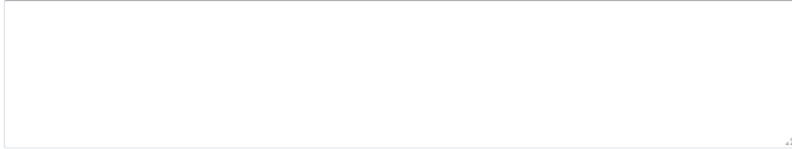


# Online Section: Figures

**Please explain why you selected "not very proud".**

The question was: "How proud are you of America with regard to the way democracy works?"



**Figure OS1: Category selection probe for the “democracy” item**

**What particular social security benefits did you have in mind when you were answering the question?**


The question was: "And how proud are you of America with regard to its social security system?"



**Figure OS2: Specific probe for the “social security” item**

**What particular groups in society did you have in mind?**

The question was: "And how proud are you of America with regard to its fair and equal treatment of all groups in society?"



**Figure OS3: Specific probe for the “fair and equal” item**

## Online Section: Tables

**Table OS1: Comparison of the mean values (standard deviations) and non-response rates between 2013 ISSP and web survey for the items measuring constructive patriotism**

Country	2013 ISSP									Web Survey					
	Democracy			Social security			Fair and equal			Democracy		Social security		Fair and equal	
	Mean (1-4)	NR (%)		Mean (1-4)	NR (%)		Mean (1-4)	NR (%)		Mean (1-4)	NR (%)	Mean (1-4)	NR (%)	Mean (1-4)	NR (%)
Germany	2.2	(.7)	7.3	2.0	(.7)	5.7	2.5	(.8)	13.2	2.4	(.8)	8.1	2.4	(.8)	6.5
GB	2.1	(.7)	9.0	2.3	(.8)	7.2	2.1	(.8)	7.5	2.3	(.9)	6.8	2.5	(.9)	8.7
Mexico	3.2	(.8)	1.2	3.1	(1.0)	2.3	3.0	(1.0)	2.9	3.3	(.7)	2.3	3.3	(.8)	1.9
Spain	3.0	(.9)	2.5	2.3	(1.0)	.9	2.6	(1.0)	4.0	3.1	(.9)	1.2	2.1	(.9)	.5
United States	2.0	(.8)	7.9	2.5	(.9)	7.1	2.3	(.9)	7.5	2.0	(.9)	4.3	2.4	(.9)	6.8

**Table OS2: Single-country analysis: Unstandardized and standardized factor loadings and standard errors**

Country	<i>N</i> → V19	<i>N</i> → V20	<i>CP</i> → V25	<i>CP</i> → V28	<i>CP</i> → V34
(a) Factor loadings on nationalism and constructive patriotism (unstandardized) (standard error in parentheses)					
1. Germany	.73 (.08)	1	1	.88 (.06)	.92 (.06)
2. Great Britain	.76 (.12)	1	1	1.04 (.10)	1.11 (.11)
3. Mexico	.81 (.07)	1	1	1.12 (.06)	.94 (.06)
4. Spain	.73 (.05)	1	1	.82 (.06)	.95 (.07)
5. United States	1.02 (.14)	1	1	1.10 (.11)	1.33 (.16)
(b) Factor loadings on nationalism and constructive patriotism (standardized) (standard error in parentheses)					
1. Germany	.65 (.04)	.91 (.05)	.69 (.02)	.63 (.02)	.60 (.03)
2. Great Britain	.61 (.05)	.87 (.07)	.64 (.04)	.58 (.04)	.64 (.04)
3. Mexico	.68 (.03)	.80 (.03)	.76 (.02)	.75 (.02)	.62 (.03)
4. Spain	.66 (.03)	.86 (.03)	.68 (.03)	.52 (.03)	.61 (.03)
5. United States	.62 (.05)	.66 (.05)	.52 (.04)	.50 (.04)	.61 (.04)

## Results with the WLSMV approach - Accounting for ordinality:

**Table OS3: Single-country analyses with WLSMV estimator: RMSEA, CFI, and correlations between nationalism and constructive patriotism (standard errors in parentheses)**

Country	RMSEA	CFI	Correlation	(SE)
1. Germany	0.075 [0.055–0.096]	0.988	N↔ CP: .38	(.03)
2. Great Britain	0.000 [0.000–0.046]	1.000	N↔ CP: .39	(.04)
3. Mexico	0.091 [0.066–0.118]	0.989	N↔ CP: .57	(.03)
4. Spain	0.067 [0.044–0.093]	0.991	N↔ CP: .67	(.03)
5. United States	0.087 [0.065–0.112]	0.961	N↔ CP: .50	(.04)

**Table OS4: Single-country analysis with WLSMV estimator: Unstandardized and standardized factor loadings and standard errors**

Country	$N \rightarrow$ V19	$N \rightarrow$ V20	$CP \rightarrow$ V25	$CP \rightarrow$ V28	$CP \rightarrow$ V34
(a) Factor loadings on nationalism and constructive patriotism (unstandardized) (standard error in parentheses)					
1. Germany	.75 (.07)	1	1	.94 (.05)	.93 (.05)
2. Great Britain	.68 (.09)	1	1	.89 (.06)	.99 (.08)
3. Mexico	.88 (.06)	1	1	1.00 (.04)	.89 (.03)
4. Spain	.76 (.04)	1	1	.72 (.05)	.87 (.05)
5. United States	.90 (.11)	1	1	.92 (.08)	1.17 (.11)
(b) Factor loadings on nationalism and constructive patriotism (standardized) (standard error in parentheses)					
1. Germany	.70 (.03)	.94 (.04)	.73 (.02)	.69 (.03)	.68 (.02)
2. Great Britain	.63 (.05)	.93 (.06)	.70 (.04)	.62 (.03)	.69 (.03)
3. Mexico	.73 (.03)	.83 (.03)	.81 (.02)	.81 (.02)	.72 (.02)
4. Spain	.69 (.02)	.90 (.03)	.76 (.03)	.55 (.03)	.66 (.03)
5. United States.	.65 (.04)	.72 (.05)	.57 (.04)	.53 (.03)	.67 (.04)

**Table OS5: MGCFA with WLSMV estimator: Fit measures of the invariance test**

Model	df	RMSEA	CFI
1. Configural	20	0.074 [0.063–0.085]	0.988
2. Scalar invariance	72	0.165 [0.160–0.171]	0.787

\*Note: It is necessary to constrain factor loading, intercepts, and thresholds when testing ordinal data for measurement invariance. Therefore, this study refrains from reporting the results for the metric invariance test (see also Davidov et al. 2011)