Supplemental Material:
Misinformation and Support for Vigilantism

Contents

A Testing for Carryover Effects **2**

B Testing for Profile Order Effects **7**

C Randomization Tests **10**

D Main Effect of Treatments on Belief in Misinformation **12**

E Respondent Fixed Effects **14**

F Benjamini-Hochberg Correction for P-Values **16**

G Item Non-Response and Multiple Imputations **20**

H Elite Message x Elite Evaluations **26**

A Testing for Carryover Effects

While we cannot definitively rule out demand effects, we find it improbable that demand effects would *entirely* drive our results for several reasons. One of these reasons is presented in this appendix. Here, we build on Mummolo and Petersen (2019) and focus on interviewees' responses to the second vignette they saw. We compare the responses of those receiving a correction *for the second time in a row* to those receiving a correction for the first time. Since those receiving a correction for the second time behaved similarly to those who had not (the coefficient is zero), this strongly suggests that demand effects did not shape our results. Although hearing a very similar correction for the second time would have made them much better aware of our intent or hypotheses, these respondents did not behave any differently. We also compare those receiving a correction for the third time in a row to those who received it in the first and second vignettes they saw; coefficients on misinformation correction are similarly insignificant. We conclude that we are unable to detect carryover effects on our main manipulation.

Table A1: Fixed Effects for Correction in First Vignette on Support for Vigilantism (Second Vignette Only)

	Support for vigilantism			
	Own Support *India*	Neighborhood Support *India*	Own Support *Pakistan*	Neighborhood Support *Pakistan*
Correction in First Vignette	−0.078	0.007	−0.002	−0.042
	(0.184)	(0.183)	(0.082)	(0.086)
Correction Treatment	−0.695***	−0.608***	−0.596***	−0.477***
	(0.184)	(0.183)	(0.081)	(0.085)
Positionality 1: Police Investigates Crime	−0.005	−0.025	−0.074	−0.141
	(0.213)	(0.214)	(0.098)	(0.104)
Positionality 2: Police Prosecutes Vigilantes	0.018	−0.323	0.014	−0.059
	(0.209)	(0.211)	(0.102)	(0.106)
Crime: Cow Transport	0.563**	0.442*		
	(0.213)	(0.213)		
Crime: Love Jihad	0.010	0.145		
	(0.212)	(0.216)		
Crime: Burning Quran			0.048	−0.003
			(0.100)	(0.105)
Crime: Tearing Down Posters			−0.072	−0.167
			(0.093)	(0.101)
Constant	4.874***	5.395***	2.572***	2.845***
	(0.218)	(0.223)	(0.106)	(0.110)
Observations	1,460	1,399	1,496	1,472
R^2	0.019	0.014	0.037	0.025
Adjusted R^2	0.015	0.010	0.033	0.021
Residual Std. Error	3.299 (df = 1453)	3.259 (df = 1392)	1.568 (df = 1489)	1.636 (df = 1465)
F Statistic	4.582*** (df = 6; 1453)	3.274** (df = 6; 1392)	9.574*** (df = 6; 1489)	6.301*** (df = 6; 1465)

Note: *p<0.05; **p<0.01; ***p<0.001

Table A2: Fixed Effects for Correction in First Vignette on Support for Punishing Mob (Second Vignette Only)

	Should the vigilante mob be punished?	
	India	*Pakistan*
Correction in First Vignette	0.040	0.012
	(0.055)	(0.034)
Correction Treatment	0.119*	0.186***
	(0.055)	(0.033)
Positionality 1: Police	0.086	0.026
Investigates Crime	(0.063)	(0.040)
Positionality 2: Police	0.182**	−0.006
Prosecutes Vigilantes	(0.062)	(0.042)
Crime: Cow Transport	−0.145*	
	(0.062)	
Crime: Love Jihad	−0.028	
	(0.061)	
Crime: Burning Quran		0.024
		(0.041)
Crime: Tearing Down		0.060
Posters		(0.040)
Constant	3.179***	3.441***
	(0.066)	(0.043)
Observations	1,831	1,470
R^2	0.012	0.023
Adjusted R^2	0.009	0.019
Residual Std. Error	1.086 (df = 1824)	0.639 (df = 1463)
F Statistic	3.638** (df = 6; 1824)	5.819*** (df = 6; 1463)
Note:		*p<0.05; **p<0.01; ***p<0.001

Table A3: Fixed Effects for Corrections in First and Second Vignettes on Support for Vigilantism (Third Vignette Only)

	Support for vigilantism			
	Own Support *India*	Neighborhood Support *India*	Own Support *Pakistan*	Neighborhood Support *Pakistan*
Correction in First Vignette	−0.128	−0.415*	−0.001	0.001
	(0.195)	(0.187)	(0.076)	(0.087)
Correction in Second Vignette	−0.260	−0.187	−0.100	0.110
	(0.191)	(0.186)	(0.077)	(0.087)
Correction Treatment	−0.322	−0.365	−0.317***	−0.329***
	(0.206)	(0.199)	(0.077)	(0.087)
Positionality 1: Police	0.127	0.071	−0.028	−0.096
Investigates Crime	(0.219)	(0.210)	(0.094)	(0.107)
Positionality 2: Police	0.095	0.045	−0.012	−0.126
Prosecutes Vigilantes	(0.217)	(0.211)	(0.096)	(0.109)
Crime: Cow Transport	0.169	0.342		
	(0.221)	(0.214)		
Crime: Love Jihad	−0.330	−0.247		
	(0.214)	(0.206)		
Crime: Burning Quran			0.030	0.041
			(0.096)	(0.109)
Crime: Tearing Down			0.027	0.078
Posters			(0.091)	(0.104)
Constant	5.097***	5.580***	2.327***	2.568***
	(0.240)	(0.225)	(0.116)	(0.126)
Observations	1,435	1,432	1,496	1,481
R^2	0.010	0.017	0.013	0.012
Adjusted R^2	0.005	0.012	0.008	0.008
Residual Std. Error	3.364 (df = 1427)	3.252 (df = 1424)	1.475 (df = 1488)	1.668 (df = 1473)
F Statistic	2.068* (df = 7; 1427)	3.464** (df = 7; 1424)	2.707** (df = 7; 1488)	2.639* (df = 7; 1473)

Note: *p<0.05; **p<0.01; ***p<0.001

Table A4: Fixed Effects for Corrections in First and Second Vignettes on Support for Punishing Mob (Third Vignette Only)

	Should the vigilante mob be punished?	
	India	*Pakistan*
Correction in First Vignette	0.055	−0.024
	(0.057)	(0.033)
Correction in Second Vignette	0.003	0.004
	(0.057)	(0.033)
Correction Treatment	0.043	0.156***
	(0.061)	(0.033)
Positionality 1: Police	0.066	0.013
Investigates Crime	(0.066)	(0.040)
Positionality 2: Police	0.056	0.041
Prosecutes Vigilantes	(0.065)	(0.042)
Crime: Cow Transport	−0.059	
	(0.065)	
Crime: Love Jihad	0.085	
	(0.064)	
Crime: Burning Quran		−0.039
		(0.041)
Crime: Tearing Down		−0.012
Posters		(0.039)
Constant	3.134***	3.521***
	(0.072)	(0.049)
Observations	1,835	1,477
R^2	0.005	0.017
Adjusted R^2	0.001	0.012
Residual Std. Error	1.127 (df = 1827)	0.632 (df = 1469)
F Statistic	1.196 (df = 7; 1827)	3.528*** (df = 7; 1469)
Note:		*p<0.05; **p<0.01; ***p<0.001

B Testing for Profile Order Effects

In this appendix we test for profile order effects by re-running our main specification with profile-order fixed effects. This gives the within profile (vignette) effect of the correction for each order in which each vignette was displayed. Since we have 3 profiles and 3 places in the order in which they can appear, this specification gives us nine profile-order dummy variables. Controlling for these, we find that in both India and Pakistan the marginal effect of the correction is still significant and of similar magnitude, demonstrating that profile order did not drive the effect.

Table B5: Main Specification with Profile-Order Fixed Effects (India)

	Support for Vigilantism		
	Own Support	Neighborhood Support	Support for Punishing Mob
Correction Treatment	-0.427^{***}	-0.406^{***}	0.062^{*}
	(0.102)	(0.103)	(0.029)
Positionality 1: Police	0.078	0.102	0.035
Investigates Crime	(0.123)	(0.122)	(0.036)
Positionality 2: Police	0.007	-0.127	0.098^{**}
Prosecutes Vigilantes	(0.123)	(0.123)	(0.036)
Second: Corona	-0.073	0.004	-0.125^{*}
	(0.212)	(0.209)	(0.057)
Third: Corona	0.267	0.183	-0.246^{***}
	(0.214)	(0.206)	(0.059)
First: Cow Transport	0.312	0.433^{*}	-0.309^{***}
	(0.216)	(0.213)	(0.061)
Second: Cow Transport	0.499^{**}	0.453^{*}	-0.268^{***}
	(0.187)	(0.184)	(0.055)
Third: Cow Transport	0.420^{*}	0.511^{**}	-0.303^{***}
	(0.188)	(0.190)	(0.054)
First: Love Jihad	-0.279	-0.134	-0.054
	(0.205)	(0.205)	(0.055)
Second: Love Jihad	-0.055	0.153	-0.149^{**}
	(0.188)	(0.190)	(0.050)
Third: Love Jihad	-0.083	-0.078	-0.161^{**}
	(0.183)	(0.182)	(0.054)
Constant	4.747^{***}	5.183^{***}	3.394^{***}
	(0.173)	(0.175)	(0.048)
Observations	4,365	4,265	5,499
R^2	0.010	0.010	0.011
Adjusted R^2	0.008	0.007	0.009
Residual Std. Error	3.316 (df = 4353)	3.253 (df = 4253)	1.084 (df = 5487)
F Statistic	4.019^{***} (df = 11; 4353)	3.778^{***} (df = 11; 4253)	5.690^{***} (df = 11; 5487)

Note: *p<0.05; **p<0.01; ***p<0.001

Table B6: Main Specification with Profile-Order Effects (Pakistan)

	Support for Vigilantism		
	Own Support	Neighborhood Support	Support for Punishing Mob
Correction Treatment	-0.470^{***}	-0.406^{***}	0.172^{***}
	(0.050)	(0.054)	(0.021)
Positionality 1: Police	-0.001	-0.055	0.010
Investigates Crime	(0.058)	(0.063)	(0.024)
Positionality 2: Police	-0.007	-0.070	0.013
Prosecutes Vigilantes	(0.059)	(0.063)	(0.025)
Second: Blashpemy	-0.046	-0.264^{*}	0.038
	(0.100)	(0.113)	(0.044)
Third: Blasphemy	-0.197	-0.397^{***}	0.097^{*}
	(0.101)	(0.116)	(0.043)
First: Burning Quran	-0.051	-0.170	0.061
	(0.103)	(0.119)	(0.044)
Second: Burning Quran	-0.0003	-0.271^{**}	0.064
	(0.097)	(0.104)	(0.040)
Third: Burning Quran	-0.170	-0.358^{***}	0.060
	(0.095)	(0.107)	(0.042)
First: Tearing Down	-0.049	-0.105	0.047
	(0.103)	(0.120)	(0.045)
Second: Tearing Down	-0.124	-0.434^{***}	0.099^{*}
	(0.092)	(0.104)	(0.039)
Third: Tearing Down	-0.168	-0.325^{**}	0.086^{*}
	(0.089)	(0.102)	(0.040)
Constant	2.540^{***}	3.030^{***}	3.415^{***}
	(0.093)	(0.101)	(0.040)
Observations	4,490	4,408	4,427
R^2	0.025	0.020	0.019
Adjusted R^2	0.022	0.018	0.017
Residual Std. Error	1.547 (df = 4478)	1.707 (df = 4396)	0.649 (df = 4415)
F Statistic	10.322^{***} (df = 11; 4478)	8.161^{***} (df = 11; 4396)	7.925^{***} (df = 11; 4415)

Note: *p<0.05; **p<0.01; ***p<0.001

C Randomization Tests

In this appendix, we use a series of Chi-square tests to evaluate whether respondent attributes are related or independent from assignment to the correction treatment.

Test show no evidence of non-random application of the correction treatment, except over gender in India. In India, 51.2% of females received the correction treatment, compared to 48.0% of males. There is also a nearly significant result for occupation in India ($p = 0.05$). This is caused by a difference in the proportion of homemakers and retired who received the correction treatment (52.5% and 52.7%, respectively) compared to those in other occupations (48.6%).

Given the large amount of tests ran in the India subsample (for which we had additional demographic information), this does not strongly suggest that the correction was not distributed randomly. While we remain open to running a different test, or additional tests, we take this as evidence of adequate randomization.

Table C7: Chi-Square Tests for Pakistan Variables

	DF	Deviance	P-value
Age	1	1.301	0.254
Gender	1	0.89	0.345
Mother Tongue	6	7.672	0.263
Sect	4	2.922	0.571
Education	7	6.482	0.485
Locality	4	2.241	0.692
Income	2	3.185	0.203
Occupation	6	4.874	0.56
House Type	3	4.043	0.257
Number of Rooms	8	9.727	0.285
Asset: Fan	1	0.956	0.328
Asset: Air Conditioning	1	0.001	0.98
Asset: Cycle	1	0.173	0.678
Asset: Fridge	1	0.913	0.339
Asset: Toilet	1	1.052	0.305
Asset: Water Pump	1	2.692	0.101

Table C8: Chi-Square Tests for India Variables

	DF	Deviance	P-value
Age	1	1.324	0.25
Gender	1	5.963	0.015
Caste	4	3.627	0.459
Education	7	2.037	0.958
Locality	4	1.812	0.77
Income	2	0.539	0.764
Occupation	6	12.589	0.05
Land Ownership	1	2.489	0.115
House Type	3	2.239	0.524
Asset: Fan	1	0.831	0.362
Asset: Air Conditioning	1	1.899	0.168
Asset: Cycle	1	0.406	0.524
Asset: Fridge	1	1.151	0.283
Asset: Toilet	1	0.63	0.427
Asset: Cooler	1	0.008	0.928
Asset: Computer	1	0.386	0.534
Asset: Cell Phone	1	1.473	0.225
Asset: Car	1	0.589	0.443
Asset: Washer	1	0.522	0.47
Asset: TV	1	0.244	0.622
Asset: Stove	1	0.38	0.537
Asset: Purifier	1	0.685	0.408
Asset: Geyser	1	2.22	0.136
Asset: Generator	1	1.22	0.269
Asset: Bank Account	1	0.009	0.926
Asset: Internet	1	0.941	0.332
Asset: Banking Card	1	0.42	0.517

D Main Effect of Treatments on Belief in Misinformation

Table D9: Main Effects of Treatments on Belief in Misinformation

	Do you believe the claim in the story is accurate?	
	India	*Pakistan*
Correction Treatment	-0.416^{***}	-0.231^{***}
	(0.036)	(0.020)
Positionality 1: Police	0.069	0.001
Investigates Crime	(0.042)	(0.024)
Positionality 2: Police	-0.020	0.014
Prosecutes Vigilantes	(0.043)	(0.024)
Crime: Cow Transport	0.193^{***}	
	(0.037)	
Crime: Love Jihad	-0.233^{***}	
	(0.036)	
Crime: Burning Quran		-0.041^{*}
		(0.019)
Crime: Tearing Down		-0.019
Posters		(0.019)
Constant	2.665^{***}	1.600^{***}
	(0.044)	(0.025)
Observations	5,505	4,413
R^2	0.042	0.033
Adjusted R^2	0.041	0.032
Residual Std. Error	1.303 (df = 5499)	0.635 (df = 4407)
F Statistic	47.945^{***} (df = 5; 5499)	29.882^{***} (df = 5; 4407)
Note:		*p<0.05; **p<0.01; ***p<0.001

Table D10: Heterogeneous Effect of Vignette Type on Belief in Misinformation

	Do you believe the claim in the story is accurate?	
	India	*Pakistan*
Crime: Cow Transport	0.120*	
	(0.058)	
Crime: Love Jihad	−0.136*	
	(0.057)	
Crime: Burning Quran		−0.024
		(0.033)
Crime: Tearing Down		−0.077*
Posters		(0.032)
Correction Treatment	−0.397***	−0.257***
	(0.061)	(0.034)
Positionality 1: Police	0.068	0.002
Investigates Crime	(0.042)	(0.024)
Positionality 2: Police	−0.021	0.015
Prosecutes Vigilantes	(0.043)	(0.024)
Correction x Cow Transport	0.145	
	(0.085)	
Correction x Love Jihad	−0.202*	
	(0.084)	
Correction x Burning Quran		−0.034
		(0.045)
Correction x Tearing Down		0.113*
Posters		(0.046)
Constant	2.656***	1.613***
	(0.051)	(0.030)
Observations	5,505	4,413
R^2	0.045	0.035
Adjusted R^2	0.043	0.034
Residual Std. Error	1.301 (df = 5497)	0.634 (df = 4405)
F Statistic	36.691*** (df = 7; 5497)	22.937*** (df = 7; 4405)
Note:		*p<0.05; **p<0.01; ***p<0.001

E Respondent Fixed Effects

Table E11: Main Effects on Support for Vigilantism with Respondent FEs

	Support for vigilantism			
	Own Support	Neighborhood Support	Own Support	Neighborhood Support
	India		*Pakistan*	
Variables				
Correction Treatment	-0.397***	-0.446***	-0.458***	-0.412***
	(0.090)	(0.094)	(0.048)	(0.051)
Positionality 1: Police	-0.099	0.006	-0.044	-0.111*
Investigates Crime	(0.107)	(0.113)	(0.055)	(0.061)
Positionality 2: Police	-0.186*	-0.157	-0.034	-0.125**
Prosecutes Vigilantes	(0.112)	(0.111)	(0.056)	(0.061)
Crime: Cow Transport	0.277***	0.412***		
	(0.088)	(0.091)		
Crime: Love Jihad	-0.175**	-0.058		
	(0.089)	(0.091)		
Crime: Burning Quran			0.015	-0.039
			(0.045)	(0.050)
Crime: Tearing Down			-0.031	-0.057
Posters			(0.043)	(0.048)
Fixed-effects				
Respondent ID	Yes	Yes	Yes	Yes
Fit statistics				
Observations	4,365	4,265	4,490	4,408
R^2	0.71273	0.70290	0.61223	0.61162
Within R^2	0.01786	0.02182	0.03692	0.02636

Clustered (Respondent ID) standard-errors in parentheses
*Signif. Codes: ***: 0.01, **: 0.05, *: 0.1*

Table E12: Main Effects on Support for Punishing Mob with Respondent FEs

	Should the vigilante mob be punished?	
	India	*Pakistan*
Variables		
Correction Treatment	0.119***	0.169***
	(0.028)	(0.021)
Positionality 1: Police	0.048	0.023
Investigates Crime	(0.034)	(0.023)
Positionality 2: Police	0.082**	0.042*
Prosecutes Vigilantes	(0.034)	(0.023)
Crime: Cow Transport	-0.169***	
	(0.028)	
Crime: Love Jihad	0.006	
	(0.027)	
Crime: Burning Quran		0.013
		(0.020)
Crime: Tearing Down		0.032
Posters		(0.019)
Fixed-effects		
Respondent ID	Yes	Yes
Fit statistics		
Observations	5,499	4,427
R^2	0.59792	0.57741
Within R^2	0.01970	0.02765

Clustered (Respondent ID) standard-errors in parentheses
*Signif. Codes: ***: 0.01, **: 0.05, *: 0.1*

F Benjamini-Hochberg Correction for P-Values

Table F13: Main Effects of Treatments on Support for Vigilantism (P-Values Adjusted Across DVs)

	Support for vigilantism			
	Own Support *India*	Neighborhood Support *India*	Own Support *Pakistan*	Neighborhood Support *Pakistan*
Correction Treatment	-0.431^{***}	-0.408^{***}	-0.470^{***}	-0.406^{***}
	p = 0.0001	p = 0.0001	p = 0.000	p = 0.000
Positionality 1: Police	0.074	0.098	−0.004	−0.057
Investigates Crime	p = 0.549	p = 0.549	p = 0.947	p = 0.947
Positionality 2: Police	0.012	−0.126	−0.006	−0.068
Prosecutes Vigilantes	p = 0.923	p = 0.452	p = 0.921	p = 0.849
Crime: Cow Transport	0.343^{*}	0.400^{**}		
	p = 0.011	p = 0.004		
Crime: Love Jihad	−0.210	−0.086		
	p = 0.133	p = 0.579		
Crime: Burning Quran			0.014	−0.035
			p = 0.811	p = 0.700
Crime: Tearing Down			−0.031	−0.056
Posters			p = 0.700	p = 0.700
Constant	4.818^{***}	5.251^{***}	2.458^{***}	2.802^{***}
	p = 0.000	p = 0.000	p = 0.000	p = 0.000
Observations	4,365	4,265	4,490	4,408
R^2	0.009	0.009	0.023	0.014
Adjusted R^2	0.008	0.008	0.022	0.013
Residual Std. Error	3.315 (df = 4359)	3.252 (df = 4259)	1.547 (df = 4484)	1.710 (df = 4402)
F Statistic	7.851^{***} (df = 5; 4359)	7.674^{***} (df = 5; 4259)	20.888^{***} (df = 5; 4484)	12.822^{***} (df = 5; 4402)

Note: *p<0.05; **p<0.01; ***p<0.001

Table F14: Main Effects of Treatments on Support for Punishing Mob (P-Values Adjusted Across DVs)

	Should the vigilante mob be punished?	
	India	*Pakistan*
Correction Treatment	0.065^{*}	0.173^{***}
	p = 0.028	p = 0.000
Positionality 1: Police	0.036	0.011
Investigates Crime	p = 0.549	p = 0.947
Positionality 2: Police	0.097^{*}	0.012
Prosecutes Vigilantes	p = 0.021	p = 0.921
Crime: Cow Transport	-0.168^{***}	
	p = 0.00002	
Crime: Love Jihad	0.005	
	p = 0.888	
Crime: Burning Quran		0.015
		p = 0.700
Crime: Tearing Down		0.030
Posters		p = 0.700
Constant	3.267^{***}	3.461^{***}
	p = 0.000	p = 0.000
Observations	5,499	4,427
R^2	0.008	0.018
Adjusted R^2	0.007	0.017
Residual Std. Error	1.086 (df = 5493)	0.649 (df = 4421)
F Statistic	8.531^{***} (df = 5; 5493)	15.975^{***} (df = 5; 4421)

Note: *p<0.05; **p<0.01; ***p<0.001

Table F15: Main Effects of Treatments on Support for Vigilantism (P-Values Adjusted Across Countries)

	Support for vigilantism			
	Own Support *India*	Neighborhood Support *India*	Own Support *Pakistan*	Neighborhood Support *Pakistan*
Correction Treatment	-0.431^{***}	-0.408^{***}	-0.470^{***}	-0.406^{***}
	p = 0.00002	p = 0.00005	p = 0.000	p = 0.000
Positionality 1: Police	0.074	0.098	−0.004	−0.057
Investigates Crime	p = 0.947	p = 0.423	p = 0.947	p = 0.423
Positionality 2: Police	0.012	−0.126	−0.006	−0.068
Prosecutes Vigilantes	p = 0.923	p = 0.301	p = 0.923	p = 0.301
Crime: Cow Transport	0.343^{*}	0.400^{**}		
	p = 0.022	p = 0.005		
Crime: Love Jihad	−0.210	−0.086		
	p = 0.178	p = 0.583		
Crime: Burning Quran			0.014	−0.035
			p = 0.811	p = 0.583
Crime: Tearing Down			−0.031	−0.056
Posters			p = 0.776	p = 0.583
Constant	4.818^{***}	5.251^{***}	2.458^{***}	2.802^{***}
	p = 0.000	p = 0.000	p = 0.000	p = 0.000
Observations	4,365	4,265	4,490	4,408
R^2	0.009	0.009	0.023	0.014
Adjusted R^2	0.008	0.008	0.022	0.013
Residual Std. Error	3.315 (df = 4359)	3.252 (df = 4259)	1.547 (df = 4484)	1.710 (df = 4402)
F Statistic	7.851^{***} (df = 5; 4359)	7.674^{***} (df = 5; 4259)	20.888^{***} (df = 5; 4484)	12.822^{***} (df = 5; 4402)

Note: *p<0.05; **p<0.01; ***p<0.001

Table F16: Main Effects of Treatments on Support for Punishing Mob (P-Values Adjusted Across Countries)

	Should the vigilante mob be punished?	
	India	*Pakistan*
Correction Treatment	0.065^{*}	0.173^{***}
	p = 0.028	p = 0.000
Positionality 1: Police	0.036	0.011
Investigates Crime	p = 0.623	p = 0.655
Positionality 2: Police	0.097^{*}	0.012
Prosecutes Vigilantes	p = 0.014	p = 0.617
Crime: Cow Transport	-0.168^{***}	
	p = 0.00002	
Crime: Love Jihad	0.005	
	p = 0.888	
Crime: Burning Quran		0.015
		p = 0.714
Crime: Tearing Down		0.030
Posters		p = 0.427
Constant	3.267^{***}	3.461^{***}
	p = 0.000	p = 0.000
Observations	5,499	4,427
R^2	0.008	0.018
Adjusted R^2	0.007	0.017
Residual Std. Error	1.086 (df = 5493)	0.649 (df = 4421)
F Statistic	8.531^{***} (df = 5; 5493)	15.975^{***} (df = 5; 4421)

Note: *p<0.05; **p<0.01; ***p<0.001

G Item Non-Response and Multiple Imputations

In this appendix, we look into the difference in sample sizes in Tables 1 and 2 of the paper, with regards to the Indian sample.

First, we note that the difference in sample sizes across Table 1 and Table 2 comes from item-level non-response to the DV questions in Table 1 (both measures of support for vigilantism), compared to the DV question in Table 2 (punishing the mob). We note a 21-23% non-response rate for the Table 1 DVs, which is only the case for the Indian sample (Pakistan has similar response rates across DVs). Crucially, we underscore here that while we are missing responses regarding the DV question about support for vigilantism in Table 1, respondents answered the question about punishing the mob at higher rates (Table 2). This suggests that the missing data is not driven by social desirability, as supporting the punishment of one's own ingroup is an equally (if not more) sensitive question. Since respondents did respond to this dependent variable at much higher rates, it does not suggest to us that the missingness on the first two dependent variables owes to social desirability.

To understand the item non-response in Table 1 better, we undertake new analyses. First, we assume that the data are missing at random, which allows us to use multiple imputation to estimate the true value of the missing data using other variables. Multiple imputation has the advantage of accurately reflecting the uncertainty inherent to imputation (Rubin 1978). Drawing from Van Buuren et al. (1999), we used the following criteria to determine which variables to include in our imputation models:

1. Is the variable used in the main analysis?
2. Does the variable influence the occurrence of missing data?
3. Does the variable explain a large proportion of the variance in the variables with missing data?

Based on our analysis, we include the following variables in our imputation models: the correction treatment, positionality treatments, vignette type, belief in misinformation, support for punishing the mob, belief about likelihood of vigilantism in one's own neighborhood, membership in a citizen group, support for due process, support for military rule, support for majoritarianism, support for the right of violent protest, views about the state of democracy, occupation, and house type (house type only has a correlation with self-support for vigilantism).

We use predictive mean matching with these variables to impute missing values; on doing so we find that the correction treatment remains robust and significant to multiple imputations.

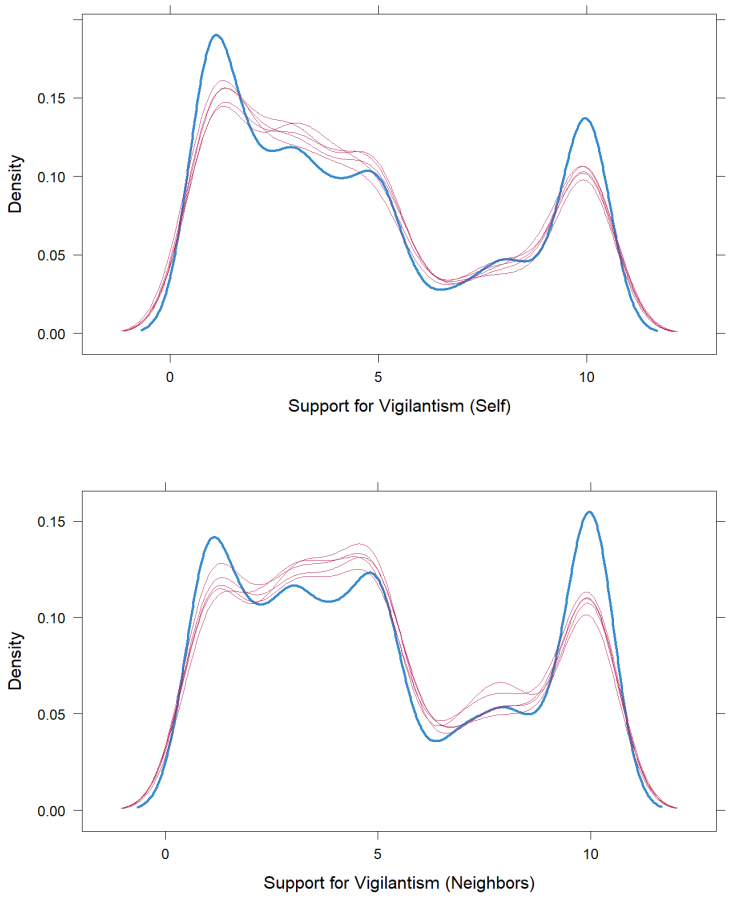
Table G17: Main Effect of Treatments on Support for Vigilantism (Imputed Data)

	Support for vigilantism	
	Own Support	Neighborhood Support
	India	*India*
Correction Treatment	-0.355^{***}	-0.381^{***}
	(0.092)	(0.088)
Positionality 1: Police	0.076	0.130
Investigates Crime	(0.124)	(0.126)
Positionality 2: Police	-0.015	-0.087
Prosecutes Vigilantes	(0.116)	(0.120)
Crime: Cow Transport	0.312^{***}	0.387^{***}
	(0.119)	(0.120)
Crime: Love Jihad	-0.262^{**}	-0.113
	(0.116)	(0.113)
Constant	4.810^{***}	5.201^{***}
	(0.124)	(0.117)
Observations	5,508	5,508
R^2	0.008	0.009
Adjusted R^2	0.007	0.008
Residual Std. Error	3.292 (df = 5502)	3.214 (df = 5502)
F Statistic	8.951^{***} (df = 5; 5502)	9.712^{***} (df = 5; 5502)

Note: *p<0.1; **p<0.05; ***p<0.01

Looking at the results from our imputed missing data, we note one crucial observation. We plot below the density of the observed data compared to the density of the imputations for both variables, respondents' own support for vigilantism as well as neighbor's perceived support. We find that imputations are more likely to be between values of 2 and 5, and less likely to be extreme values (1 or 10).

Figure G1: Density of Imputations Compared to Actual Responses



Note: The blue lines show the actual densities of the observed data, while each red line shows the density of one set of imputed data points

Finally, as a robustness check, we simulate data that are missing not at random, by assuming that every missing data point is a 1 (lowest support for vigilantism/perception of neighbor's support for vigilantism) or every missing data point is 10 (highest support for vigilantism/perception of neighbor's support for vigilantism). On doing so we find that the correction treatment is still significant.

Table G18: Main Effects of Treatments on Support for Vigilantism (Every Missing Data Point is 1)

	Support for vigilantism	
	Own Support	Neighborhood Support
	India	*India*
Correction Treatment	-0.425^{***}	-0.365^{***}
	(0.090)	(0.093)
Positionality 1: Police	0.075	0.219^{*}
Investigates Crime	(0.110)	(0.110)
Positionality 2: Police	0.002	0.049
Prosecutes Vigilantes	(0.109)	(0.109)
Crime: Cow Transport	0.362^{***}	0.343^{***}
	(0.085)	(0.087)
Crime: Love Jihad	-0.113	-0.092
	(0.083)	(0.085)
Constant	4.019^{***}	4.219^{***}
	(0.110)	(0.113)
Observations	5,508	5,508
R^2	0.008	0.007
Adjusted R^2	0.007	0.006
Residual Std. Error (df = 5502)	3.306	3.345
F Statistic (df = 5; 5502)	8.715^{***}	7.538^{***}

Note: *p<0.05; **p<0.01; ***p<0.001

Table G19: Main Effects of Treatments on Support for Vigilantism (Every Missing Data Point is 10)

	Support for vigilantism	
	Own Support	Neighborhood Support
	India	*India*
Correction Treatment	-0.225^{*}	-0.261^{**}
	(0.100)	(0.098)
Positionality 1: Police	0.042	-0.073
Investigates Crime	(0.122)	(0.116)
Positionality 2: Police	0.027	-0.271^{*}
Prosecutes Vigilantes	(0.121)	(0.117)
Crime: Cow Transport	0.142	0.273^{**}
	(0.088)	(0.090)
Crime: Love Jihad	-0.256^{**}	-0.036
	(0.087)	(0.089)
Constant	5.911^{***}	6.407^{***}
	(0.122)	(0.117)
Observations	5,508	5,508
R^2	0.003	0.004
Adjusted R^2	0.002	0.003
Residual Std. Error (df = 5502)	3.661	3.512
F Statistic (df = 5; 5502)	3.232^{**}	4.408^{***}

Note: *p<0.05; **p<0.01; ***p<0.001

On the basis of these findings, we conclude that the missing data are more likely to be middle values. This suggests that respondents who skipped these questions are not necessarily those who have strong opinions on the issue. Finally, we do not detect systematic missingness as a function of receiving the correction treatment, since the proportion of non-response for those who received the treatment versus those who did not is similar.

Table G20: Proportion of Missing Responses for Vigilantism Variables by Treatment Status

	No Correction	Correction	Difference
Support for Vigilantism: Self	19.6%	21.9%	2.3%
Support for Vigilantism: Neighbors	22.0%	23.2%	1.3%

This further suggests that missingness is unrelated to social desirability, as one can imagine that respondents would have felt additional social desirability upon hearing the correction treatment. Putting these observations together, we believe it is unlikely that respondents perceived the question to be sensitive or that social desirability drove the missing data. Instead, it is possible that the scale for this question (1 through 10) might have prompted a less confident response as it requires more nuanced thinking, compared to the 1-4 labeled scale we used for the Table 2 DVs.

H Elite Message x Elite Evaluations

Table H21: Elite Messaging × Feelings Toward Modi on Support for Vigilantism

	Support for vigilantism	
	Own Support	Neighborhood Support
	India	*India*
Feelings Toward Modi	0.008	0.008
	(0.004)	(0.004)
Elite Message	−0.379	−0.106
	(0.511)	(0.500)
Correction Treatment	−0.202	−0.208
	(0.178)	(0.176)
Positionality 1: Police	−0.093	−0.090
Investigates Crime	(0.218)	(0.216)
Positionality 2: Police	−0.198	−0.454*
Prosecutes Vigilantes	(0.217)	(0.215)
Elite Message ×	0.005	0.0005
Feelings Toward Modi	(0.006)	(0.006)
Constant	4.556***	5.140***
	(0.380)	(0.370)
Observations	1,475	1,434
R^2	0.009	0.010
Adjusted R^2	0.005	0.006
Residual Std. Error	3.419 (df = 1468)	3.337 (df = 1427)
F Statistic	2.316* (df = 6; 1468)	2.334* (df = 6; 1427)

Note: *p<0.05; **p<0.01; ***p<0.001

Table H22: Elite Messaging × Feelings Toward Khan on Support for Vigilantism

	Support for vigilantism	
	Own Support *Pakistan*	Neighborhood Support *Pakistan*
Feelings Toward Khan	−0.002	−0.001
	(0.001)	(0.002)
Elite Message	−0.380**	−0.350*
	(0.128)	(0.143)
Correction Treatment	−0.343***	−0.206*
	(0.077)	(0.086)
Positionality 1: Police Investigates Crime	0.109	0.079
	(0.096)	(0.108)
Positionality 2: Police Prosecutes Vigilantes	0.150	0.118
	(0.092)	(0.102)
Elite Message × Feelings Toward Khan	0.002	0.001
	(0.002)	(0.002)
Constant	2.517***	2.735***
	(0.121)	(0.126)
Observations	1,497	1,467
R^2	0.025	0.014
Adjusted R^2	0.021	0.010
Residual Std. Error	1.481 (df = 1490)	1.649 (df = 1460)
F Statistic	6.429*** (df = 6; 1490)	3.518** (df = 6; 1460)

Note: *p<0.05; **p<0.01; ***p<0.001