available in “Selected-Outcomes-to-ess19-R-code.txt”</p>
<p>Chapter 9 (pp. 131 – 149)</p> <p>Causal and Predictive Modeling in Computational Social Science</p> <p>Uwe Engel, University of Bremen (Germany)</p>	<p>Focus</p> <p>Right-wing extremism, prejudice, and authoritarian personality</p> <p>Validation</p> <p>Systematic replication</p>	<p>Data</p> <p>Pooled data from the European Social Sur- vey, rounds 1 to 9 for almost all European countries.</p> <p>Overall sample size: 340,215 cases</p> <p>Detailed data source references are given in the R script above.</p>
<p>https://www.routledge.com/Handbook-of-Computational-Social-Science-Volume-1-Theory-Case-Studies/Engel-Quan-Haase-Liu-Lyberg/p/book/9780367456528</p>	<p>www.viewsandinsights.com</p>	<p>European Social Survey data downloaded from www.europeansocialsurvey.org/downloadwizard/</p>

Figure 9.A1 Structural equation models of affinity to the political far right: Unstandardized b's taken from Table 9.A3



Right-wing indicator variables:

- rw₁: score “10” (outermost point on the right pole of the eleven-step left-right scale)
- rw₂: feeling closer to political party | voted for right-wing political party in last election
- rw: combination of both indicators (the one or the other or both)

Summary (Figure 9.A1 above)

Right-wing extremism, prejudice, and authoritarian personality

Holding authoritarian values and the affinity to the political far-right is closely associated. Authoritarianism increases the probability of this affinity in terms of one's self-assessment (rw_1), closeness to/vote for right-wing political parties (rw_2), and the combination of both (rw). Model 1 reveals strong effects, in particular on one's political self-assessment.

Prejudice too is closely associated with the affinity to the political far right. Model 2 reveals strong effects in terms of both one's self-assessment and the closeness to/vote for right-wing political parties, with a particularly strong latter effect.

Model 3 collects authoritarian attitude and prejudice in one equation and reveals two basic findings: both effects get, if at all, only slightly weaker in the presence of the other, remain instead relatively stable and strong. Only the effect of authoritarian on the probability of closeness to/vote for right-wing political parties vanishes approximately if prejudice is taken up in the equation (and vanishes even completely if trust is considered additionally [in model 4]). Because at the same time authoritarian attitudes favor prejudice, this all tends to indicate that prejudice formation acts indeed as a causal mechanism (intervening variable) through which authoritarian attitudes lead to closeness to/voting for right-wing political parties.

Model 4 adds trust to see if it is justifiable to assume that this variable acts as a causal mechanism through which prejudice affects the affinity to the political far right. One fact rejects this assumption

clearly: the prejudice effect remains nearly stable if trust is added to the model. Apart from this, trust doesn't affect one of the three target indicators, closeness to/voting for right-wing political parties (rw_2). However, trust shows the expected negative effects on the other two target indicators of affinity to the political far right (rw , rw_1).

Validity

Different validation strategies indicate consistently acceptable goodness-of-fit values for the various models involved. These models explain the probability of right-wing affinities to a substantial but — in view of their only moderate complexity — realistically limited extent. Attempts at assessing out-of-sample prediction error for holdout samples yield virtually no relevant knowledge gain over the corresponding within-sample evaluations. This is due to the huge sample sizes of hundreds of thousands of cases and concerns both the cross-validation and .7 to .3 random validation set design. Only the longitudinal approach of assessing prediction error for future samples revealed slightly more variation across corresponding training and holdout SRMR values.

Systematic replication

More variation across otherwise same models is produced by different indicators of right-wing affinity and the different measurement models used in the analysis.

Measurement

Authoritarian personality

Measurement model 1

ESS Variable*	Authoritarian personality using as proxies items of the ESS Human values scale	Factor loadings
Impsafe	Important to live in secure and safe surroundings	0.607
ipstrgv	Important that government is strong and ensures safety	0.597
ipbhprp	Important to behave properly	0.627
ipfrule	Important to do what is told and follow rules	0.545
imptrad	Important to follow traditions and customs	0.513

N=320,709; Robust CFI=0.97; TLI=0.94; RMSEA=0.069; SRMR=0.023

* 6pt. scales, scale direction reversed. In CFA treated as metric scales.

** Standardized CFA factor loadings

Affinity to the political far right

rw₁

score “10” — Outermost point on the right pole of the eleven-step left-right scale

rw₂

Feeling closer to political party | voted for right-wing political party in last election

rw

Combination of both indicator variables (the one or the other or both).

Factor-score models

Measurement models 1 to 3 used to compute the factor scores for the models displayed in Tables 9.A1 and 9.A2.

Prejudice

Measurement model 2

ESS Variable*	Attitudes towards immigrants	Factor loadings
imsmetrn	Country should allow people of the same race or ethnic group as most [country] people to come and live here	0.860
imdfetrn	How about people of a different race or ethnic group from most [country] people?	0.978
impcntr	How about people from the poorer countries outside Europe?	0.884

N=324,895;

* 4pt. scales: 1=allow many to come, 2=allow some; 3=allow a few, 4=allow none. In CFA treated as ordinal scale.

** Standardized CFA factor loadings

Trust in humans

Measurement model 3

ESS Variable*	Trust in humans	Factor loadings
ppltrst	Most people can be trusted (score 10) or you can't be too careful (score 0)	0.696
pplfair	Most people try to take advantage of you (score 0), or try to be fair (score 10)	0.724
pplhlp	Most of the time people try to be helpful (score 10) or are mostly looking out for themselves (score 0)	0.632

N=336,256;

* 11pt. scale. In CFA treated as metric scale.

** Standardized CFA factor loadings

Table 9.A1 Cross-validation of factor-score models

Target	Model	Authoritarian		Prejudice		Trust		R ²	All-MSE	CV-MSE	N
		b	b/se	b	b/se	b	b/se	Mc-F-R ²		k=10	
rw	Linear	0.0252	41.46					0.0041	0.0448	0.0448	276,217
rw	Linear	0.0187	29.87	0.0276	52.42			0.0113	0.0446	0.0446	268,234
rw	Linear	0.0180	28.60	0.0261	48.71	-0.0042	-14.06	0.0112	0.0446	0.0446	268,234
prejudice	Linear	0.2160	100.74					0.0331	0.5652	0.5652	305,492
trust	Linear			-0.3793	-122.77			0.0502	2.0016	2.0016	322,020
rw	Probit	0.2952	40.3					0.0182	0.0448	0.0448	276,217
rw	Probit	0.2407	31.68	0.3199	52.19			0.0477	0.0446	0.0446	268,234
rw	Probit	0.2344	30.82	0.3043	48.88	-0.0416	-12.85	0.0495	0.0446	0.0446	268,234
rw1	Linear	0.0215	42.34					0.0045	0.0292	0.0292	282,343
rw1	Linear	0.0176	33.58	0.0161	36.55			0.0073	0.0290	0.0290	273,776
rw1	Linear	0.0169	32.09	0.0147	32.70	-0.0041	-16.52	0.0079	0.0290	0.0290	273,776
rw1	Probit	0.3416	40.37					0.0244	0.0292	0.0292	282,343
rw1	Probit	0.2975	34.11	0.2481	36.42			0.0427	0.0290	0.0290	273,776
rw1	Probit	0.2887	33.00	0.2285	33.00	-0.0537	-14.84	0.0458	0.0289	0.0289	273,776
rw2	Linear	0.0038	11.56					0.0002	0.0173	0.0173	308,861
rw2	Linear	0.0011	3.26	0.0129	44.94			0.0053	0.0176	0.0176	297,771
rw2	Linear	0.0011	3.05	0.0128	43.62	-0.0004	-2.29	0.0051	0.0176	0.0176	297,771
rw2	Probit	0.1131	11.6					0.0031	0.0173	0.0173	308,861
rw2	Probit	0.0455	4.50	0.3909	45.32			0.0509	0.0176	0.0176	297,771
rw2	Probit	0.0449	4.43	0.3887	44.00	-0.0051	-1.15 ^{ns}	0.0509	0.0176	0.0176	297,771

Right-wing indicator variables: rw₁: score “10” (outermost point on the right pole of the eleven-step left-right scale); rw₂: feeling closer to political party | voted for right-wing political party in last election; rw: combination of both indicators (the one or the other or both). Explained variance: R² (if linear model), Mc-Fadden’s Pseudo-R² (if probit model). All-MSE: Mean Squared Error in overall sample; CV-MSE: Cross-validated MSE. b: unstandardized regression coefficient; b/se: b divided by its standard error

Table 9.A2 Table Out-of-sample prediction error of factor-score models (validation set using 0.7 to 0.3 random split)

Target	Model	Authoritarian		Prejudice		Trust		R ²	Training-set	Out-of-sample	Overall N
		b	b/se	b	b/se	b	b/se	Mc-F-R ²	MSE	MSE	
rw	Linear	0.0261	35.82					0.0044	0.0448	0.0449	276,217
rw	Linear	0.0187	25.15	0.0267	42.48			0.0110	0.0447	0.0442	268,234
rw	Linear	0.0180	24.10	0.0252	39.40	-0.0041	-11.61	0.0109	0.0447	0.0442	268,234
prejudice	Linear	0.2129	82.72					0.0328	0.5657	0.5647	305,492
trust	Linear			-0.3803	-103.22			0.0506	1.9976	2.0104	322,020
rw	Probit	0.3045	34.82					0.0193	0.0447	0.0449	276,217
rw	Probit	0.2432	26.74	0.3100	42.39			0.0460	0.0447	0.0442	268,234
rw	Probit	0.2367	25.97	0.2946	39.61	-0.0405	-10.44	0.0477	0.0447	0.0442	268,234
rw1	Linear	0.0210	34.52					0.0047	0.0293	0.0289	282,343
rw1	Linear	0.0171	27.33	0.0168	31.75			0.0076	0.0290	0.0290	273,776
rw1	Linear	0.0165	26.17	0.0155	28.78	-0.0037	-12.48	0.0081	0.0290	0.0290	273,776
rw1	Probit	0.3311	32.87					0.0230	0.0293	0.0289	282,343
rw1	Probit	0.2916	28.03	0.2573	31.56			0.0434	0.0289	0.0290	273,776
rw1	Probit	0.2836	27.21	0.2396	28.95	-0.0486	-11.26	0.0459	0.0289	0.0290	273,776
rw2	Linear	0.0036	9.15					0.0003	0.0173	0.0175	308,861
rw2	Linear	0.0014	3.49	0.0124	36.65			0.0054	0.0175	0.0179	297,771
rw2	Linear	0.0014	3.30	0.0123	35.55	-0.0004	-1.98	0.0053	0.0175	0.0179	297,771
rw2	Probit	0.1072	9.21					0.0027	0.0173	0.0175	308,861
rw2	Probit	0.0548	4.48	0.3854	37.09			0.0500	0.0175	0.0179	297,771
rw2	Probit	0.0540	4.41	0.3828	35.97	-0.0061	-1.14	0.0500	0.0175	0.0179	297,771

Right-wing indicator variables: rw1: score “10” (outermost point on the right pole of the eleven-step left-right scale); rw2: feeling closer to political party | voted for right-wing political party in last election; rw: combination of both indicators (the one or the other or both). Explained variance: R² (if linear model), Mc-Fadden’s Pseudo-R² (if probit model). Training-set MSE: Mean Squared Error in training sample; Out-of-(training-) sample MSE using holdout sample (training = 0.7 random subsample of overall sample; holdout = 0.3 random subsample of overall sample). b: unstandardized regression coefficient; b/se: b divided by its standard error

Table 9.A3 Within- and out-of-sample prediction of structural equation models (validation set using 0.7 to 0.3 *random* split)

Model	Target	Eq.	Authoritarian		Prejudice		Trust		*Within-					Out-of-	Overall
			b	b/se	b	b/se	b	b/se	R ²	CFI	TLI	RMSEA	SRMR	SRMR	ECVI
1	RW	Probit	0.286	24.97					0.046	0.971	0.951	0.027	0.0266	0.0293	0.004
2	RW	Probit			0.296	33.85			0.063	1.0	1.0	0.016	0.0161	0.0210	0
3	RW	Probit	0.215	17.57	0.249	25.48			0.089	0.999	0.998	0.017	0.0215	0.0238	0.005
	PREJ.	Probit	0.267	49.81					0.058						
4	RW	Probit	0.209	17.02	0.225	21.28	-0.037	-7.63	0.092	0.996	0.994	0.021	0.0279	0.0292	0.02
	PREJ.	Probit	0.283	52.60					0.066						
	TRUST	Linear			-0.587	-64.27			0.083						
1	RW1	Probit	0.328	25.24					0.060	0.973	0.954	0.026	0.0272	0.0289	0.004
2	RW1	Probit			0.255	25.31			0.047	1.0	1.0	0.010	0.0119	0.0153	0
3	RW1	Probit	0.269	19.32	0.197	17.55			0.087	0.999	0.998	0.016	0.0211	0.0229	0.005
	PREJ.	Probit	0.270	50.57					0.058						
4	RW1	Probit	0.263	18.85	0.166	13.67	-0.047	-8.91	0.092	0.996	0.994	0.021	0.0282	0.0283	0.02
	PREJ.	Probit	0.287	53.42					0.067						
	TRUST	Linear			-0.576	-63.63			0.080						
1	RW2	Probit	0.122	7.56					0.008	0.971	0.952	0.027	0.0271	0.0277	0.003
2	RW2	Probit			0.341	28.33			0.086	1.0	1.0	0.016	0.0258	0.0249	0
3	RW2	Probit	0.035	2.10	0.334	26.12			0.086	0.999	0.998	0.016	0.0237	0.0246	0.005
	PREJ.	Probit	0.256	49.48					0.051						
4	RW2	Probit	0.028	1.67	0.335	24.52	-0.001	-0.105	0.086	0.996	0.995	0.021	0.0291	0.0290	0.02
	PREJ.	Probit	0.274	52.69					0.059						
	TRUST	Linear			-0.582	-67.74			0.082						

*Robust CFI, TLI, RMSEA; ECVI Expected cross-validation index

Temporal validation design:

Evaluation of prediction error using respective *future* ESS rounds

		ESS rounds 1 to 9				
Table	Period	Training test				
9.A4	A	123	4			
9.A5	B		45	6		
9.A6	C			67	8	
9.A7	D				8	9
9.A8	E					9

ESS rounds and years

Round	Year
1	2002
2	2004
3	2006
4	2008
5	2010
6	2012
7	2014
8	2016
9	2018

Summary to the models embedded in the temporal validation design

Target variable RW1 — Outermost point “10” on the right pole of the eleven-step left-right scale

— The effect of authoritarian attitudes on this target is strong, with sign as expected, and relatively stable over the five periods. Its explanatory strength (R^2) is slightly increased in round 8 (2016).

— The prejudice effect on this target is strong too, with sign as expected. Its strength increases over rounds 6+7 to round 9. R^2 increases correspondingly.

— Taken together in the equation, both effects weaken only slightly, remain substantial and significant. Compared to the values in previous years the explained variance increases substantially up to a level of 13.8% (round 8) and 13.1% (round 9).

— The trust effect too proves substantial, with expected sign, and stable over the periods. If taken up, the prejudice effect is weakened only marginally. Same applies to the effect of authoritarian attitudes.

Target variable prejudice

— The effect of authoritarian attitudes on this target is strong, with sign as expected, and stable over the periods.

Target variable trust

— The effect of prejudice on this target is strong, with sign as expected, and stable over the periods.

Target variable RW2 — Feeling closer to | voted for right-wing political party in last election

— The effect of authoritarian attitudes on this target is not that strong, relatively stable over the periods, only in the last round 9 a bit stronger in terms of effect strength and R^2 .

— Substantially stronger proves the prejudice effect on this target. The effect is stable over the periods, since round 6+7 on a higher explanatory level around $R^2=12-13\%$.

— Taken together in the equation, the effect of authoritarian attitudes tends to vanish in period A, B, D, but not in C and E. At the same time, we observe a strong and stable prejudice effect on the target, and a strong and stable effect of authoritarian attitudes on prejudice. Taken all three effects together, this indicates that prejudice acts only occasionally as an intervening variable through which authoritarian attitudes affect the probability of feeling closer to or vote for a right-wing political party.

— The effect of prejudice on the target remains strong and stable if trust is considered additionally. This clearly indicates that trust doesn't act as an intervening variable in the prejudice – affinity to right-wing relationship. Especially since the effect of trust on right-wing appears doubtful.

— However, we are observing the expected strong negative effect of prejudice on trust.

Table 9.A4, Period A: Prediction error in future samples (structural equation models: ESS rounds 1 to 3 (training) against round 4 (test))

Model	Target	Eq.	Authoritarian		Prejudice		Trust		*Within-					Out-of-	Overall
			b	b/se	b	b/se	b	b/se	R ²	CFI	TLI	RMSEA	SRMR	SRMR	ECVI
1	RW	Probit	0.298	16.61					0.047	0.968	0.946	0.028	0.0293	0.0277	0.004
2	RW	Probit			0.216	15.20			0.033	1.0	1.0	0.015	0.0168	0.0206	0
3	RW	Probit	0.248	13.07	0.167	10.67			0.066	0.998	0.997	0.021	0.0261	0.0281	0.007
	PREJ.	Probit	0.251	31.14					0.050						
4	RW	Probit	0.243	12.77	0.148	8.81	-0.030	-4.05	0.068	0.994	0.993	0.024	0.0321	0.0329	0.026
	PREJ.	Probit	0.267	33.06					0.058						
	TRUST	Linear			-0.527	-37.80			0.062						
1	RW1	Probit	0.359	18.30					0.068	0.969	0.949	0.028	0.0293	0.0335	0.004
2	RW1	Probit			0.176	11.46			0.022	1.0	1.0	0.013	0.0154	0.0212	0
3	RW1	Probit	0.321	15.47	0.113	6.68			0.077	0.998	0.997	0.020	0.0259	0.0310	0.007
	PREJ.	Probit	0.250	31.07					0.049						
4	RW1	Probit	0.317	15.22	0.086	4.70	-0.044	-5.61	0.082	0.995	0.993	0.023	0.0319	0.0343	0.025
	PREJ.	Probit	0.267	33.04					0.057						
	TRUST	Linear			-0.517	-37.05			0.060						
1	RW2	Probit	0.047	1.71					0.001	0.970	0.949	0.027	0.0253	0.0280	0.004
2	RW2	Probit			0.304	14.34			0.067	1.0	1.0	0.012	0.0223	0.0407	0
3	RW2	Probit	-0.028	-1.01 ^{ns}	0.309	13.82			0.067	0.998	0.997	0.020	0.0249	0.0332	0.007
	PREJ.	Probit	0.238	30.66					0.044						
4	RW2	Probit	-0.035	-1.24 ^{ns}	0.320	13.80	0.018	1.68	0.069	0.995	0.993	0.023	0.0316	0.0372	0.026
	PREJ.	Probit	0.256	32.81					0.051						
	TRUST	Linear			-0.519	-39.27			0.061						

*Robust CFI, TLI, RMSEA

Table 9.A5, Period B: Prediction error in future samples (structural equation models: ESS rounds 4 to 5 (training) against round 6 (test))

Model	Target	Eq.	Authoritarian		Prejudice		Trust		*Within-					Out-of-	Overall
			b	b/se	b	b/se	b	b/se	R ²	CFI	TLI	RMSEA	SRMR	SRMR	ECVI
1	RW	Probit	0.237	11.08					0.032	0.978	0.963	0.024	0.0232	0.0336	0.003
2	RW	Probit			0.221	13.41			0.036	1.0	1.0	0.019	0.0177	0.0297	0
3	RW	Probit	0.185	8.16	0.183	9.94			0.055	0.999	0.998	0.018	0.0223	0.0302	0.005
	PREJ.	Probit	0.253	27.77					0.053						
4	RW	Probit	0.181	7.98	0.170	8.75	-0.022	-2.57	0.056	0.996	0.995	0.022	0.0288	0.0357	0.023
	PREJ.	Probit	0.266	29.02					0.059						
	TRUST	Linear			-0.502	-32.04			0.061						
1	RW1	Probit	0.273	11.11					0.043	0.977	0.962	0.025	0.0242	0.0392	0.003
2	RW1	Probit			0.185	10.06			0.025	1.0	1.0	0.011	0.0119	0.0271	0
3	RW1	Probit	0.231	8.84	0.137	6.62			0.055	0.999	0.998	0.018	0.0221	0.0329	0.005
	PREJ.	Probit	0.252	27.92					0.052						
4	RW1	Probit	0.228	8.70	0.112	5.16	-0.044	-4.70	0.060	0.996	0.995	0.022	0.0286	0.0373	0.023
	PREJ.	Probit	0.265	29.18					0.059						
	TRUST	Linear			-0.501	-32.20			0.061						
1	RW2	Probit	0.097	3.45					0.005	0.979	0.966	0.023	0.0224	0.0423	0.003
2	RW2	Probit			0.267	11.69			0.053	1.0	1.0	0.023	0.0353	0.0424	0.001
3	RW2	Probit	0.032	1.16 ^{ns}	0.261	11.37			0.053	0.999	0.998	0.018	0.0266	0.0373	0.005
	PREJ.	Probit	0.241	27.65					0.047						
4	RW2	Probit	0.027	1.0 ^{ns}	0.285	11.42	0.048	3.68	0.060	0.996	0.995	0.022	0.0309	0.0396	0.022
	PREJ.	Probit	0.254	29.04					0.053						
	TRUST	Linear			-0.495	-33.77			0.061						

*Robust CFI, TLI, RMSEA

Table 9.A6, Period C: Prediction error in future samples (structural equation models: ESS rounds 6 to 7 (training) against round 8 (test))

Model	Target	Eq.	Authoritarian		Prejudice		Trust		*Within-					Out-of-	Overall
			b	b/se	b	b/se	b	b/se	R ²	CFI	TLI	RMSEA	SRMR	SRMR	ECVI
1	RW	Probit	0.276	13.53					0.043	0.969	0.948	0.027	0.0252	0.0348	0.004
2	RW	Probit			0.335	21.83			0.083	1.0	1.0	0.008	0.0094	0.0360	0
3	RW	Probit	0.190	8.75	0.293	17.16			0.103	0.999	0.998	0.016	0.0195	0.0368	0.005
	PREJ.	Probit	0.283	28.98					0.062						
4	RW	Probit	0.182	8.38	0.273	14.79	-0.032	-3.66	0.104	0.995	0.994	0.021	0.0284	0.0380	0.02
	PREJ.	Probit	0.300	30.61					0.071						
	TRUST	Linear			-0.581	-36.73			0.086						
1	RW1	Probit	0.334	14.48					0.062	0.970	0.950	0.026	0.0256	0.0373	0.004
2	RW1	Probit			0.261	14.88			0.050	1.0	1.0	0.006	0.0082	0.0380	0
3	RW1	Probit	0.272	11.10	0.202	10.44			0.090	0.999	0.998	0.016	0.0197	0.0338	0.005
	PREJ.	Probit	0.281	28.92					0.061						
4	RW1	Probit	0.266	10.82	0.174	8.19	-0.042	-4.41	0.094	0.995	0.994	0.022	0.0290	0.0398	0.02
	PREJ.	Probit	0.299	30.66					0.071						
	TRUST	Linear			-0.580	-36.91			0.085						
1	RW2	Probit	0.052	2.00					0.001	0.971	0.952	0.026	0.0270	0.0330	0.004
2	RW2	Probit			0.402	18.69			0.121	1.0	1.0	0.017	0.0259	0.0271	0.001
3	RW2	Probit	-0.062	-2.24	0.415	17.56			0.123	0.999	0.998	0.016	0.0235	0.0339	0.006
	PREJ.	Probit	0.272	29.16					0.057						
4	RW2	Probit	-0.071	-2.54	0.424	18.07	0.010	0.80 ^{ns}	0.124	0.995	0.994	0.021	0.0301	0.0372	0.02
	PREJ.	Probit	0.291	30.94					0.066						
	TRUST	Linear			-0.576	-38.14			0.084						

*Robust CFI, TLI, RMSEA

Table 9.A7, Period D: Prediction error in future samples (structural equation models: ESS round 8 (training) against round 9 (test))

Model	Target	Eq.	Authoritarian		Prejudice		Trust		*Within-					Out-of-	Overall
			b	b/se	b	b/se	b	b/se	R ²	CFI	TLI	RMSEA	SRMR	SRMR	ECVI
1	RW	Probit	0.319	12.09					0.062	0.959	0.932	0.031	0.0323	0.0356	0.005
2	RW	Probit			0.422	23.21			0.128	1.0	1.0	0.013	0.0130	0.0243	0.001
3	RW	Probit	0.200	6.88	0.366	17.32			0.150	0.998	0.997	0.022	0.0263	0.0356	0.009
	PREJ.	Probit	0.366	24.99					0.094						
4	RW	Probit	0.192	6.59	0.323	13.79	-0.061	-5.68	0.158	0.996	0.995	0.021	0.0280	0.0342	0.021
	PREJ.	Probit	0.351	25.71					0.105						
	TRUST	Linear			-0.689	-31.58			0.116						
1	RW1	Probit	0.383	13.65					0.089	0.962	0.937	0.030	0.0339	0.0425	0.005
2	RW1	Probit			0.354	17.02			0.091	1.0	1.0	0.006	0.0073	0.0243	0.001
3	RW1	Probit	0.297	9.45	0.271	11.26			0.138	0.998	0.997	0.021	0.0265	0.0393	0.009
	PREJ.	Probit	0.338	25.44					0.095						
4	RW1	Probit	0.290	9.19	0.212	8.11	-0.081	-7.21	0.153	0.996	0.995	0.021	0.0282	0.0364	0.021
	PREJ.	Probit	0.353	26.19					0.106						
	TRUST	Linear			-0.688	-31.99			0.117						
1	RW2	Probit	0.111	3.24					0.007	0.966	0.943	0.028	0.0297	0.0469	0.004
2	RW2	Probit			0.418	17.02			0.127	1.0	1.0	0.017	0.0251	0.0178	0.001
3	RW2	Probit	-0.023	-0.63 ^{ns}	0.424	15.81			0.127	0.998	0.997	0.021	0.0274	0.0406	0.008
	PREJ.	Probit	0.317	25.56					0.085						
4	RW2	Probit	-0.032	-0.89 ^{ns}	0.420	13.09	-0.011	-0.69 ^{ns}	0.128	0.996	0.995	0.022	0.0292	0.0375	0.021
	PREJ.	Probit	0.334	26.57					0.096						
	TRUST	Linear			-0.707	-34.45			0.122						

*Robust CFI, TLI, RMSEA

Table 9.A8, Period E: Structural equation models: ESS round 9

Model	Target	Eq.	Authoritarian		Prejudice		Trust		Overall round 9					Overall
			b	b/se	b	b/se	b	b/se	R ²	CFI	TLI	RMSEA	SRMR	ECVI
1	RW	Probit	0.338	13.27					0.063	0.964	0.940	0.030	0.031	0.006
2	RW	Probit			0.453	25.29			0.148	1.0	1.0	0.023	0.020	0.001
3	RW	Probit	0.223	8.19	0.403	19.88			0.174	0.998	0.997	0.023	0.028	0.012
	PREJ.	Probit	0.289	21.75					0.065					
4	RW	Probit	0.213	7.80	0.368	16.55	-0.050	-4.83	0.179	0.996	0.995	0.022	0.029	0.025
	PREJ.	Probit	0.308	22.98					0.075					
	TRUST	Linear			-0.666	-30.83			0.113					
1	RW1	Probit	0.301	10.38					0.051	0.968	0.947	0.028	0.031	0.006
2	RW1	Probit			0.388	18.40			0.109	1.0	1.0	0.018	0.019	0.001
3	RW1	Probit	0.206	6.44	0.343	14.14			0.131	0.998	0.997	0.022	0.028	0.011
	PREJ.	Probit	0.287	21.77					0.064					
4	RW1	Probit	0.197	6.14	0.296	11.36	-0.066	-5.97	0.141	0.996	0.995	0.022	0.029	0.025
	PREJ.	Probit	0.306	23.05					0.074					
	TRUST	Linear			-0.671	-31.08			0.114					
1	RW2	Probit	0.271	8.76					0.041	0.969	0.949	0.028	0.030	0.005
2	RW2	Probit			0.421	18.03			0.130	1.0	1.0	0.015	0.017	0.001
3	RW2	Probit	0.167	5.08	0.387	15.06			0.145	0.998	0.998	0.021	0.027	0.01
	PREJ.	Probit	0.268	21.41					0.055					
4	RW2	Probit	0.158	4.79	0.362	12.79	-0.034	-2.39	0.147	0.997	0.995	0.021	0.028	0.023
	PREJ.	Probit	0.287	22.68					0.065					
	TRUST	Linear			-0.685	-33.01			0.116					

*Robust CFI, TLI, RMSEA