APPENDIX

Part A. Balanced Sample Characteristics, as Measured in Wave 1

Table A1. Descriptives

	Mean	SD	Min	Max
Age	44.89	12.07	18	63
Gender (1-F; 0-M)	1.50	0.50	1	2
Settlement size	2.46	1.23	1	4
Education	1.26	0.44	1	2
Ideology	5.00	2.03	1	10
Trust in government	2.65	2.58	1	10
Political interest	2.81	1.95	1	5
Political efficacy	1.98	0.79	1	5
Conspiracy thinking	2.90	0.92	1	5

Source: PRO-FACT and ADMO survey results

Age was measured in years.

Settlement size was measured with four categories (1 = under 2,000 inhabitants; 4 = over 80,000 inhabitants).

Education was coded into two categories: below higher education (primary and secondary school) and higher education (BA, MA, PhD, or more).

Ideology was measured on a left–right scale ranging from 1 (far left) to 10 (far right).

Trust in government was measured on a 1–10 scale (1 = no trust; 10 = complete trust).

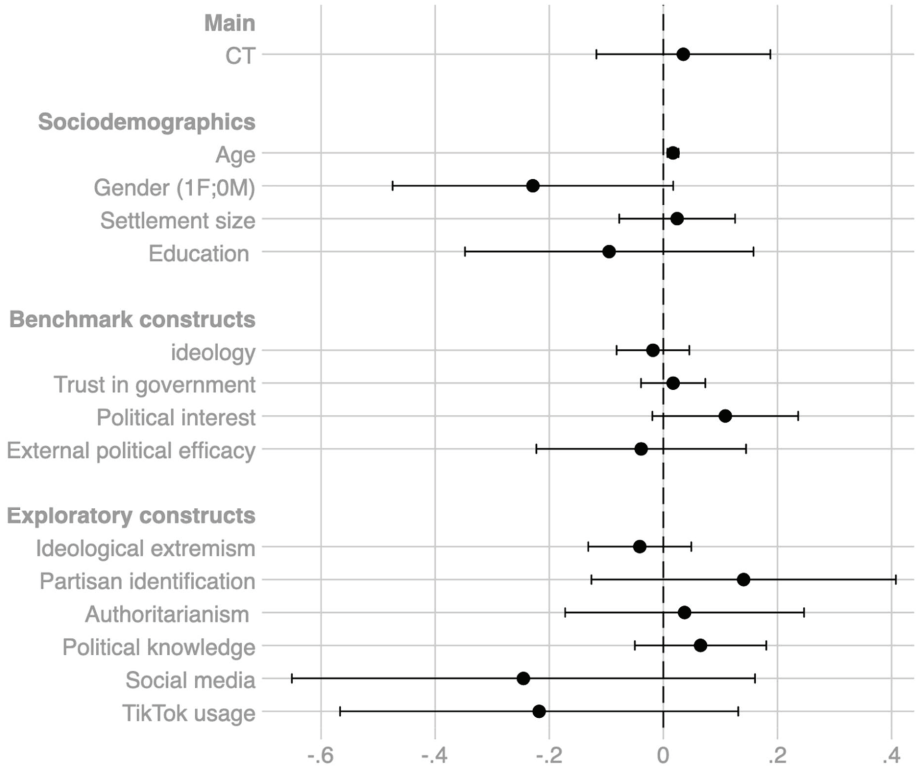
Political interest was measured with a single item assessing interest in politics and elections (1 = not at all; 5 = very interested).

External political efficacy was measured by asking respondents how much politics in Croatia incorporates the needs and interests of people like them (1 = not at all; 5 = to a large extent).

Conspiracy thinking was assessed as described in the main text.

Part B. Panel Attrition

Figure B1. Panel Attrition (Logistic Regression Model; DV: 1-stayers, 0-left panel)



Source: PRO-FACT and ADMO survey results

Part C. Dependent Variable

Table C1. EFA (Factor Loadings Across Waves)

	1	2	3	4
Large pharmaceutical companies deliberately spread various diseases to increase the sales of their drugs.	0.811	0.774	0.803	0.803
The global elite seeks to control the population growth on Earth through GMO that shortens human life.	0.817	0.829	0.841	0.859
Jews control the most important global events.	0.723	0.727	0.711	0.720
Masons and illuminati have long been significantly influencing the decisions of governments in many countries.	0.808	0.805	0.842	0.832

There is a secret organization in the world whose goal is to destroy states and impose a "New World Order".	0.854	0.855	0.869	0.868
G. Soros, through organization he finances, only spies on, and undermines the countries in which he operates.	0.781	0.754	0.789	0.797
The destruction of the WTC buildings in New York on 9/11/2001, was plotted by the secret services of the USA.	0.713	0.656	0.739	0.684
Regardless of who is officially in charge of governments, media, and corporations, there is a secret group of powerful individuals who control world events, such as wars and economic crises.	0.833	0.847	0.851	0.852
Cronbach α	0.925	0.908	0.923	0.921
Mean inter-item corr.	0.575	0.552	0.599	0.592
Eigenvalue	5.04	4.89	5.21	5.17
% of explained variance	63.02	61.16	65.15	64.68

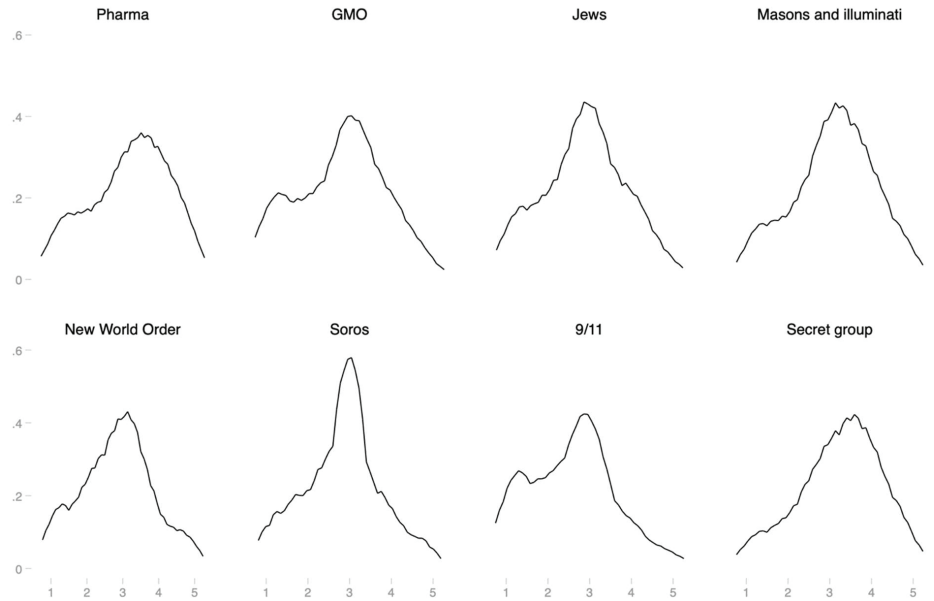
Source: PRO-FACT and ADMO survey results

Table C2. Means Across Waves, per Item (Standard Deviations in Parentheses)

	1	2	3	4	Total
Large pharmaceutical companies deliberately spread various diseases to increase the sales of their drugs.	3.11 (1.23)	3.18 (1.25)	3.18 (1.29)	3.21 (1.23)	3.17 (1.09)
The global elite seeks to control the population growth on Earth through GMO that shortens human life.	2.70 (1.19)	2.83 (1.20)	2.81 (1.26)	2.87 (1.16)	2.80 (1.05)
Jews control the most important global events.	2.64 (1.18)	2.95 (1.17)	2.83 (1.22)	3.04 (1.16)	2.87 (0.99)
Masons and illuminati have long been significantly influencing the decisions of governments in many countries.	3.04 (1.16)	3.14 (1.17)	3.03 (1.19)	3.16 (1.14)	3.09 (0.97)
There is a secret organization in the world whose goal is to destroy states and impose a "New World Order".	2.76 (1.21)	2.88 (1.18)	2.79 (1.22)	2.90 (1.17)	2.84 (1.00)
G. Soros, through organization he finances, only spies on, and undermines the countries in which he operates.	2.78 (1.09)	2.88 (1.07)	2.76 (1.13)	2.91 (1.12)	2.83 (0.93)
The destruction of the WTC buildings in New York on 9/11/2001, was plotted by the secret services of the USA.	2.52 (1.17)	2.58 (1.18)	2.60 (1.19)	2.61 (1.15)	2.58 (1.01)
Regardless of who is officially in charge of governments, media, and corporations, there is a secret group of powerful individuals who control world events, such as wars and economic crises.	3.30 (1.14)	3.26 (1.15)	3.21 (1.20)	3.19 (1.17)	3.24 (0.97)

Source: PRO-FACT and ADMO survey results

Figure C1. Kernel Density (Mean per Item, Across Waves)



Source: PRO-FACT and ADMO survey results

Part D. Measurement Invariance

To proceed with the analysis, we assessed whether the CT scale is invariant over time using multigroup confirmatory factor analysis (MGCFA). We estimated three increasingly constrained models. In the configural model, factor loadings and item intercepts were freely estimated across waves. In the metric model, factor loadings were constrained to be equal across waves. In the scalar model, both loadings and intercepts were constrained to equality. In all specifications, we allowed correlated residuals within items across waves. We evaluate models using conventional fit indices (CFI, TLI, RMSEA, SRMR) and examine whether imposing additional constraints results in a meaningful deterioration in fit. As shown in Table D1 below, all the models fit the data well, with CFI and TLI above 0.95 and 0.90 (higher values indicating better fit) and RMSEA and SRMS below 0.05 and 0.08 (smaller values indicating better fit; see Hu and Bentler, 1999). More importantly for invariance testing, the added constraints in the metric and scalar models do not substantially worsen model fit relative to the less restrictive specification. Namely, we treat invariance as supported when the decline in CFI is no greater than 0.01, and the in-

crease in RMSEA is no greater than 0.015 between adjacent models (Rutkowski and Svetina, 2014). As reported in the bottom rows of Table D1, these criteria are met for both the metric and scalar comparisons. We therefore conclude that the CT scale satisfies scalar invariance across waves.

Table D1. Measurement Invariance Testing

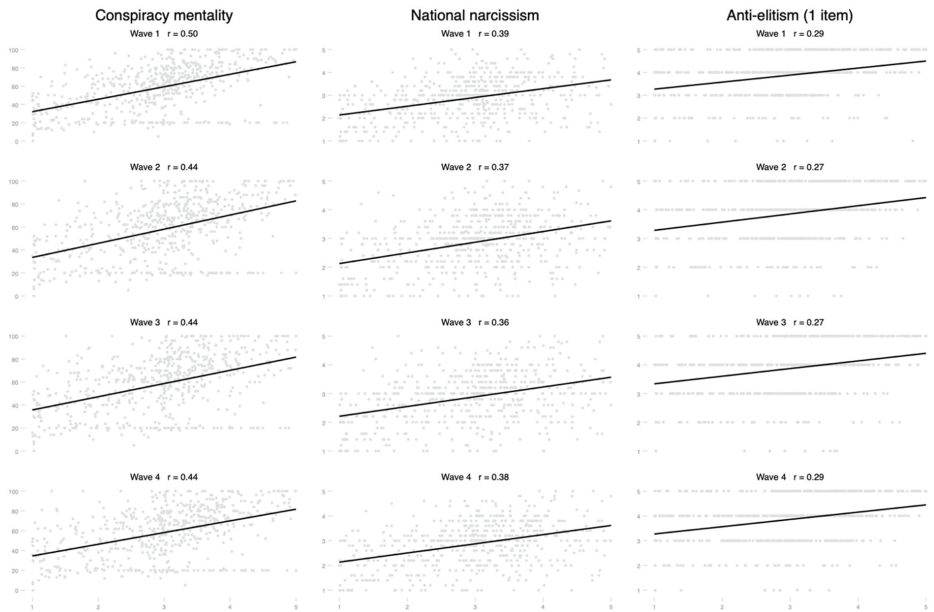
	CFI	TLI	RMSEA	SRMR	Δ CFI	Δ RMSEA
Configural invariance	0.972	0.966	0.043	0.040	NA	NA
Metric invariance	0.973	0.969	0.041	0.041	+0.001	-0.002
Scalar invariance	0.966	0.963	0.041	0.041	-0.007	0

Source: PRO-FACT and ADMO survey results

Part E. External Validity

To assess the external validity of our main variable (CT), we examine its correlations across waves with several related constructs (operationalization details shown at the end of the section). Correlations are plotted in Figure E1. First, we assess the association with conspiracy mentality (CM), defined as a general predisposition to endorse conspiracy explanations (Bruder *et al*., 2013). As shown in Figure E1 (left column), CT and CM correlate at moderately high levels across waves, with coefficients ranging from 0.44 to 0.50. This is broadly in line with prior evidence on the relationship between general conspiratorial predispositions and endorsement of specific conspiracy claims (e.g., Uscinski *et al*., 2022), and is close to the original validation findings reported by Bruder *et al*. (2013). Second, we examine the associations between CT and national narcissism and anti-elitism, both established correlates and predictors of conspiracy endorsement (Castanho Silva, Vegetti, and Littvay, 2017; Cislak and Cichocka, 2023). As the middle column shows, national narcissism is positively associated with CT at mostly moderate levels ($0.36 < r < 0.39$). A similar pattern holds for anti-elitism (right column), although the correlations are somewhat smaller in magnitude ($0.27 < r < 0.29$). Taken together, these results support the external validity of our CT measure. The scale correlates in expected directions and with plausible magnitudes with theoretically related constructs, and these associations remain substantively stable across panel waves.

Figure E1. Correlations



Source: PRO-FACT and ADMO survey results

Operationalization Details

Conspiracy mentality was measured using five items from Bruder *et al*. (2013), and *collective (national) narcissism* was measured using five items from de Zavala *et al*. (2009). In both cases, the final variable was constructed as the mean of the respective items. *Anti-elitism* was measured with a single item drawn from the anti-elitism subscale of populist attitudes (*The government is pretty much run by a few big interests looking out for themselves*; Castanho-Silva *et al*., 2018). Below, we report the item wordings and the exploratory factor analysis results, including evidence of unidimensionality. As shown, both multi-item scales load on a single factor, with high factor loadings and unidimensionality (α).

Table E1. Conspiracy Mentality

	Loadings
I think many very important things happen in the world, which the public is never informed about.	0.740

I think politicians usually do not tell us the true motives for their decisions.	0.727
I think government agencies closely monitor all citizens.	0.791
I think events which superficially seem to lack a connection are often the result of secret activities.	0.819
I think there are secret organizations that greatly influence political decisions.	0.845
Cronbach α	0.891
Mean inter-item corr.	0.620
Eigenvalue	3.48
% of explained variance	69.69

Source: PRO-FACT and ADMO survey results

Table E2. National (Collective) Narcissism

	Loading
My nation deserves special treatment.	0.786
I will never be satisfied until my nation gets all it deserves.	0.809
I insist upon my nation getting the respect that is due to it.	0.754
It really makes me angry when others criticize my nation.	0.707
If my nation had a major say, the world would be a much better place.	0.739
Cronbach α	0.875
Mean inter-item corr.	0.584
Eigenvalue	2.89
% of explained variance	67.27

Source: PRO-FACT and ADMO survey results

Part F. Benchmark Constructs

Table F1. Descriptives

	Mean	SD	Min	Max
$Ideology_{t1}$	5.00	2.03	1	10
$Ideology_{t2}$	5.21	2.06		
$Ideology_{t3}$	5.23	2.11		
$Ideology_{t4}$	5.23	2.13		

Trust in government$_{t1}$	2.65	2.58	0	10
Trust in government$_{t2}$	2.73	2.72		
Trust in government$_{t3}$	2.95	2.65		
Trust in government$_{t4}$	2.69	2.70		
Political interest$_{t1}$	2.81	1.05	1	5
Political interest$_{t2}$	2.81	1.04		
Political interest$_{t3}$	3.12	1.00		
Political interest$_{t4}$	3.11	1.02		
Ex. pol. efficacy$_{t1}$	1.98	0.79	1	5
Ex. pol. efficacy$_{t3}$	2.16	0.84		
Ex. pol. efficacy$_{t4}$	2.06	0.87		

Source: PRO-FACT and ADMO survey results

Operationalization Details

For the opinion-boundary analysis, benchmark variables also had to be recoded into qualitative categories so that boundary crossing could be defined comparably across constructs. For *external political efficacy* and *political interest* (both measured on 1–5 scales), we used the same coding logic as for the CT measure: responses 1–2 were coded as low, 3 as middle/neutral, and 4–5 as high. For *ideology* and *trust in government*, which were measured on broader 0/1–10 scales, we collapsed the original scales into five ordered categories to capture substantively interpretable positions while preserving enough variation for boundary-crossing analysis. Ideology recoding follows a conventional left–right grouping: values 1–2 were coded as far left (1), 3–4 as center-left (2), 5 as center (3), 6–8 as center-right (4), and 9–10 as far right (5). This recategorization reflects a standard and substantively intuitive compression of the left–right scale. For trust in government, we applied an analogous five-category scheme: values 0–2 were coded as non-trusting (1), 3–4 as low trust (2), 5–6 as middle (3), 7–8 as high trust (4), and 9–10 as complete trust (5). These recodings allow us to analyze boundary crossing as movement across qualitatively distinct attitudinal ranges rather than small shifts within the original response scales.

Part G. RQ1: Exploratory Analysis

In this section, we outline operationalization, full results (Table G1, left column) and robustness check (Table G1, right column) pertaining to RQ1. In addition to variables already introduced in the main analyses and supplements, answering RQ1 incorporates baseline indicators theorized to relate to stability (party identification,

ideological extremism, and authoritarianism) and instability (political knowledge and TikTok use). All these variables are measured at Wave 1.

Party identification was measured as a binary indicator. Respondents who reported feeling close to any political party (48.88% of respondents) were coded as 1, and all others as 0.

Ideological extremism was operationalized as each respondent's distance from the sample mean on the left–right ideological scale.

Authoritarianism is described below (Table G2) and operationalized as a mean index of seven items (with acceptable α of 0.66).

Political knowledge was measured using five factual questions covering basic political concepts and institutions, including civil society organizations, the political opposition, familiarity with major ideological traditions (liberalism and conservatism), and the type of political system in Croatia. Correct answers were summed to construct the final index.

TikTok use was measured as a binary indicator of whether respondents use TikTok. The original variable was a frequency measure, ranging from no use to use every day for several hours. However, because several frequency categories had very low counts (in some cases, single-digit counts), we collapsed the measure into a binary indicator. The final measure classifies 18.65% of respondents as TikTok users (1) and the remainder as non-users (0). Substantive results are unchanged when the original frequency measure is used instead of the binary version (the TikTok coefficient remains statistically significant at p = .008).

We also included CT levels and distance from the nearest cut point (i.e., from values 3 or 4), both measured at Wave 1.

To corroborate our findings, we also examined whether the observed association reflects TikTok specifically or social media use more generally. To do so, we added a composite social media indicator (combining Twitter, YouTube, and Instagram use) alongside the TikTok indicator. As shown below, in the right (ii) column, the TikTok indicator remains statistically significant (p = .033), whereas the composite social media measure does not (p = .682).

Table G1. Full Results (Logistic Regression Models)

	DV: boundary crossing (1-unstable, 0-stable)	
	(i) baseline	(ii) robustness
Mechanic		
Baseline CT	-0.111 (0.172)	-0.111 (0.172)
Distance from cut point	-2.217 (0.344) ***	-2.224 (0.346) ***

Sociodemographic		
Age	0.001 (0.009)	0.001 (0.009)
Gender (1F;0M)	-0.058 (0.211)	-0.048 (0.213)
Settlement size	-0.001 (0.088)	-0.003 (0.088)
Education	0.240 (0.236)	0.233 (0.237)
Stability factors		
Partisan identification	0.298 (0.219)	0.293 (0.219)
Ideological extremism	0.054 (0.079)	0.054 (0.079)
Authoritarianism	-0.168 (0.182)	-0.172 (0.183)
Instability factors	-	
Political knowledge	-0.165 (0.102)	-0.165 (0.103)
TikTok usage	0.692 (0.277) *	0.644 (0.301) *
Social media		0.138 (0.338)
Constant	1.512 (1.072)	1.454 (1.079)
(ps) R^2	0.150	0.150
N	491	491

Note: Significance levels: .05*, .01**, .001***. Standard errors in parentheses.

Source: PRO-FACT and ADMO survey results

Table G2. Authoritarianism

	Loadings
The opinion of the majority is always the best.	0.466
One does not need to express one's own opinion because person never knows they may suffer from.	0.650
Authorities and powerful people should not be opposed.	0.585
Young people need strict discipline, dedication, and willingness to work and to fight for family and homeland.	0.557
The opposition's task is not to criticize the government, but to support its work.	0.645
Citizens do not have the right to engage in public strikes or demonstrations if they threaten public order and peace.	0.572
It is justified to limit human rights in the interests of the state and the nation.	0.527

Cronbach α	0.659
Mean inter-item corr.	0.216
Eigenvalue	2.31
% of explained variance	33.04

Source: PRO-FACT and ADMO survey results

Part H. Aggregate-Level Change

In this section, we present a pooled OLS model in which conspiracy thinking is regressed on wave indicators. Results are reported in Table H1. The estimates show that, relative to Wave 1, mean conspiracy thinking is significantly higher in Wave 2 and Wave 4 in this bivariate specification.

Table H1.

	DV: CT
Wave (ref. first wave)	
2nd	0.070 (0.021) ***
3rd	0.021 (0.021)
4th	0.083 (0.021) ***
Constant	-0.045 (0.036)
R^2	0.002
N	2,316

Source: PRO-FACT and ADMO survey results

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