

Appendix B

Regression Equations for Study 1

Our mediation analyses can be described as follows, where Y_{ij} refers to the dependent variable (i.e., paranoia, depression, and AVH scores) and M_{ij} refers to self-esteem scores for individuals (i) within survey area (j):

Equation 1:

$$\text{Level 1: } Y_{ij} = \beta_{0j} + \beta_{1c}\text{IDENTITY}_{ij} + \beta_{2c}\text{AGE}_{ij} + \beta_{3c}\text{SEX}_{ij} + \beta_{4c}\text{ETHNICITY}_{ij} + \\ \beta_{5c}\text{EMPLOYMENT}_{ij} + \beta_{6c}\text{EDUCATION}_{ij} + \beta_{7c}\text{COMORBID_1}_{ij} + \beta_{8c}\text{COMORBID_2}_{ij} + \\ r_{ij}$$

$$\text{Level 2: } \beta_{0j} = \gamma_{00} + u_{0j}$$

Equation 2:

$$\text{Level 1: } Y_{ij} = \beta_{0j} + \beta_{1c'}\text{IDENTITY}_{ij} + \beta_{2b}\text{SELF_ESTEEM}_{ij} + \beta_{3c'}\text{AGE}_{ij} + \beta_{4c'}\text{SEX}_{ij} + \\ \beta_{5c'}\text{ETHNICITY}_{ij} + \beta_{6c'}\text{EMPLOYMENT}_{ij} + \beta_{7c'}\text{EDUCATION}_{ij} + \beta_{8c'}\text{COMORBID_1}_{ij} + \\ \beta_{9c'}\text{COMORBID_2}_{ij} + r_{ij}$$

$$\text{Level 2: } \beta_{0j} = \gamma_{00} + u_{0j}$$

Equation 3:

$$\text{Level 1: } M_{ij} = \beta_{0j} + \beta_{1a}\text{IDENTITY}_{ij} + \beta_{2a}\text{AGE}_{ij} + \beta_{3a}\text{SEX}_{ij} + \beta_{4a}\text{ETHNICITY}_{ij} + \\ \beta_{5a}\text{EMPLOYMENT}_{ij} + \beta_{6a}\text{EDUCATION}_{ij} + \beta_{7a}\text{COMORBID_1}_{ij} + \beta_{8a}\text{COMORBID_2}_{ij} + \\ r_{ij}$$

$$\text{Level 2: } \beta_{0j} = \gamma_{00} + u_{0j}$$