What Affects Attitudes toward US-related Conspiracy Theories in the Arab Middle East

Supplementary Information

A Survey Administration

The Arab Barometer fielded its fifth wave in 2018–2019, encompassing twelve countries total: Algeria, Egypt, Iraq, Jordan, Kuwait, Lebanon, Libya, Morocco, Palestine, Sudan, Tunisia, and Yemen. Because our questions were considered sensitive in Kuwait and Libya, we only have results from ten of these countries. Our module came in the middle of the survey. All IRB adherence was taken care of through the Arab Barometer. Additional information on the fielding of the survey in all twelve countries can be found on the Arab Barometer's website for the fifth wave:

https://www.arabbarometer.org/surveys/arab-barometer-wave-v/.

Additionally, Table A1 provides a summary of how many people were participating at important points in the survey. The Arab Barometer survey as a whole was administered to 23,316 subjects. There are roughly equal numbers of participants from each country, with the exception of Sudan, where only 1,758 individuals participated. The subsequent column in Table A1 notes the number of participants in the experimental half of the survey, which included a total of 11,674 people. Of these, a few people had dropped out or otherwise were not fully administered the experimental treatment, leading to the 11,573 participants listed as the total in column 4. These individuals only appear in our analyses if they answered the outcome questions; the fifth column notes the number of participants in each country who provided answers to the "trust" outcome question for both profiles they were presented (a total of 10,111 in the sample). Lastly, the sixth column shows the percentage of those in the experimental half of the survey who answered both "trust" outcome questions. The reader can see that the percentage completing the survey to this point ranges from 76% in Morocco to 93% in both Lebanon and Yemen.

Table A1: Survey Administration

Country	Total	Experiment	Treatment	Outcomes	% Outcome Answered
Algeria	2,332	1,145	1,145	926	81%
Egypt	2,400	1,199	1,199	943	79%
Iraq	2,365	1,162	1,102	1,071	92%
Jordan	2,400	1,186	1,186	1,080	91%
Lebanon	2,400	1,215	1,215	1,125	93%
Morocco	2,400	1,209	1,209	917	76%
Palestine	2,493	1,281	1,280	1,117	87%
Sudan	1,758	896	866	789	88%
Tunisia	2,400	1,192	1,192	1,040	87%
Yemen	2,368	1,189	1,179	1,103	93%
TOTAL	23,316	11,674	11,573	10,111	87%

Note that n-sizes in our various analyses may vary from these numbers. A very small number of participants may have only completed one profile and response; additionally, some of our analyses estimate heterogeneous treatment effects using covariates with missing data. In cases where the missing data are significant, it is noted in the text of the paper and/or the applicable section of the Appendix.

B Pre-Registration

For space considerations during the review process, we do not include the full text of the pre-registration. However, we clearly indicate in the manuscript where we adhere to and where we deviate from our pre-registration, providing justifications as necessary. Additionally, there are a few hypotheses that we described testing but did not include in the paper. They are listed below.

- We expected the "Source" conjoint element to also have a positive effect on the second outcome we measure (likeliness of sharing the news story with others). However, as noted in the paper with the first outcome, we get a null result for this conjoint element. This was also true for other conjoint elements.
- We expected new stories described as coming through social media to be more likely to be shared with others; instead, in the same direction as noted in the paper with the first outcome, we find that it is less likely to be shared.
- We expected an interactive effect between the source of the story and the subject matter—i.e., participants would trust the US source more when it was "signalling against type" by reporting a negative story about the US. We did not find significant results.
- There were a couple additional hypotheses related to the level of authoritarianism in a country. We thought that participants might trust in-country sources less and trust social media more in an authoritarian context because of pervasive misinformation and propaganda from the state. However, neither of these turned out to be true.

C Survey Instrument

C.1 Experimental Manipulation

Our experimental manipulation, which was placed approximately halfway through the survey, consisted of a sequential conjoint task that was introduced to participants with the text below.

Many factors can influence the extent of our trust in the news stories that we come across. I will read to you now a summary of two news stories that you might come across reading, watching, or listening to the news. I am interested in the extent of the trustworthiness of these two stories to you, as well as whether you would share them with friends.

يمكن للعديد من العوامل أن تؤثر على مدى ثقتنا بالموضوع الأخباري الذي نطّلع عليه. سأقرأ لك الآن ملخصًا لموضوعين أخباريين التّي من الممكن أن تصادفك عند قراءة الأخبار أو مشاهدتها أو الاستماع إليها. أنا مهتم بمعرفة مدى مصداقيّة هذين الموضوعين بالنّسبة لك وما إذا كنت ستشاركهما مع الأصدقاء.

After this brief introduction, participants were then read two descriptions of hypothetical news stories, of which there were three features that were experimentally manipulated: the Source, the Medium, and the Subject Matter. The Arabic and English translations for each are below, with the text that was read to subjects italicized and each feature level marked with a number.

The Source

المصدر المذكور للموضوع

1. *The source of the news story is an organization or figure from the USA…*
2. *The source of the news story is an organization or figure from (insert country)…*

1. مصدر الموضوع هو منظمة أو شخصية من الولايات المتحدة الأمريكية
2. مصدر الموضوع هو منظّمة أو شخصية من (أدخل البلد)

The Medium

أين صادفت الخبر

1. *…and you came across the story in a traditional media source, such as the newspaper, television, or radio.*
2. *…and you came across the story in social media (like Twitter, Facebook, etc.).*

1. و قد صادفت هذا الموضوع عبر مصدر الأخبار التقليدي مثل صحيفة أو تلفاز أو راديو.
2. و قد صادفت هذا الموضوع عبر وسائل التواصل الاجتماعي (مثل تويتر ، فيسبوك...).

The Subject Matter

الموضوع

1. *The main point of the news story is that the USA's current role in the Middle East is in agreement with Arab interests in achieving greater stability.*
2. *The main point of the news story is that the USA's current role in the Middle East is to only serve its own political interests.*
3. *The main point of the news story is that the USA is trying to help ISIS take power in Syria and Iraq.*
4. *The main point of the news story is that the USA's recently-cancelled nuclear agreement with Iran was part of the USA's efforts to weaken the influence and power of Middle Eastern Sunni countries.*

1. مفاد الموضوع أنّ الدور الحالي للولايات المتحدة الأمريكية في الشرق الأوسط يتوافق مع المصالح العربية في تحقيق استقرار أكبر.
2. مفاد الموضوع أنّ الدور الحالي للولايات المتحدة الأمريكية في الشرق الأوسط يخدم فقط مصالحها السياسية.
3. مفاد الموضوع أنّ الولايات المتحدة الأمريكية تحاول مساعدة داعش لتولي السلطة في سوريا والعراق.
4. مفاد الموضوع أنّ اتفاقية الولايات المتحدة الأمريكية النووية مع إيران التي تم إلغائها مؤخّرا كانت جزءا من الجهود التي تبذلها الولايات المتحدة الأمريكية لتقليل نفوذ وسلطة بلدان الشرق الأوسط السنيّة.

C.2 Outcome Measures

After each of the two news stories, participants rated them based on two criteria: Whether the story was trustworthy and whether they would share a story like that. Below is the text used to ask these questions. Note that responses to both of these questions were reverse coded before used in analysis.

Do you think this story is trustworthy?

ما مدى مصداقيّة الموضوع بالنّسبة لك؟

1. *Very Trustworthy*
2. *Trustworthy*
3. *Untrustworthy*
4. *Very Untrustworthy*

1. ذات مصداقيّة عالية جدّا
2. ذات مصداقيّة
3. بدون مصداقيّة
4. بدون مصداقيّة على الاطلاق

How likely would you be to share this story with your family and friends?

ما مدى احتمال مشاركتك لهذا الموضوع الأخباري مع أصدقائك؟

1. *Very Likely*
2. *Likely*
3. *Unlikely*
4. *Very Unlikely*

1. محتمل جدّا
2. محتمل
3. غير محتمل
4. غير محتمل على الإطلاق

C.3 Measures for Heterogeneous Effects

Outside of the experimental manipulation, we use a few measures to explore heterogeneous treatment effects by individual-level factors. That includes the measures in this section.

To what extent do you agree or disagree with the following statements: In general, I am well informed about political events in (Insert Country).

1. I Strongly Agree
2. I Agree
3. I Disagree
4. I Strongly Disagree

In general, to what extent are you interested in politics?

1. Very Interested
2. Interested
3. Uninterested
4. Very Uninterested

How many hours on a typical day do you spend: Reading the print edition of a newspaper

1. Not At All
2. Up to 2 Hours
3. Up to 5 Hours

4. Up to 10 Hours
5. 10 Hours Or More

Which of the following statements describes your view best?

1. Violence against the United States may be justified because of their actions in the Arab region.
2. Violence against the United States is never justified.

To what extent do you agree with the following statement: "Violence against the United States is a logical consequence of their interference in the Arab region."

1. Strongly Agree
2. Agree
3. Disagree
4. Strongly Disagree

D Demographic Statistics

Table A2 provides demographic statistics on the participants in the experimental half of the survey, as described in Section A. For the purposes of this review, demographic tables for participants from each of the 10 countries in our survey are not included, but can be included in a subsequent review.

Table A2: Demographics, Entire Sample

Variable	Value	Weighted Mean	Weighted SE	Count	Missing
Age	-	36.91	0.26	11,635	39
Gender	Female	0.46	0.01	5,867	0
	Male	0.54	0.01	5,807	
Religion	Muslim	0.96	0.00	10,803	13
	Christian	0.04	0.00	746	
	Other	0.00	0.00	112	
Education	None or Elementary	0.28	0.01	3,022	14
	Preparatory/Basic or Secondary	0.39	0.01	4,796	
	Diploma, BA, or MA and Above	0.33	0.01	3,842	
Employment	Employed	0.18	0.01	1,951	50
	Self-Employed	0.16	0.01	1,762	
	Retired	0.06	0.00	840	
	A housewife	0.28	0.01	3,730	
	A student	0.13	0.01	1,358	
	Unemployed/Looking for work	0.14	0.01	1,462	
	Other	0.06	0.00	521	
TV/day	Not at all	0.12	0.01	1,460	66
	Up to 2 hours	0.50	0.01	6,062	
	Up to 5 hours	0.31	0.01	3,269	
	Up to 10 hours	0.06	0.00	625	
	10 hours or more	0.01	0.00	192	
Newspaper/day	Not at all	0.77	0.01	9,169	140
	Up to 2 hours	0.19	0.01	1,938	
	Up to 5 hours	0.02	0.00	224	
	Up to 10 hours	0.00	0.00	49	
	10 hours or more	0.02	0.00	154	
Social Media/day	Not at all	0.33	0.01	3,735	141
	Up to 2 hours	0.35	0.01	4,138	
	Up to 5 hours	0.23	0.01	2,412	
	Up to 10 hours	0.06	0.00	793	
	10 hours or more	0.03	0.00	455	
Econ. relations w/US?	Weaker	0.31	0.01	3,412	844
	Remain same	0.30	0.01	2,950	
	Stronger	0.39	0.01	4,468	
US foreign aid	Decrease	0.32	0.01	3,450	677
	Remain same	0.17	0.01	1,861	
	Increase	0.50	0.01	5,686	
Anti-US violence	Violence is never justified	0.43	0.01	4,194	2,250
	Violence may be justified	0.57	0.01	5,230	

Weighted using overall weights.

E Results—Supporting Tables and Additional Information

E.1 Supporting Tables and Brief Discussion

In the paper, we present our results graphically in the form of coefficient plots. However, for the plots showing average effect sizes, readers may want to examine the models that were used to produce the estimates. In Tables A3 through A6, we provide the numeric estimates from these models.

For almost all of these analyses, non-response plays little to no role. The vast majority of survey respondents in the experimental half of the sample completed the conjoint task. However, for a few of these analyses, the n-sizes are significantly smaller than might be expected because of non-response in the variable on which we are conditioning. Below, we highlight the two cases in which this is important.

The first is the analysis in Table A5. $8,963$[24] participants viewed at least one profile, provided an answer for the "trust" outcome, and were therefore included in the analysis. On the other hand, $1,867$ participants (approximately 17% of the total) did not answer the question about support for anti-US violence and were therefore not included in the analysis.

The second is are the analyses in Tables A7 through A10. The analyses in all of these tables are conditioned on a tripartite division of religion into Christian, Shia Muslim, and Sunni Muslim respondents. In all, $7,143$ respondents can be classified into one of these groups and included in the analysis. However, an additional $3,687$ participants (approximately 34% of the total) had to be excluded for a variety of reasons. A small proportion of this group (115 respondents) either said they were not Christian or Muslim, or did not respond to the question. The rest (3,572 respondents) identified as Muslim but did not specify their denomination as Shia or Sunni—most of them (2,845 respondents) electing to identify as "just a Muslim" rather than specify a sectarian allegiance. In terms of the countries we focus on in this analysis, there are a large number of respondents who are excluded from analysis for one of these reasons in Iraq (209) and Yemen (246), while in Lebanon only a few (95) have to be excluded.

[24] Note that this number differs from the N reported in Table A5 for two reasons: (1) Each participant was shown two profiles and (2) participants who only viewed or evaluated a single profile are included in the analysis. In total, for this discussion and the discussion of the supporting tables for Figure 6 in the paper, there are 10,830 participants who viewed and evaluated at least one profile that form the denominator for our calculations.

Table A3: Supporting Table for Figure 1 - Regression of Trust on All Conjoint Features

Source: US Figure	-0.01
	(0.02)
Medium: Social Media	-0.19^{***}
	(0.03)
Subject Matter: US-Iran CT	0.11^{***}
	(0.04)
Subject Matter: US-ISIS CT	-0.23^{***}
	(0.04)
Subject Matter: US-Negative	0.55^{***}
	(0.03)
Constant	2.58^{***}
	(0.03)
N	20,855
Log Likelihood	$-37{,}504.98$
AIC	75,021.96

$^{*}p < .1$; $^{**}p < .05$; $^{***}p < .01$
Standard errors clustered by individual.
Weighted using cross-country weights.

Table A4: Supporting Table for Figure 2 - Regression of Trust on Subject Matter Feature, by Level of Interest in Politics

	Very Uninterested	Uninterested	Interested	Very Interested
	(1)	(2)	(3)	(4)
Subject Matter: US-Iran CT	0.10*	0.10	0.07	0.26*
	(0.06)	(0.07)	(0.08)	(0.14)
Subject Matter: US-ISIS CT	0.01	−0.29***	−0.42***	−0.58***
	(0.05)	(0.06)	(0.08)	(0.16)
Subject Matter: US-Negative	0.58***	0.47***	0.48***	0.80***
	(0.05)	(0.06)	(0.08)	(0.13)
Constant	2.33***	2.54***	2.63***	2.68***
	(0.04)	(0.05)	(0.06)	(0.11)
N	8,600	6,163	4,431	1,557
Log Likelihood	−15,548.70	−10,791.72	−8,003.70	−2,867.72
AIC	31,105.40	21,591.45	16,015.40	5,743.44

*p < .1; **p < .05; ***p < .01
Standard errors clustered by individual.
Weighted using cross-country weights.

Table A5: Supporting Table for Figure 3 - Regression of Trust on Subject Matter Feature, by Support for Anti-US Violence

	...Is Never Justified	...May Be Justified
	(1)	(2)
Subject Matter: US-Iran CT	-0.10^{*}	0.23^{***}
	(0.06)	(0.05)
Subject Matter: US-ISIS CT	-0.01	-0.39^{***}
	(0.06)	(0.06)
Subject Matter: US-Negative	0.45^{***}	0.62^{***}
	(0.06)	(0.05)
Constant	2.44^{***}	2.55^{***}
	(0.04)	(0.04)
N	7,722	9,679
Log Likelihood	$-13,842.79$	$-17,559.03$
AIC	27,693.59	35,126.07

$^{*}p < .1$; $^{**}p < .05$; $^{***}p < .01$
Standard errors clustered by individual.
Weighted using cross-country weights.

Table A6: Supporting Table for Figure 4 - Regression of Trust on Subject Matter Feature, by Country

	Egypt	Morocco	Sudan	Jordan	Yemen	Algeria	Iraq	Lebanon	Tunisia
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
Subject Matter: US-Iran CT	−0.06	0.11	−0.25***	0.22**	0.52***	0.05	0.30***	0.34***	0.42***
	(0.10)	(0.08)	(0.09)	(0.09)	(0.08)	(0.07)	(0.08)	(0.06)	(0.09)
Subject Matter: US-ISIS CT	−0.81***	−0.49***	−0.32***	−0.30***	0.70***	−0.47***	1.13***	0.44***	−0.41***
	(0.09)	(0.08)	(0.09)	(0.08)	(0.08)	(0.08)	(0.09)	(0.07)	(0.08)
Subject Matter: US-Negative	0.61***	0.46***	0.07	0.57***	0.74***	0.26***	1.16***	−0.32***	0.76***
	(0.08)	(0.07)	(0.10)	(0.09)	(0.08)	(0.07)	(0.08)	(0.07)	(0.09)
Constant	2.73***	2.59***	2.82***	2.13***	2.18***	2.67***	1.87***	2.37***	1.99***
	(0.07)	(0.06)	(0.07)	(0.06)	(0.06)	(0.05)	(0.06)	(0.05)	(0.06)
N	1,990	2,003	1,573	2,214	2,242	1,963	2,101	2,298	2,173
Log Likelihood	−3,122.68	−3,047.79	−2,441.07	−3,635.78	−3,649.48	−3,041.74	−3,443.46	−3,376.88	−3,621.00
AIC	6,253.36	6,103.58	4,890.14	7,279.55	7,306.97	6,091.48	6,894.92	6,761.77	7,250.01

*p < .1; **p < .05; ***p < .01
Standard errors clustered by individual.
Weighted using country-specific weights.

Table A7: First Supporting Table for Figure 6 - Regression of Trust on Subject Matter Feature, by Religion

	Christian	Shia Muslim	Sunni Muslim
	(1)	(2)	(3)
Subject Matter: US-Iran CT	−0.07	0.48***	0.12**
	(0.16)	(0.09)	(0.05)
Subject Matter: US-ISIS CT	−0.41**	1.24***	−0.45***
	(0.19)	(0.10)	(0.05)
Subject Matter: US-Negative	0.11	1.01***	0.55***
	(0.17)	(0.09)	(0.05)
Constant	2.67***	1.87***	2.56***
	(0.12)	(0.06)	(0.04)
N	1,403	2,005	10,401
Log Likelihood	−2,767.55	−3,486.52	−18,631.71
AIC	5,543.09	6,981.04	37,271.41

*p < .1; **p < .05; ***p < .01
Standard errors clustered by individual.
Weighted using cross-country weights.

Table A8: Second Supporting Table for Figure 6 - Regression of Trust on Subject Matter Feature, by Religion, Iraq

	Shia Muslim	Sunni Muslim
	(1)	(2)
Subject Matter: US-Iran CT	0.38***	0.23
	(0.11)	(0.15)
Subject Matter: US-ISIS CT	1.40***	0.75***
	(0.11)	(0.16)
Subject Matter: US-Negative	1.14***	1.11***
	(0.11)	(0.14)
Constant	1.76***	2.04***
	(0.08)	(0.10)
N	1,056	628
Log Likelihood	−1,736.33	−1,009.63
AIC	3,480.66	2,027.26

*p < .1; **p < .05; ***p < .01
Standard errors clustered by individual.
Weighted using country-specific weights.

Table A9: Third Supporting Table for Figure 6 - Regression of Trust on Subject Matter Feature, by Religion, Lebanon

	Christian	Shia Muslim	Sunni Muslim
	(1)	(2)	(3)
Subject Matter: US-Iran CT	0.32***	0.66***	0.01
	(0.08)	(0.12)	(0.13)
Subject Matter: US-ISIS CT	0.47***	0.42***	0.37***
	(0.11)	(0.15)	(0.13)
Subject Matter: US-Negative	−0.14	−0.27**	−0.71***
	(0.09)	(0.14)	(0.13)
Constant	2.31***	2.43***	2.48***
	(0.06)	(0.09)	(0.09)
N	900	560	650
Log Likelihood	−1,258.84	−849.18	−974.21
AIC	2,525.68	1,706.35	1,956.43

*p < .1; **p < .05; ***p < .01
Standard errors clustered by individual.
Weighted using country-specific weights.

Table A10: Fourth Supporting Table for Figure 6 - Regression of Trust on Subject Matter Feature, by Religion, Yemen

	Shia Muslim	Sunni Muslim
	(1)	(2)
Subject Matter: US-Iran CT	0.66***	0.39***
	(0.19)	(0.10)
Subject Matter: US-ISIS CT	1.20***	0.46***
	(0.22)	(0.11)
Subject Matter: US-Negative	1.07***	0.58***
	(0.23)	(0.10)
Constant	1.97***	2.27***
	(0.14)	(0.07)
N	369	1,402
Log Likelihood	−602.15	−2,307.47
AIC	1,212.30	4,622.93

*p < .1; **p < .05; ***p < .01
Standard errors clustered by individual.
Weighted using country-specific weights.

E.2 Weights

In our paper, we use two types of weights. The first are what we refer to as "country-specific" weights. These are the weights provided by the Arab Barometer, and they are specific to the sampling strategy used in each of the countries surveyed. More details are available on the Arab Barometer website.[25]

However, some of the hypotheses we pre-registered are agnostic to the country in which the survey was administered. For these hypotheses, we wish to estimate the effects for the sample as a whole, and the country-specific weights are inappropriate for this purpose. Because the weights for a given country sum to the sample size of that country, a country like Egypt would be as equally weighted as any other country, in spite of the fact that its population is much larger. Therefore, when testing these hypotheses, we instead use weights which have been normalized for the adult population of the countries surveyed as a whole. We refer to this weights either as the "overall" weights or the "cross-country" weights. The process involves first multiplying the weights by the ratio of the adult population to the sample size for the given country and, then, multiplying by the ratio of the total sample size to the total population across all countries. The result is a set of weights that sum to the total sample size of *all* the countries but that, for a given country, are proportional to that country's portion of the total sample.

As an example, let us consider one of the survey respondents from Algeria, whose initial assigned weight is approximately 1.40. This initial weight would first be multiplied by the ratio of Algeria's adult population (taken from World Bank statistics, estimated at 29,497,115) to the sample size for Algeria in Wave V of the Arab Barometer (i.e. 2,332). This results in the number 17,708.39, which is the number of members of Algeria's adult population this individual participant is supposed to represent. Then, this number is multiplied by the ratio of the total sample size (23,316) to the sum of all the new weights, which is the total adult population of all the countries surveyed (210,033,627). For this participant, that results in a new weight of approximately 1.97. Note that this new weight is larger than the original one; this is a result of the fact that adult population of Algeria is larger than the adult population of the average country in our sample.

E.3 ACLED Data

In addressing the role of conflict in the between-country results, we use an variable found in Armed Conflict Location and Event Data (ACLED). The data we use are "Number of organized violent events by country-month-year," one of the aggregated datasets available on their website. We sum events by country across the months during which Wave V of the Arab Barometer was administered—i.e. from September 2018 to January 2019. We then divide by the population data gathered from the World Bank to provide a measure of the number of incidents per million adults. These data are found in Table A11.

[25] See more information at https://www.arabbarometer.org/survey-data/methodology/. You can also visit the Wave V page at https://www.arabbarometer.org/surveys/arab-barometer-wave-v/, which contains the technical details specific to the Arab Barometer administration in 2018–2019.

Table A11: ACLED Data

Country	Incidents of Organized Violence Per Million Adults
Algeria	0.92
Egypt	4.36
Iraq	41.43
Jordan	0.76
Lebanon	6.72
Morocco	0.23
Palestine	82.81
Sudan	7.56
Tunisia	2.51
Yemen	288.86

F Additional Results and Robustness Checks

F.1 Results with Alternative Outcome

We asked participants to rate the two news stories they were shown on two criteria: How trustworthy they felt the story was on the one hand and how likely they would be to share it with friends on the other. For comparison with our results in the paper, we include the results of our main, overall model with the second outcome here in Figure A1. Compared to the outcome reported in the paper, this model finds an effect sizes that are approximately 50–75% the magnitude of the effects using trustworthiness as an outcome. The US-Iran conspiracy theory is also marginally insignificant using this alternative outcome. The sharing outcome also has a lower baseline than that for trust—comparing marginal means for the baseline level of each feature between trust and sharing, we find values of 2.5 (trust) versus 2.3 (sharing) for US-Positive, 2.7 versus 2.4 for Traditional Media, and 2.6 versus 2.4 for In-Country Figure. In short, this alternative outcome has a lower baseline and shows less variation in response to treatment than the one we presented in the paper, though the findings are overall very similar.

F.2 Full Conjoint Results by Country

When presenting country-specific results in the paper, we focus on the Subject Matter conjoint feature, but readers may be curious about how the results for the other conjoint features vary by country. We provide these results in Table A12. Overall, a few conclusions can be drawn from this table. First, although the source of the news story has an insignificant effect for most countries, it is negative and significant for Iraq and Tunisia. This is in line with our pre-registered hypothesis, though the effect only exists for these two countries. Second, the medium of the news story matters more consistently across the board, with all countries except for Lebanon having a negative point estimate and most of them significant. However, the effect does seem primarily driven by Egypt, Morocco, Jordan, and Yemen. On the other hand, Sudan, Algeria, and Lebanon seem to not discount social media as much compared to traditional media.

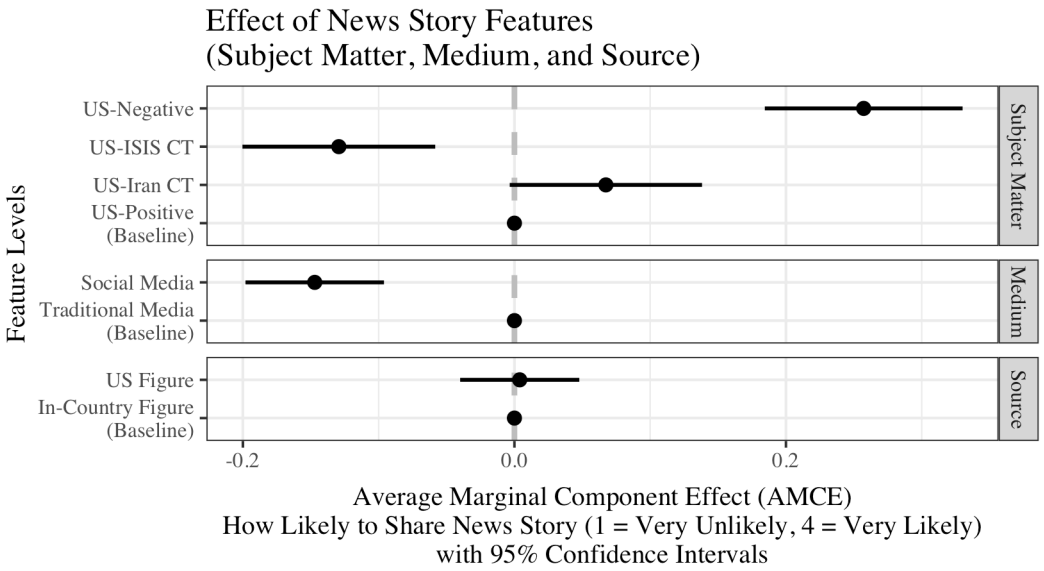

Figure A1: Effect of News Story Features, as estimated using AMCEs for levels of all three features included in the conjoint design. Outcome is likelihood of sharing the news story—participants were asked if they would share the story with family and friends, and they rated the story on a 1–4 scale (1 = Very Unlikely, 4 = Very Likely). Error bars represent 95% confidence intervals. Standard errors are clustered at the individual level, and the results are weighted to be representative of the adult population of all ten surveyed countries combined.

Table A12: Regression of Trust on All Conjoint Features, by Country

	Egypt	Morocco	Sudan	Jordan	Yemen	Algeria	Iraq	Lebanon	Tunisia
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
Source: US Figure	0.03	0.03	−0.06	0.07	0.03	0.02	−0.13**	0.04	−0.12**
	(0.05)	(0.05)	(0.07)	(0.05)	(0.05)	(0.05)	(0.06)	(0.04)	(0.06)
Medium: Social Media	−0.15**	−0.30***	−0.11	−0.25***	−0.62***	−0.09	−0.10*	0.02	−0.12*
	(0.06)	(0.06)	(0.07)	(0.06)	(0.06)	(0.06)	(0.06)	(0.04)	(0.06)
Subject Matter: US-Iran CT	−0.05	0.12	−0.25***	0.23***	0.51***	0.06	0.30***	0.34***	0.42***
	(0.10)	(0.08)	(0.09)	(0.09)	(0.08)	(0.07)	(0.08)	(0.06)	(0.09)
Subject Matter: US-ISIS CT	−0.80***	−0.50***	−0.32***	−0.30***	0.70***	−0.46***	1.12***	0.44***	−0.41***
	(0.09)	(0.08)	(0.09)	(0.08)	(0.08)	(0.08)	(0.09)	(0.07)	(0.08)
Subject Matter: US-Negative	0.62***	0.47***	0.07	0.58***	0.75***	0.26***	1.16***	−0.32***	0.75***
	(0.08)	(0.07)	(0.10)	(0.09)	(0.08)	(0.07)	(0.08)	(0.07)	(0.09)
Constant	2.78***	2.72***	2.90***	2.21***	2.48***	2.70***	1.99***	2.34***	2.11***
	(0.08)	(0.07)	(0.08)	(0.08)	(0.07)	(0.07)	(0.07)	(0.05)	(0.07)
N	1,990	2,003	1,573	2,214	2,237	1,963	2,101	2,298	2,173
Log Likelihood	−3,116.54	−3,026.98	−2,438.13	−3,621.01	−3,556.64	−3,039.63	−3,438.18	−3,376.30	−3,616.12
AIC	6,245.09	6,065.96	4,888.26	7,254.02	7,125.28	6,091.26	6,888.36	6,764.61	7,244.24

*p < .1; **p < .05; ***p < .01
Standard errors clustered by individual.
Weighted using country-specific weights.

F.3 Political Knowledge/Interest—Additional Measures and Results

As noted in the paper and in the pre-registration, one goal of this study was to address the moderating role of political knowledge on support for conspiracy theories. There were three possible options in the questions included in the Arab Barometer, only one of which we report in the paper. The first of the remaining two is a measure where participants rated themselves on a 1–4 scale regarding their level of national political awareness. Specifically, they were asked how much they agree with the following statement: "In general, I am well-informed about political events in [COUNTRY]." We re-coded this variable so that a 1 indicates that they strongly disagree with the statement while a 4 indicates that they strongly agree. The second of the remaining two variables asks participants how many hours on a typical day they spend reading the print edition of a newspaper. This question had five response options (see Section C.3) but because of a skewed distribution we collapsed this to a dichotomous measure where a 1 indicates that you read the newspaper at all and a 0 indicates that you do not read the newspaper.

Figure A2 shows how the results of our experimental treatments vary by these two measures, compared with the measure that we used in the paper. As can be seen in the figure, there are some minor differences between the heterogeneous results for each of these measures. For the conjoint feature we highlight in the paper—the US-ISIS conspiracy theory—results with the other two measures vary in the same direction but are less or not statistically significant. With the US-Iran conspiracy theory, results vary little and use of one of the alternative measures does not change the significance of the findings. With the US-Negative conjoint feature, the results are in the same direction but insignificant when using the "Politically Informed" measure, whereas for the "Newspaper Reading" measure they are in the opposite direction.

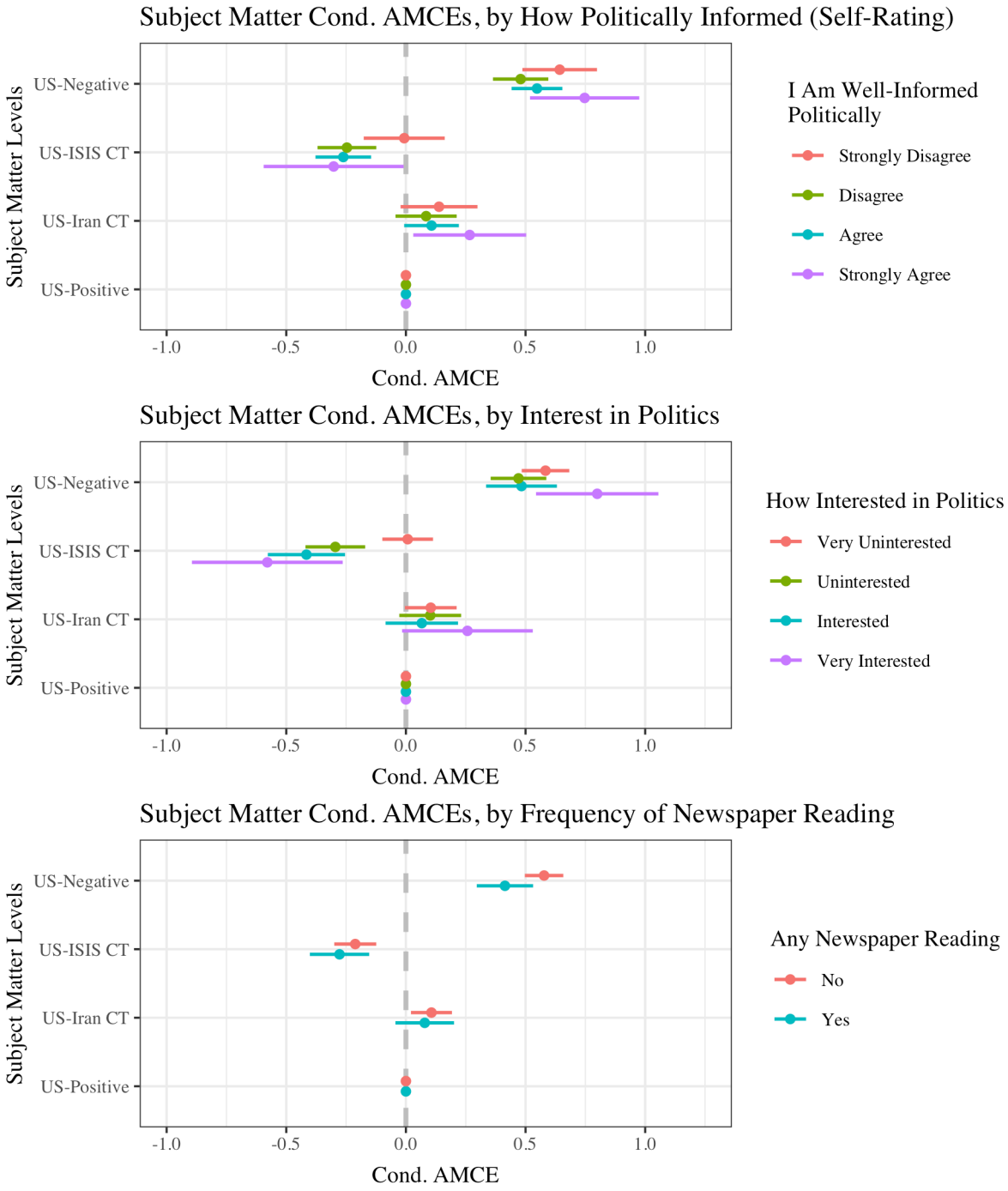

Figure A2: Effect of Subject Matter, as estimated using AMCEs for levels of the Subject Matter conjoint feature, conditional on levels of each of the three measures. Outcome is trustworthiness of the news story—participants were asked if they think the story they were read is trustworthy, and they rated the story on a 1–4 scale (1 = Untrustworthy, 4 = Trustworthy). Error bars represent 95% confidence intervals. Standard errors are clustered at the individual level, and the results are weighted to be representative of the adult population of all ten surveyed countries combined.

F.4 Anti-US Sentiment

In the paper, we use an extremely common dichotomous measure of anti-US sentiment. In Figure A3, we show what our results look like when using one other measure of anti-US sentiment. The bottom panel shows our results with the measure used in the paper, for comparison. The top panel, on the other hand, shows heterogeneous results using a four-point scale (from 1 = Strongly Agree to 4 = Strongly Disagree) to measure agreement with the statement "Violence against the United States is a logical consequence of their interference in the Arab region." As seen in the figure, overall results are very similar to results using the dichotomous measure.

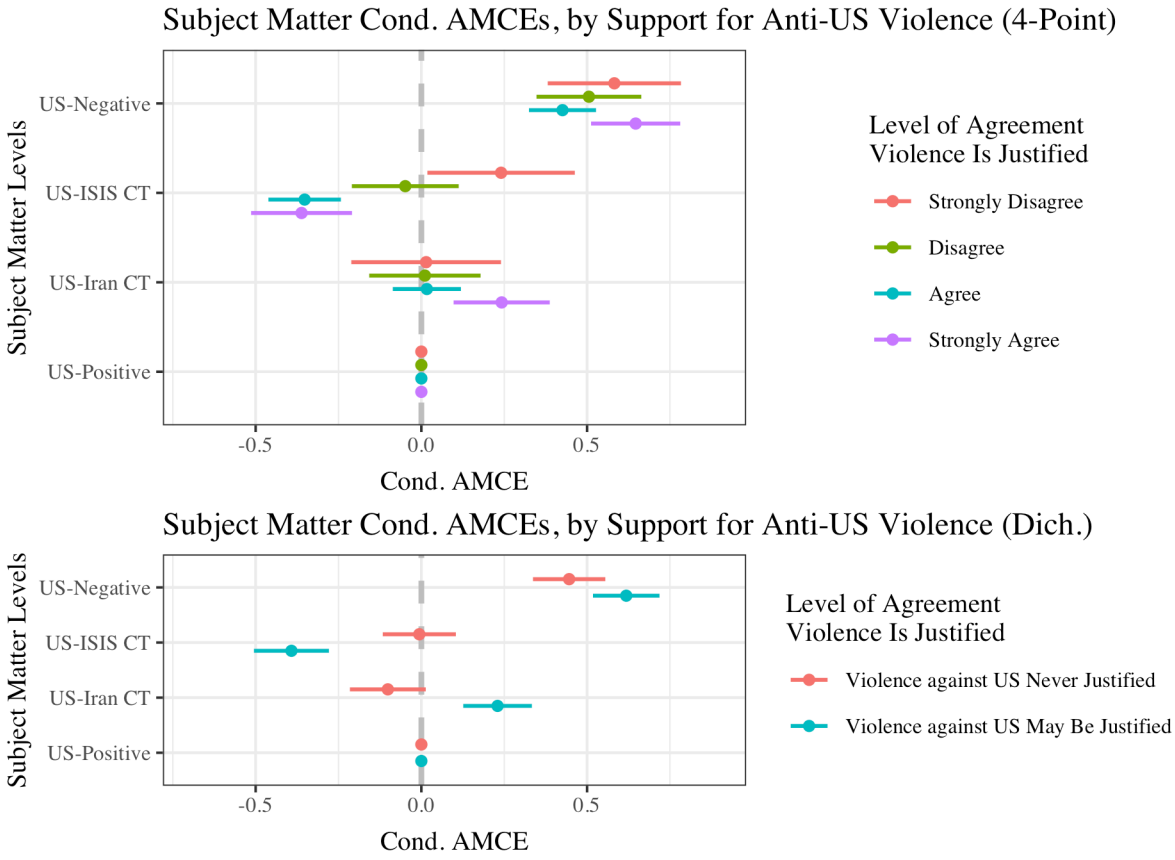

Figure A3: Effect of Subject Matter, as estimated using AMCEs for levels of the Subject Matter conjoint feature, conditional on levels of each of the two measures of support for anti-US violence. Outcome is trustworthiness of the news story—participants were asked if they think the story they were read is trustworthy, and they rated the story on a 1–4 scale (1 = Untrustworthy, 4 = Trustworthy). Error bars represent 95% confidence intervals. Standard errors are clustered at the individual level, and the results are weighted to be representative of the adult population of all ten surveyed countries combined.