Appendix

A1: Question wording of items

Unless indicated otherwise, question wording in the US and UK surveys is identical. German question wording appears in italics.

Identity with the nation (I)

- How well does the term [NATIONAL] describe you? (1) Not at all – (4) Extremely well
  Wie gut passt das Adjektiv "deutsch" zu Ihnen? (5) überhaupt nicht – (4) Sehr gut
- How important is being [NATIONAL] to you? (1) Not important at all – (5) Extremely important
  Wie wichtig ist es für Sie, deutsch zu sein? (1) Überhaupt nicht wichtig – (5) Sehr wichtig
- For me, to possess [NATIONAL] citizenship is: (1) Not important at all – (5) Extremely important
  Wie wichtig ist es für Sie, die deutsche Staatsangehörigkeit zu besitzen? (1) Überhaupt nicht wichtig – (5) Sehr wichtig

Uncritical loyalty (UL)

- I support [NATIONAL] policies for the very reason that they are the policies of my country. (1) Strongly disagree – (5) Strongly agree
  Ich unterstütze Entscheidungen und Standpunkte Deutschlands einfach deshalb, weil es mein Land ist. (1) Lehne voll und ganz ab – (5) Stimme voll und ganz zu
- I believe [NATIONAL] policies are always the morally correct ones. (1) Strongly disagree – (5) Strongly agree
  Standpunkte und Entscheidungen Deutschlands sind moralisch nicht zu beanstanden. (1) Lehne voll und ganz ab – (5) Stimme voll und ganz zu
- In matters of international affairs, [NATION] is virtually always right. (1) Strongly disagree – (5) Strongly agree
  Wenn es um internationale Angelegenheiten geht, vertritt Deutschland so gut wie immer die richtige Position. (1) Lehne voll und ganz ab – (5) Stimme voll und ganz zu

Desire for positive change (DC)

- People should work hard to move this country in a positive direction. (1) Strongly disagree – (5) Strongly agree
  Die Bürger des Landes sollten sich anstrengen, das Land vorwärts zu bringen. (1) Lehne voll und ganz ab – (5) Stimme voll und ganz zu
- If one feels allegiance to one's country, one should strive to mend its problems. (1) Strongly disagree – (5) Strongly agree
  Wenn sich jemand mit dem eigenen Land verbunden fühlt, sollte er auch versuchen dessen Probleme zu lösen. (1) Lehne voll und ganz ab – (5) Stimme voll und ganz zu
- I appreciate the [NATIONAL] political system very much, but I am willing to criticize it in order to achieve further improvement. (1) Strongly disagree – (5) Strongly agree
  Ich schätze das deutsche politische System sehr, bin aber bereit es zu kritisieren, um es weiter zu verbessern. (1) Lehne voll und ganz ab – (5) Stimme voll und ganz zu

Right wing authoritarianism (RWA)

- Obedience and respect for authority are the most important virtues children should learn. (1) Strongly disagree – (5) Strongly agree
- Our customs and national heritage are the things that have made us great, and certain people should be made to show greater respect for them. (1) Strongly disagree – (5) Strongly agree

- Parents and other authorities have forgotten that good old-fashioned physical punishment is still one of the best ways to make people behave properly. (1) Strongly disagree – (5) Strongly agree

Self-identified ideology (left wing / right wing)

- People sometimes use the labels "left" or "left wing" and "right" or "right wing" to describe political parties, party leaders, and political ideas. Using the 0 to 10 scale below, where the end marked 0 means left and the end marked 10 means right, where would you place yourself on this scale? (0) Left – (10) Right
  In der Politik reden die Leute häufig von "links" und "rechts". Wo würden Sie sich selbst einordnen? (0) Links – (10) Rechts
  Two variables were created (self-identified left wing / self-identified right wing), with a range of 0 to 5. In one case, respondents who placed themselves on the left wing or on the scale midpoint were coded as 0; respondents who placed themselves increasingly closer to the right wing endpoint were coded as 1 (weak right-wing ideology) through 5 (strong right-wing ideology).5. In the other case, respondents who placed themselves on the right wing or on the scale midpoint were coded as 0; respondents who placed themselves increasingly closer to the left wing endpoint were coded as 1 (weak left-wing ideology) through 5 (strong left-wing ideology).

Party identity (US)

- Generally speaking, do you usually think of yourself as a Democrat, a Republican, an independent, or what? (1) Democrat, (2) Republican, (3) Independent, (4) Other party, (5) No preference

Party identity (UK)

- Generally speaking, do you think of yourself as Conservative, Labour, Liberal Democrat or what? (1) Conservative, (2) Labour, (3) Liberal Democrat, (4) Plaid Cymru, (5) Scottish National Party (SNP), (6) Green, (7) United Kingdom Independence Party (UKIP), (8) British National Party (BNP), (9) Other party, (10) No-none

Party identity (GER)

- *In Deutschland neigen viele Leute längere Zeit einer bestimmten politischen Partei zu, obwohl sie auch ab und zu eine andere Partei wählen. Wie ist das bei Ihnen: Neigen Sie - ganz allgemein gesprochen - einer bestimmten Partei zu? Und wenn ja, welcher? (1) CDU/CSU, (2) SPD, (3) Bündnis 90/die Grünen, (4) Die Linke, (5) FDP, (6) Alternative für Deutschland, (7) Andere Partei, (8) Keine Partei*

Education low (US)

- Coded as 1 if highest degree is "No high school" or "High school graduate", otherwise 0.

Education high (US):

- Coded as 1 if highest degree is "2 years of college", "4 years of college", or "Post graduate", otherwise 0.

(The remaining category is "Some college" and constitutes the reference group in the regression analysis.)

Education low (UK):

- Coded as 1 if highest degree is "No formal qualifications", "Youth training certificate/skillseekers", "Recognized trade apprenticeship completed", "City and Guild

certificate", "CSE grades 2-5", or "CSE grade 1, GCE O level, GCSE, School Certificate", otherwise 0.

Education high (UK):

- Coded as 1 if highest degree is "University diploma", "University or CNAA first degree (e.g. BA, B.Sc, B.Ed)", or "University or CNAA higher degree (e.g. M.Sc, Ph.D)", otherwise 0.

(The remaining categories are "Clerical and commercial", "City and Guild certificate - advanced", "onc", "Scottish Ordinary/ Lower Certificate", "GCE A level or Higher Certificate", "Scottish Higher Certificate", "Nursing qualification (eg SEN, SRN, SCM, RGN)", "Teaching qualification (not degree)", and "Other technical, professional or higher education" constitute the reference group in the regression analysis.)

Education low (GER):

- Coded as 1 if highest degree is "*Anlernausbildung oder berufliches Praktikum*", "*Lehre oder vergleichbarer Abschluss*" or "*Ohne berufsqualifizierenden Abschluss*", otherwise 0.

Education high (GER):

- Coded as 1 if highest degree is "*Fachhochschulabschluss (Diplom(FH), Bachelor, Master)*", "*Universitätsabschluss (Diplom, Magister, Bachelor, Master)*", "*Promotion*", or "*Professur, Habilitation*", otherwise 0.

(The remaining categories are "*Berufsvorbereitungsjahr*", "*Berufsqualifizierender Abschluss*", "*Meister/Techniker/Fachschulabschluss*", and "*Vorbereitungsdienst für den mittleren Dienst*" and constitute the reference group in the regression analysis.)

A2: Methodological details of the ESEM and additional results

Since responses fall along a 4- and 5-point Likert-type scale, we consider indicators as ordered categorical. Lubke and Muthén (2004) show that treating ordinal indicators as continuous is problematic in the analysis of multiple groups using structural equation modelling (SEM). Consequently, and we employ a robust weighed least square estimator (WLSMV) in our SEMs, pairwise present analyses appropriate for the estimator handle our missing data (Asparouhov and Muthén 2010). We apply usual criteria to evaluate global model —a minimum Comparative Fit Index (CFI) cutoff value of .95 and a maximum Root Mean Square Error of Approximation (RMSEA) value of .08 (see Byrne 2012).

Specification for ESEM (here and in the paper):

- Missing values were handled using pairwise present analysis
- Weighed estimates
- All indicators declared ordered categorical
- Estimator is WLSMV
- Parameterization is theta
- Factor variances were set to 1 to scale the latent variables
- N = 2,330 (US); 2,339 (UK); 2,476 (GER);

Asparouhov, Tihomir/Muthén, Bengt O. 2010. *Weighted Least Squares Estimation with Missing Data*. Mplus Technical Appendix, 2010 - statmodel.com.

Lubke, Gitta H./Muthén, Bengt O. 2004. Applying Multigroup Confirmatory Factor Models for Continuous Outcomes to Likert Scale Data Complicates Meaningful Group Comparisons. In: *Structural Equation Modeling: A Multidisciplinary Journal, 11*: 514-534.

Byrne, Barbara M. 2012. *Structural Equation Modeling with Mplus : Basic Concepts, Applications, and Programming*. New York, Routledge Academic.

Table A2-1: Separate ESEM of national identity, uncritical loyalty, and desire for positive change

	United States			United Kingdom			Germany		
	F1	F2	F3	F1	F2	F3	F1	F2	F3
(I) Identity									
i1	5.21	0.00	-0.01	3.23	-0.01	0.00	3.25	0.06	-0.01
i2	1.30	-0.02	0.07	1.12	0.07	-0.01	1.14	0.07	0.09
i3	1.82	0.02	0.05	1.92	0.01	0.12	1.73	-0.03	0.27
(UL) Uncritical loyalty									
b2	0.07	1.05	0.16	0.15	0.94	0.06	0.32	0.80	-0.02
b2	0.00	1.24	-0.02	0.14	1.07	-0.04	-0.02	1.10	0.07
b3	-0.32	2.08	0.00	-0.02	1.85	0.00	0.08	1.14	0.01
(DC) Desire for positive change									
c1	0.01	0.02	1.60	0.13	-0.01	1.23	0.07	0.03	1.12
c2	0.02	-0.16	0.82	0.08	-0.05	0.64	-0.08	0.08	0.76
c3	-0.06	-0.01	1.69	-0.01	0.17	1.49	0.00	-0.02	1.53
Corr. F1↔F2		0.41			0.34			0.40	
Corr. F1↔F3		0.39			0.35			0.20	
Corr. F2↔F3		-0.07[a]			0.06[b]			0.32	

Note. Based on country specific models; reported are unstandardized coefficients; unless indicated otherwise, for all correlation coefficients $p < .001$; [a] $p = .10$, [b] $p = .24$.
US: Chi^2 (df=12) = 16.5, RMSEA = .013 [CI 90% .000, .026], CFI = 1.000;
UK: Chi^2 (df=12) = 25.8, RMSEA = .022 [CI 90% .010, .034], CFI = .999;
GER: Chi^2 (df=12) = 29.4, RMSEA = .024 [CI 90% .013, .035], CFI = .999.

Table A2-2: Factor correlations and means in the scalar invariant MGESEM

	United States			United Kingdom			Germany		
	(I)	(UL)	(DC)	(I)	(UL)	(DC)	(I)	(UL)	(DC)
(I) Identity	1.00			1.00			1.00		
(UL) Uncritical loyalty	.29	1.00		.33	1.00		.41	1.00	
(DC) Desire for positive change	.32	-.16	1.00	.35	.09	1.00	.18	.35	1.00
Means	.00[a]	.00[a]	.00[a]	-.88	.14	-.72	-1.10	.58	-.79

Notes. Based on scalar invariant model; $p < .001$ for all coefficients; [a] US means fixed to zero.

A3: CFA results

In this and the next section, we report results from analyses in which we model the three dimensions not as ESEM constructs but as CFA constructs.

Specification for all CFA:

- Missing values were handled using pairwise present analysis
- Weighed estimates
- All indicators declared ordered categorical
- Estimator is WLSMV
- Parameterization is theta
- Unless indicated otherwise, factor variances were set to 1 to scale the latent variables
- N = 2,330 (US); 2,339 (UK); 2,476 (GER);

Table A3-1: Fit indices of CFA models with three factors

Model	χ^2	df	CFI	RMSEA [90 % CIs]
CFA United States	182.0	24	.988	.053 [.046, .061]
CFA United Kingdom	76.2	24	.996	.031 [.023, .038]
CFA Germany	219.6	24	.990	.057 [.051, .064]
MGCFA configural	477.7	72	.991	.049 [.045, .053]
MGCFA scalar	1456.6	136	.971	.064 [.061, .067]

Notes. df = degrees of freedom; CFI = comparative fit index; RMSEA = root mean square error of approximation

Table A3-2: Separate CFAs of national identity dimensions

	United States			United Kingdom			Germany		
	(I)	UL)	(DC)	(I)	UL)	(DC)	(I)	UL)	(DC)
(I) Identity									
i1	2.47			1.40			1.50		
i2	0.70			0.66			0.66		
i3	1.00			1.00			1.00		
(UL) Uncritical loyalty									
b1		0.69			0.99			0.90	
b2		0.83			0.48			0.54	
b3		1.00			1.00			1.00	
(DC) Desire for positive change									
c1			1.03			0.74			1.01
c2			0.51			0.79			0.91
c3			1.00			1.00			1.00
Corr. I↔UL		0.38			0.43			0.54	
Corr. I↔DC		0.39			0.43			0.28	
Corr. UL↔DC		-0.10			0.15			0.37	

Notes. Based on country specific models; reported are unstandardized coefficients; third indicator of each construct constrained to 1 (indicator method chosen to avoid not-positive definite PSI); for all coefficients, $p < .01$. See Table A3-1 for global fit of the models.

Table A3-3: Unstandardized loadings in the scalar invariant MGCFA model

	(I)	(UL)	(DC)
(I) Identity			
i1	5.15		
i2	1.28		
i3	1.74		
(UL) Uncritical loyalty			
b1		0.98	
b2		1.18	
b3		1.47	
(DC) Desire for positive change			
c1			1.38
c2			0.69
c3			1.50

Notes. Based on scalar invariant MGCFA model. See Table A3-1 for global fit of the model.

Table A3-4: Factor correlations and means in the scalar invariant MGCFA

	United States			United Kingdom			Germany		
	(I)	UL)	(DC)	(I)	UL)	(DC)	(I)	UL)	(DC)
(I) Identity	1.00			1.00			1.00		
(UL) Uncritical loyalty	0.40	1.00		0.42	1.00		0.52	1.00	
(DC) Desire for positive change	0.41	-0.11	1.00	0.41	0.14	1.00	0.28	0.35	1.00
Means	0.00[a]	0.00[a]	0.00[a]	-0.63	0.03[b]	-0.43	-0.85	0.34	-0.65

Notes. Based on scalar invariant MGCFA model. See Table A3-1 for global fit of the model. Unless indicated otherwise, $p < .01$ for all coefficients; [a] US means fixed to zero; [b] $p = .49$.

A4: Regression models based on CFA measurement model

Table A4-1: Determinants of dimensions

	United States			United Kingdom			Germany		
	(I)	(UL)	(DC)	(I)	(UL)	(DC)	(I)	(UL)	(DC)
Right wing authoritarianism	.26***	.34***	.11*	.28***	.29***	.20***			
	(.03)	(.03)	(.03)	(.03)	(.03)	(.04)			
Self-identified right wing	.14***	.13***	.17***	.08*	.11**	.08	.17***	.05	.11**
	(.04)	(.03)	(.04)	(.04)	(.03)	(.04)	(.03)	(.03)	(.03)
Self-identified left wing	-.19***	-.38***	.21***	-.18***	-.31***	.07	-.15***	-.14***	.06
	(.03)	(.03)	(.03)	(.03)	(.03)	(.04)	(.03)	(.04)	(.04)
PI Republicans	.18***	.16***	-.05						
	(.03)	(.03)	(.04)						
PI Democrats	.03	.21***	-.04						
	(.03)	(.03)	(.04)						
PI Conservatives				.20***	.15**	.16***			
				(.04)	(.04)	(.05)			
PI Labour				.19***	.21***	.13**			
				(.04)	(.05)	(.05)			
PI Liberals				.07	.07	.04			
				(.04)	(.04)	(.05)			
PI SNP				-.11***	-.05	-.01			
				(.03)	(.03)	(.03)			
PI Green Party				-.00	-.04	.02			
				(.03)	(.03)	(.03)			
PI UKIP				.08**	.00	.11***			
				(.03)	(.03)	(.03)			
PI BNP				.08**	-.07**	.04			
				(.03)	(.02)	(.03)			
PI CDU/CSU							.18***	.35***	.15***
							(.04)	(.04)	(.04)
PI FDP							.02	.04	.03
							(.03)	(.03)	(.03)
PI SPD							.09*	.14***	.05
							(.04)	(.04)	(.04)
PI Greens							-.03	.00	.07
							(.04)	(.03)	(.03)
PI Left							.02	.00	-.01
							(.04)	(.04)	(.04)
PI AfD							.14***	-.00	.14***
							(.03)	(.03)	(.03)
Black	-.02	.08**	.03						
	(.04)	(.04)	(.04)						
White	.04	-.04	.05						
	(.04)	(.04)	(.04)						
Education low	-.05	.08*	-.09*	.09**	.15***	-.02	.02	-.03	-.06
	(.03)	(.03)	(.04)	(.03)	(.04)	(.04)	(.03)	(.03)	(.03)
Education high	-.04	-.13***	.07*	-.01	-.09*	.03	-.06	-.07*	.09**
	(.03)	(.03)	(.03)	(.04)	(.04)	(.04)	(.03)	(.03)	(.03)
Age	.32***	.03	.20***	.10**	-.02	.10*	.07*	.11**	.16***
	(.03)	(.03)	(.03)	(.04)	(.04)	(.05)	(.03)	(.03)	(.03)
Female	.06*	.09**	-.03	.08**	.07*	-.05	-.02	.04	-.08*
	(.03)	(.03)	(.03)	(.03)	(.03)	(.04)	(.03)	(.03)	(.03)
R^2	.36	.43	.12	.23	.29	.09	.15	.19	.11

Notes: Reported are standardized linear regression coefficients with standard errors in parentheses; I = identity with the nation, UL = uncritical loyalty, DC = desire for positive change; the indicators of I, UL, DC and RWA were forced to load exclusively on their respective construct; listwise deletion of missing values; reference category for self-identified ideology variables are respondents at the scale midpoint; reference for PI dummies is Independent/Other party/No preference (US), Other party/No-one (UK), and Other party/No preference (GER); for the coding of the education categories see the appendix, section A1; * $p < .05$, ** $p < .01$, *** $p < .001$; N = 2052 (US), 1982 (UK), 1436 (GER);
US: Chi^2 (df=138) = 1047.4, RMSEA = .057 [CI 90% .053, .060], CFI = .918
UK: Chi^2 (df=165) = 663.5, RMSEA = .039 [CI 90% .036, .042], CFI = .951
GER: Chi^2 (df=96) = 298.5, RMSEA = .038 [CI 90% .033, .043], CFI = .983

A5: Additional robustness checks

The following table reports results where authoritarianism has been dropped from the US and UK models to make the results more comparable to the German results. The German results reported here are also reported in the main paper (Table 4).

Table A5-1: Regression models without RWA

	United States			United Kingdom			Germany		
	(I)	(UL)	(DC)	(I)	(UL)	(DC)	(I)	(UL)	(DC)
Self-identified right	0.13***	0.13***	0.17***	0.07	0.10**	0.08*	0.15***	0.04	0.10**
wing	(0.03)	(0.03)	(0.04)	(0.03)	(0.03)	(0.04)	(0.03)	(0.03)	(0.03)
Self-identified left wing	-0.20***	-0.36***	0.19***	-0.17***	-0.27***	0.08*	-0.14***	-0.12***	0.06
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.03)	(0.03)	(0.03)
PI Republicans	0.19***	0.16***	0.00						
	(0.03)	(0.03)	(0.04)						
PI Democrats	0.04	0.21***	0.01						
	(0.03)	(0.03)	(0.04)						
PI Conservatives				0.20***	0.15**	0.14**			
				(0.04)	(0.05)	(0.05)			
PI Labour				0.21***	0.21***	0.11*			
				(0.04)	(0.05)	(0.05)			
PI Liberals				0.08*	0.08*	0.03			
				(0.03)	(0.04)	(0.05)			
PI SNP				-0.09**	-0.02	0.02			
				(0.03)	(0.03)	(0.02)			
PI Green Party				0.02	-0.05	0.01			
				(0.02)	(0.03)	(0.02)			
PI UKIP				0.10***	0.01	0.10**			
				(0.03)	(0.03)	(0.03)			
PI BNP				0.08**	-0.06**	0.04			
				(0.03)	(0.02)	(0.02)			
PI CDU/CSU							0.19***	0.37***	0.15***
							(0.03)	(0.04)	(0.04)
PI FDP							0.01	0.05	0.05
							(0.03)	(0.03)	(0.03)
PI SPD							0.08*	0.16***	0.06
							(0.03)	(0.04)	(0.04)
PI Greens							-0.03	0.02	0.08*
							(0.03)	(0.03)	(0.03)
PI Left							0.03	0.01	0.00
							(0.03)	(0.04)	(0.03)
PI AfD							0.13***	-0.03	0.13***
							(0.03)	(0.03)	(0.03)
Black	-0.01	0.06	0.04						
	(0.03)	(0.03)	(0.04)						
White	0.02	-0.05	0.07						
	(0.04)	(0.03)	(0.04)						
Education low	-0.05	0.11***	-0.10**	0.06*	0.17***	-0.03	0.03	-0.04	-0.06
	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.04)	(0.03)	(0.03)	(0.03)
Education high	-0.03	-0.10***	0.05	-0.02	-0.05	0.05	-0.08**	-0.08	0.10**
	(0.03)	(0.02)	(0.03)	(0.03)	(0.04)	(0.04)	(0.03)	(0.03)	(0.03)
Age	0.35***	0.03	0.22***	0.12***	0.01	0.11*	0.07*	0.09*	0.15**
	(0.02)	(0.03)	(0.03)	(0.04)	(0.04)	(0.05)	(0.03)	(0.03)	(0.03)
Female	0.05	0.10***	-0.03	0.10***	0.08*	-0.04	-0.05	0.04	-0.10***
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.03)	(0.03)	(0.03)
R^2	0.31	0.30	0.12	0.15	0.18	0.06	0.15	0.18	0.11

Notes: Reported are standardized linear regression coefficients with standard errors in parentheses; I, UL, and DC were specified as latent ESEM constructs; reference category for self-identified ideology variables are respondents at the scale midpoint; PI dummies is Independent/Other party/No preference (US), Other party/No-one (UK), and Other party/No preference (GER); for the coding of the education categories see the appendix, section A1; * p < .05, ** p < .01, *** p < .001;

US: Chi^2 (df=72) = 156.0, RMSEA = .022 [CI 90% .018, .027], CFI = .992;

UK: Chi^2 (df=90) = 169.2, RMSEA = .019 [CI 90% .015, .024], CFI = .992;

GER: Chi^2 (df=84) = 219.5, RMSEA = .031 [CI 90% .026, .036], CFI = .990.

The following three tables include only one of the political variables (ideology, party ID, authoritarianism), respectively. As the results show, the effects of party identification, ideology, and RWA are larger when entered individually than when entered together. This is not surprising since left-right ideology and RWA overlap theoretically and parties tailor their messages in court citizens with different ideologies and levels of right-wing authoritarianism.

Table A5-2: Regression models with left-right ideology as the only "political" predictor

	United States			United Kingdom			Germany		
	(I)	(UL)	(DC)	(I)	(UL)	(DC)	(I)	(UL)	(DC)
Self-identified right wing	0.20***	0.17***	0.16***	0.13***	0.13***	0.13***	0.19***	0.06*	0.13***
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Self-identified left wing	-0.21***	-0.31***	0.19***	-0.12***	-0.21***	0.10**	-0.18***	-0.21***	0.02
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.03)	(0.03)	(0.04)
Black	-0.02	0.08*	0.04						
	(0.03)	(0.03)	(0.04)						
White	0.03	-0.07*	0.07						
	(0.04)	(0.03)	(0.04)						
Education low	-0.05	0.12***	-0.10**						
	(0.03)	(0.03)	(0.03)	0.08*	0.18***	-0.03	0.04	-0.04	-0.06
	-0.03	-0.10***	0.05	(0.03)	(0.04)	(0.04)	(0.03)	(0.03)	(0.03)
Education high	(0.03)	(0.03)	(0.03)	-0.02	-0.05	0.04	-0.07*	-0.07*	0.11**
	0.37***	0.05	0.22***	(0.04)	(0.04)	(0.04)	(0.03)	(0.03)	(0.03)
Age	(0.02)	(0.03)	(0.03)	0.14***	0.02	0.13**	0.09***	0.15***	0.17***
	0.06*	0.12***	-0.03	(0.04)	(0.04)	(0.05)	(0.03)	(0.03)	(0.03)
Female	(0.03)	(0.03)	(0.03)	0.11***	0.09**	-0.04	-0.06*	0.04	-0.10**
	0.29	0.26	0.12	(0.03)	(0.03)	(0.04)	(0.03)	(0.03)	(0.03)
R^2	0.29	0.26	0.12	0.10	0.14	0.04	0.11	0.08	0.08

Notes: Reported are standardized linear regression coefficients with standard errors in parentheses; I, UL, and DC were specified as latent ESEM constructs; reference category for self-identified ideology variables are respondents at the scale midpoint; for the coding of the education categories see the appendix, section A1; * p < .05, ** p < .01, *** p < .001;
US: Chi^2 (df=60) = 139.1, RMSEA = .024 [CI 90% .019, .029], CFI = .993;
UK: Chi^2 (df=48) = 145.2, RMSEA = .031 [CI 90% .025, .036], CFI = .990;
GER: Chi^2 (df=48) = 132.7, RMSEA = .032 [CI 90% .026, .039], CFI = .995.

Table A5-3: Regression models with party identification as the only "political" predictor

	United States			United Kingdom			Germany		
	(I)	(UL)	(DC)	(I)	(UL)	(DC)	(I)	(UL)	(DC)
PI Republicans	0.28***	0.28***	0.04						
	(0.03)	(0.03)	(0.03)						
PI Democrats	-0.04	0.07*	0.05						
	(0.03)	(0.03)	(0.03)						
PI Conservatives				0.26***	0.24***	0.17***			
				(0.04)	(0.04)	(0.04)			
PI Labour				0.13***	0.09*	0.13**			
				(0.04)	(0.04)	(0.05)			
PI Liberals				0.08*	0.06	0.03			
				(0.03)	(0.04)	(0.05)			
PI SNP				-0.10**	-0.03	0.02			
				(0.03)	(0.03)	(0.02)			
PI Green Party				0.00	-0.08**	0.02			
				(0.02)	(0.02)	(0.02)			
PI UKIP				0.13***	0.04	0.11***			
				(0.03)	(0.03)	(0.03)			
PI BNP				0.09**	-0.06*	0.04			
				(0.03)	(0.02)	(0.02)			
PI CDU/CSU							0.22***	0.36***	0.15***
							(0.03)	(0.03)	(0.03)
PI FDP							0.03	0.05*	0.07**
							(0.02)	(0.02)	(0.02)
PI SPD							0.02	0.11***	0.05
							(0.03)	(0.03)	(0.03)
PI Greens							-0.06**	0.00	0.07**
							(0.02)	(0.03)	(0.03)
PI Left							-0.05	-0.04	0.00
							(0.02)	(0.03)	(0.03)
PI AfD							0.13***	-0.03	0.09***
							(0.02)	(0.02)	(0.02)
Black	0.00	0.09*	0.03						
	(0.03)	(0.03)	(0.04)						
White	-0.01	-0.09**	0.08*						
	(0.04)	(0.03)	(0.04)						
Education low	-0.02	0.15***	-0.13***	0.07*	0.18***	-0.04	0.01	-0.06*	-0.07**
	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.04)	(0.02)	(0.03)	(0.03)**
Education high	-0.04	-0.12***	0.06*	-0.04	-0.09*	0.05	-0.10***	-0.09**	0.09
	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.04)	(0.02)	(0.03)	(0.03)
Age	0.36***	0.06*	0.22***	0.12**	0.01	0.12*	0.10***	0.13***	0.17***
	(0.02)	(0.03)	(0.03)	(0.04)	(0.04)	(0.05)	(0.02)	(0.03)	(0.03)
Female	0.04	0.10***	-0.06*	0.10**	0.08*	-0.05	-0.03	0.03	-0.11***
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.02)	(0.02)	(0.02)
R^2	0.26	0.17	0.09	0.12	0.12	0.05	0.10	0.17	0.10

Notes: Reported are standardized linear regression coefficients with standard errors in parentheses; I, UL, DC were specified as latent ESEM constructs; reference categories for PI dummies is Independent/Other party/No preference (US), Other party/No-one (UK), and Other party/No preference (GER); for the coding of the education categories see the appendix, section A1; * p < .05, ** p < .01, *** p < .001;
US: Chi^2 (df=60) = 109.0, RMSEA = .019 [CI 90% .013, .024], CFI = .996;
UK: Chi^2 (df=78) = 157.1, RMSEA = .021 [CI 90% .016, .026], CFI = .992;
GER: Chi^2 (df=72) = 243.1, RMSEA = .031 [CI 90% .027, .035], CFI = .991.

Table A5-4: Regression models with authoritarianism as the only "political" predictor

	United States			United Kingdom			Germany		
	(I)	(UL)	(DC)	(I)	(UL)	(DC)	(I)	(UL)	(DC)
RWA	0.44***	0.52***	0.10**	0.36***	0.41***	0.21***	RWA not measured		
	(0.02)	(0.02)	(0.03)	(0.03)	(0.03)	(0.04)			
Black	-0.03	0.06	0.03						
	(0.04)	(0.04)	(0.04)						
White	0.02	-0.08*	0.08*						
	(0.04)	(0.04)	(0.04)						
Education low	-0.02	0.15***	-0.13***	0.06*	0.16***	-0.02			
	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.04)			
Education high	-0.05	-0.13***	0.06*	-0.05	-0.09*	0.03			
	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.04)			
Age	0.41***	0.11***	0.23***	0.16***	0.05	0.16**			
	(0.02)	(0.03)	(0.03)	(0.04)	(0.04)	(0.05)			
Female	0.03	0.10***	-0.06	0.10**	0.09**	-0.04			
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)			
R^2	0.37	0.38	0.10	0.18	0.23	0.07			

Notes: Reported are standardized linear regression coefficients with standard errors in parentheses; I, UL, DC were specified as latent ESEM constructs, RWA as CFA construct; reference categories for PI dummies is Independent/Other party/No preference (US), Other party/No-one (UK), and Other party/No preference (GER); for the coding of the education categories see the appendix, section A1; * p < .05, ** p < .01, *** p < .001;
US: Chi^2 (df=60) = 491.0, RMSEA = .044 [CI 90% .040, .048], CFI = .976;
UK: Chi^2 (df=72) = 474.3, RMSEA = .049 [CI 90% .045, .053], CFI = .968;

In the following table, we model ideology as a single continuous variable, which makes the results for national identity more directly comparable to those reported in Huddy and Khatib (2007, Table 4, column 1). Unlike these authors, we model party ID as a categorical variable here.

Table A5-5: Regression models with left-right ideology modelled as a single continuous variable

	United States			United Kingdom			Germany		
	(I)	(UL)	(DC)	(I)	(UL)	(DC)	(I)	(UL)	(DC)
RWA	0.28***	0.34***	0.12***	0.29***	0.33***	0.18***			
	(0.03)	(0.02)	(0.03)	(0.03)	(0.03)	(0.04)			
Left-right ideology	0.28***	0.41***	-0.01	0.20***	0.31***	0.05	0.25***	0.13***	0.04
	(0.03)	(0.03)	(0.04)	(0.03)	(0.03)	(0.04)	(0.03)	(0.03)	(0.03)
PI Republicans	0.17***	0.13***	0.04						
	(0.03)	(0.03)	(0.04)						
PI Democrats	0.03	0.18***	0.05						
	(0.03)	(0.03)	(0.04)						
PI Conservatives				0.18***	0.13**	0.19***			
				(0.04)	(0.04)	(0.04)			
PI Labour				0.19***	0.19***	0.16**			
				(0.04)	(0.04)	(0.05)			
PI Liberals				0.08*	0.08*	0.05			
				(0.03)	(0.04)	(0.05)			
PI SNP				-0.09**	-0.03	0.01			
				(0.03)	(0.03)	(0.02)			
PI Green Party				0.01	-0.05*	0.01			
				(0.02)	(0.03)	(0.02)			
PI UKIP				0.09***	0.00	0.11***			
				(0.03)	(0.03)	(0.03)			
PI BNP				0.08**	-0.05*	0.04			
				(0.03)	(0.02)	(0.02)			
PI CDU/CSU							0.19***	0.36***	0.16***
							(0.03)	(0.04)	(0.04)
PI FDP							0.01	0.05	0.05
							(0.03)	(0.03)	(0.03)
PI SPD							0.08*	0.16***	0.08*
							(0.03)	(0.04)	(0.04)
PI Greens							-0.03	0.01	0.09**
							(0.03)	(0.03)	(0.03)
PI Left							0.03	0.00	0.02
							(0.03)	(0.03)	(0.03)
PI AfD							0.13***	-0.03	0.14***
							(0.03)	(0.03)	(0.03)
Black	-0.01	0.07*	0.03						
	(0.03)	(0.03)	(0.04)						
White	0.02	-0.06	0.08*						
	(0.03)	(0.03)	(0.04)						
Education low	-0.04	0.13***	-0.13***	0.07*	0.17***	-0.01	0.03	-0.04	-0.06
	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.04)	(0.03)	(0.03)	(0.03)
Education high	-0.03	-0.11***	0.06*	-0.02	-0.06	0.04	-0.07*	-0.08**	0.10**
	(0.03)	(0.02)	(0.03)	(0.03)	(0.04)	(0.04)	(0.03)	(0.03)	(0.03)
Age	0.35***	0.03	0.22***	0.12**	0.01	0.12*	0.07*	0.08**	0.16***
	(0.02)	(0.03)	(0.03)	(0.04)	(0.04)	(0.05)	(0.03)	(0.03)	(0.03)
Female	0.06*	0.12***	-0.06*	0.11***	0.10**	-0.03	-0.05	0.04	-0.10**
	(0.03)	(0.02)	(0.03)	(0.03)	(0.03)	(0.04)	(0.03)	(0.03)	(0.03)
R^2	0.39	0.40	0.10	0.23	0.29	0.09	0.15	0.18	0.10

Notes: Reported are standardized linear regression coefficients with standard errors in parentheses; I, UL, DC were specified as latent ESEM constructs, RWA as CFA construct; reference categories for PI dummies is Independent/Other party/No preference (US), Other party/No-one (UK), and Other party/No preference (GER); for the coding of the education categories see the appendix, section A1; * p < .05, ** p < .01, *** p < .001;
US: Chi^2 (df=117) = 1199.7, RMSEA = .063 [CI 90% .060, .066], CFI = .919;
UK: Chi^2 (df=144) = 688.8, RMSEA = .040 [CI 90% .037, .043], CFI = .952;
GER: Chi^2 (df=78) = 216.2, RMSEA = .032 [CI 90% .027, .038], CFI = .990.

In the following table, we model all three political attitudes as single continuous variables. Furthermore, we use self-identified ideology based on a liberal-conservative continuum (not the left-right continuum). This is the closest possible replication of the model Huddy and Khatib (2007) report in their Table 4. Since party ID can only be modelled as a continuous variable in the two-party system of the US and since we do not have data for a liberal-conservative self-placement for the other two countries, Germany and UK are not considered here.

Table A5-6: Additional robustness check for US sample (liberal/conservative ideology, party ID as continuous)

	(I)	(UL)	(DC)
RWA	0.29***	0.46***	0.08*
	(0.03)	(0.03)	(0.03)
Liberal-conservative ideology	0.22***	0.24***	-0.07
(continuous, extremely liberal to extremely conservative)	(0.04)	(0.04)	(0.04)
Party identity	0.16***	0.06	0.03
(continuous, strong Democrat to strong Republican)	(0.04)	(0.04)	(0.04)
Black	-0.03	0.07*	0.05
	(0.04)	(0.04)	(0.04)
White	0.00	-0.09*	0.10*
	(0.04)	(0.04)	(0.04)
Education low	-0.03	0.12**	-0.10*
	(0.04)	(0.04)	(0.04)
Education high	-0.04	-0.13***	0.06
	(0.03)	(0.03)	(0.03)
Age	0.35***	0.06	0.21***
	(0.03)	(0.03)	(0.03)
Female	(0.06*	0.11***	-0.09***
	(0.03)	(0.03)	(0.03)
R^2	0.37	0.37	0.08

Notes: Reported are standardized linear regression coefficients with standard errors in parentheses; I, UL, DC were specified as latent ESEM constructs, RWA as CFA construct; reference category for PI dummies is Independent/Other party/No preference (US); for the coding of the education categories see the appendix, section A1; * p < .05, ** p < .01, *** p < .001; Chi^2 (df=108) = 750.9, RMSEA = .055 [CI 90% .051, .058], CFI = .943.

A6: Re-analysis of the 1996 GSS data

In model 1 we reproduce the analysis of Huddy and Khatib (2007) as closely as possible. Models 2 to 4 are alternative specifications. By and large, the re-analysis affirms that national identity was less political in 1996 than at the later point in time that we analyze. This conclusion does not vary with the way of testing for partisan or ideological effects on national identity.

Table A6-1: Determinants of American national identity: GSS 1996

	(1)	(2)	(3)	(4)
PI, continuous (strong Democrat to strong Republican)	-0.02			
	(0.02)			
PI dummy: Republican, strong		0.02	0.03	0.04*
		(0.02)	(0.02)	(0.02)
PI dummy: Republican, not very strong		-0.00	0.00	
		(0.02)	(0.02)	
PI dummy: Independent, close Republican		-0.04	-0.04	
		(0.03)	(0.03)	
PI dummy: Independent, close Democrat		-0.01	-0.00	
		(0.02)	(0.02)	
PI dummy: Democrat, not very strong		0.02	0.02	
		(0.02)	(0.02)	
PI dummy: Democrat, strong		0.04	0.04	
		(0.02)	(0.03)	
Ideology, continuous (extremely liberal to extremely conservative)	0.08**	0.08**		
	(0.03)	(0.03)		
Ideology (liberal/middle of the road to conservative)			0.01	
			(0.02)	
Ideology (conservative//middle of the road to liberal)			-0.07*	
			(0.03)	
Ideology dummy (strong conservative)				0.03
				(0.03)
Authoritarianism	0.02	0.02	0.02	0.03
	(0.02)	(0.02)	(0.02)	(0.02)
First generation	-0.03	-0.03	-0.03	-0.03
	(0.04)	(0.04)	(0.04)	(0.04)
Second generation	-0.04	-0.04	-0.04	-0.04
	(0.03)	(0.03)	(0.03)	(0.03)
Age (in decades)	0.03***	0.03***	0.03***	0.04***
	(0.00)	(0.00)	(0.00)	(0.00)
White	0.00	0.01	0.01	-0.00
	(0.04)	(0.04)	(0.04)	(0.04)
Black	-0.07	-0.07	-0.07	-0.06
	(0.04)	(0.04)	(0.04)	(0.04)
Years of education	-0.01*	-0.01*	-0.01*	-0.01*
	(0.00)	(0.00)	(0.00)	(0.00)
Female	-0.00	-0.01	-0.01	0.00
	(0.01)	(0.01)	(0.01)	(0.01)
Constant	0.67***	0.67***	0.71***	0.69***
	(0.06)	(0.06)	(0.06)	(0.06)
R2	.13	.14	.14	.13
N	1291	1291	1291	1291

Notes: Reported are unstandardized linear regression coefficients with standard errors in parentheses; all variables vary from 0 to 1 except age and education, which are measured in years; reference category of the party ID dummies in model 3 are Independents; * p<.05, ** p<.01, *** p<.001.

Question wording of GSS items (used in regressions reported in Table A1)

Identity with the nation

- How important is being an American to you, where 0 is not at all important and 10 is the most important thing in your life? (0) Not at all important – (10) Most important in life
- To begin, we have some questions about where you live: your neighborhood or village, your town or city, your county, and so on. How close do you feel to America? (1) Very close – (4) Not close at all (reversed)
- Some people say the following things are important for being truly American. Other say they are not important. How important do you think each of the following is: – To feel American? (1) Very important – (4) Not important at all (reversed)

The three items were recoded to range from 0 to 1 and then used to create an additive index (range 0 to 1).

Party identity

- United States: Generally speaking, do you usually think of yourself as a Republican, Democrat, Independent or what?
  (If Republican or Democrat) Would you call yourself a strong or not a very strong Republican or Democrat?
  (If Independent) Do you think of yourself as closer to the Republican or Democratic party?

Following Huddy/Khatib (2007), we coded a 7-point party identification variable ranging from 1 "strong Democrat" to 7 "strong Republican. In an alternative operationalization we coded six dummy variables, one for each category except Independents.

Self-identified ideology (liberal/conservative)

- We hear a lot of talk these days about liberals and conservatives. I'm going to show you a seven-point scale on which the political views that people might hold are arranged from extremely liberal to extremely conservative. Where would you place yourself on this scale? (1) Extremely liberal – (7) extremely conservative

Following Huddy/Khatib (2007), in one specification we use the 7-point ideology measure that ranges from 1 "very liberal" to 7 "very conservative".(strong conservative)" is a dummy variable indicating respondents who chose the response category (7) "extremely conservative". In an alternative operationalization we test for nonlinearity by coding two variables ("Ideology (liberal)" and "Ideology (conservative)"), each with a range of 0 to 3. In one case, respondents who placed themselves on the liberal side or the midpoint of the scale were coded as 0; respondents who placed themselves increasingly closer to the conservative endpoint were coded as 1 (slightly conservative) through 3 (extremely conservative). In the other case, respondents who placed themselves on the conservative side or the midpoint of the scale were coded as 0; respondents who placed themselves increasingly closer to the liberal endpoint were coded as 1 (slightly liberal) through 3 (extremely liberal).

Authoritarianism

- If you had to choose, which thing on this list would you pick as the most important for a child to learn to prepare him or her for life? (1) to obey; (2) to be well liked or popular; (3)

- Do you strongly agree, agree, disagree, or strongly disagree that it is sometimes necessary to discipline a child with a good, hard spanking? (1) Strongly agree – (4) Strongly disagree (reversed, rescaled to 0 to 1)

Respondents ranked the options of the first item; a dummy variable was created indicating those who ranked "to obey" above all else. The second item was reversed and rescaled to range from 0 to 1. The two items were then used to create an additive index (range 0 to 1).

First generation
- Were you born in this country?

Dummy variable, coded as "0" if respondent was born in the United States and "1" if otherwise.

Second generation
- Were both your parents born in this country?

Dummy variable, coded as "0" if one parent or both were born in the United States; coded as "1" both parents were born abroad.

Years of education
Variable indicating the number of years the respondent spent in school.

Black/White
- What race do you consider yourself?

Two dummy variables, coded as "1" if respondent indicated "Black" ("White"); coded as "0" if respondent indicated "White" ("Black") or "Other".

Female
Dummy variable, coded "1" of respondent is female: coded "0" if respondent is male.