

Additional analyses

Amount of variance explained

The proposed model explained a significant amount of variance in UK-identity subversion, $R^2 = 0.53$, $SE = 0.07$, $z = 7.99$, $p < .001$, UK-disidentification, $R^2 = 0.12$, $SE = 0.05$, $z = 2.57$, $p = .010$, individual mobility considerations, $R^2 = 0.32$, $SE = 0.06$, $z = 4.96$, $p < .001$, and collective action intentions, $R^2 = 0.31$, $SE = 0.06$, $z = 5.51$, $p < .001$.

UK-identification as additional mediator.

When identification as a UK-citizen was included as an additional mediator (with no correlations between mediators being estimated), the model did not fit the data well, $AIC = 3509.14$; $\chi^2(3) = 110.95$, $p < .001$; $RMSEA = 0.42$, $CI_{90\%}[0.36, 0.49]$, $p (RMSEA \leq 0.05) < .001$; $CFI = 0.76$; $SRMR = 0.14$ (Hu & Bentler, 1999). In line with the non-significant correlation between expectancy-violation by the EU-referendum and UK-identification (see Table S.1), we found no relation between expectancy-violation and UK-identification, $\beta = -0.09$, $SE = 0.07$, $z = -1.26$, $p = .207$, $CI_{95\%}[-0.23, 0.05]$. Accordingly, UK-identification neither mediated the relation between expectancy-violation by the EU-referendum and collective action intentions, $\beta = 0.02$, $SE = 0.02$, $z = 1.08$, $p = .281$, $CI_{95\%}[-0.01, 0.08]$, nor the relation between expectancy-violation by the EU-referendum and individual mobility considerations, $\beta = -0.01$, $SE = 0.01$, $z = -0.87$, $p = .384$, $CI_{95\%}[-0.05, 0.003]$.

Tests for moderation

To test whether age, SSC, identification as Scottish, support for the SNP, or identification as a UK citizen moderate the paths in our model, we ran five separate models, one for each of these potential moderators. We computed interactions between expectancy-violation and each of the potential moderators, and between our two mediators and each potential moderator. To this end, all variables were z-standardized. Each potential moderator was used as a moderator for each path in the model by entering it as a predictor into the analysis alongside the respective interaction.

For *age*, we found no moderating effect, all $|\beta|s < .16$, all $ps > .09$. However, it was negatively related to individual mobility considerations ($\beta = -0.15$, $SE = 0.06$, $z = -2.43$,

$p = .015$, $CI_{95\%}[-0.28, -0.04]$). We likewise found no evidence of a moderation by SSC, all $|\beta|s < .18$, all $ps > .08$. However, it was negatively related to collective action intentions ($\beta = -0.17$, $SE = 0.06$, $z = -2.82$, $p = .005$, $CI_{95\%}[-0.28, -0.04]$). These findings suggest that older participants expressed less individual mobility considerations and that participants with a higher SSC expressed less collective action intentions.

For *identification as Scottish*, we also found no evidence of moderation, all $|\beta|s < .19$, all $ps > .13$. It was only positively related to collective action intentions, $\beta = 0.29$, $SE = 0.06$, $z = 4.66$, $p < .001$, $CI_{95\%}[0.15, 0.39]$. *Support for the SNP*, which may serve as a proxy for Scottish nationalism, moderated the relation between UK-disidentification and collective action intentions, $\beta = 0.13$, $SE = 0.05$, $z = 2.96$, $p = .003$, $CI_{95\%}[0.05, 0.22]$. However, it was also related to UK-disidentification, $\beta = 0.35$, $SE = 0.06$, $z = 5.66$, $p < .001$, $CI_{95\%}[0.23, 0.47]$, which points to a lack of independence between the two variables and sheds doubts on the interaction effect. Simple slopes analyses suggest that the relation between UK-disidentification and collective action intentions increased with increasing support for the SNP (support -1SD: $B = 0.19$, $SE = 0.06$, $z = 2.91$, $p = .004$, $CI_{95\%}[0.05, 0.31]$; mean support: $B = 0.32$, $SE = 0.05$, $z = 6.46$, $p < .001$, $CI_{95\%}[0.22, 0.41]$; support +1SD: $B = 0.46$, $SE = 0.07$, $z = 6.42$, $p < .001$, $CI_{95\%}[0.31, 0.59]$). Moreover, support for the SNP was directly related to collective action intentions, $\beta = 0.62$, $SE = 0.04$, $z = 14.52$, $p < .001$, $CI_{95\%}[0.53, 0.69]$.

Finally, we found no evidence for a moderation by *identification as a UK-citizen*, all $|\beta|s < .10$, all $ps > .30$. Instead, identification as a UK-citizen was negatively related to collective action intentions, $\beta = -0.24$, $SE = 0.09$, $z = -2.79$, $p = .005$, $CI_{95\%}[-0.41, -0.07]$, as well as UK-disidentification, $\beta = -0.62$, $SE = 0.06$, $z = -9.93$, $p < .001$, $CI_{95\%}[-0.73, -0.49]$.

Latent variable approach

Given that all variables in the present research were assessed with multiple indicators, an alternative analysis strategy to the one presented in the main manuscript is the use of structural equation modelling with latent factors. To explore the results of this analysis approach, we again used MPlus (version 8.1, Muthén & Muthén, 1998-2017). A maximum

likelihood estimation with the maximum number of iterations set to 5000 was employed and bias-corrected confidence intervals were computed based on 5000 bootstrap samples.

To define the latent factors, we used the items also used for scale building. One loading was set to 1 (unstandardized) to scale the latent factor, all other loadings on the respective factor were allowed to be freely estimated. Otherwise, all relations were specified as for the manifest path model described in the main manuscript. However, the latent model did not fit the data well. The chi-squared test implies that the model deviated significantly from the data, $\chi^2(367) = 937.39, p < .001$. All other fit-indices likewise indicate low fit to the data, $CFI = 0.87$; $RMSEA = 0.09$, $CI_{90\%}[0.08, 0.10]$, $p(RMSEA \leq .05) < .001$; $SRMR = 0.10$.

Nonetheless, we looked at the coefficients produced by this analysis, which are largely in line with the pattern presented in our main manuscript. Figure S1 presents unstandardized loadings, all other coefficients are fully standardized (MPlus STDYX standardization). The only relation no longer significant in the latent model is the one between UK-identity subversion and individual mobility considerations, $\beta = 0.34$, $SE = 0.18$, $z = 1.87$, $p = .061$, $CI_{95\%}[-0.06, -0.64]$, which also renders the indirect effect marginal, $\beta = 0.27$, $SE = 0.14$, $z = 1.87$, $p = .061$, $CI_{95\%}[-0.03, 0.54]$.

FAVOURING A DISUNITED KINGDOM? – Supplementary information

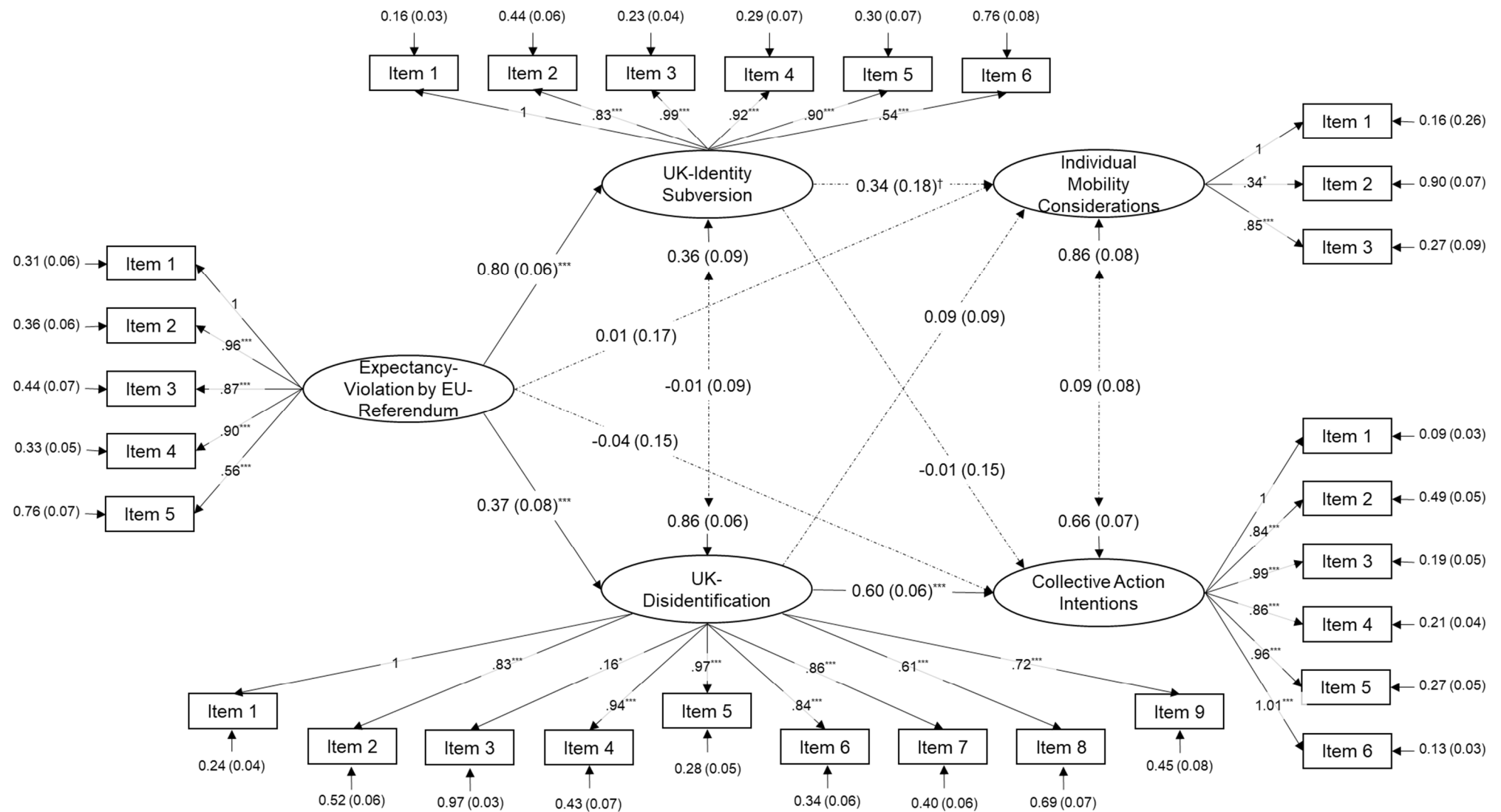


Figure S1. Latent SEM of hypothesized relationships. All coefficients (aside from item loadings) are fully standardized, standard errors are reported in parentheses. Solid lines represent significant paths, dashed lines represent non-significant paths. *** p < .001, * p < .05, † p < .10.

Table S.1. Descriptive statistics and intercorrelations for key variables as well as attitudes towards the EU, support for the SNP, age, and SSC.

	<i>M(SD)</i>	2.	3.	4.	5.	6.	7.	8.	9.	10.	11.
1. Attitudes towards the EU	5.25(1.40)	0.54***	0.78***	0.13 [†]	0.04	0.19**	0.10	0.59***	0.16*	-0.12 [†]	0.16*
2. Expectancy-Violation by EU-Referendum	4.23(1.55)		0.73***	0.20**	-0.09	0.34***	0.18*	0.43***	0.24**	-0.03	0.10
3. UK-identity subversion	4.89(1.58)			0.15*	-0.09	0.32***	0.16*	0.55***	0.24**	-0.08	0.08
4. Scottish Identification	6.36(1.08)				-0.003	0.07	0.30***	0.07	0.40***	-0.01	-0.11
5. UK-Identification	4.68(1.72)					-0.63***	-0.49***	-0.04	-0.36***	0.02	0.17*
6. UK-Disidentification	3.38(1.24)						0.56***	0.26***	0.41***	-0.02	-0.05
7. Collective action intentions	3.24(2.04)							0.14*	0.69***	-0.04	-0.18*
8. Individual mobility considerations	5.02(1.52)								0.14*	-0.17*	0.04
9. Support for SNP	4.51(2.15)									-0.02	-0.24**
10. Age	36.90(12.75)										0.05
11. Subjective Social Class	1.71(0.73)										-

Note: Correlations with subjective social class based on $n=198$; *** $p < .001$, ** $p < .01$, * $p < .05$, [†] $p < .10$

Questionnaire

Below, we provide the questionnaire used for the current study. All items were displayed in the order reported below. The pages containing introductory information on the study, the informed consent, and the debriefing have been omitted. Scale names and sources (if scale was not self-developed) in bold face are provided for the reader's orientation but were not contained in the questionnaire.

Attitudes towards the EU

In general, how much do you agree with each of the statements below? [seven point scale; 1 "don't agree", 7 "agree"]

- I think that the European Union plays a positive role in creating economic growth in Europe.
- I think that the European Union contributes to peace in Europe.
- I think that the European Union plays a positive role regarding fighting poverty in Europe.
- I think that European Union institutions can be trusted.
- I think that the European Union is a good thing.
- Being able to travel within the European Union without internal border controls is a great advantage.
- I think that the European Union has created lots of opportunities (rather than threats) by facilitating labour mobility.

Perceptions of expectancy-violation by the EU-referendum

Please indicate how much you agree with each of the statements below. [seven point scale; 1 "don't agree", 7 "agree"]

In general, I think that the EU referendum was carried out...

- ... in a way that sheds a bad light on the UK.
- ... in an undemocratic manner.
- ... without the principles of the UK taken into consideration.
- ... differently from how I think it should have been carried out like.
- ... in a way that is typical of the UK. [reverse scored; item excluded due to low item-total correlation]
- ... in a way that I find surprising.

UK-identity subversion (adapted from Sani and Pugliese, 2008)

In general, how much do you agree with each of the statements below? [seven point scale; 1 “don’t agree”, 7 “agree”]

- The decision to leave the EU has subverted the true nature of the United Kingdom.
- The decision to leave the EU has made the United Kingdom very different from what I think an ideal United Kingdom should [sic] be like.
- Because of the decision to leave the EU, the current identity of the United Kingdom contradicts its own principles.
- The decision to leave the EU allows the United Kingdom to be in line with what I consider to be the ideal United Kingdom. [reverse scored]
- The image of the United Kingdom in the world has been damaged by the decision to leave the EU.
- The decision to leave the EU has undermined the values that the United Kingdom stands for.

UK-identification (adapted from Doosje et al., 1998; Leach et al., 2008, Mael & Ashforth, 1992)

In general, how much do you agree with each of the statements below? [seven point scale; 1 “don’t agree”, 7 “agree”]

- I see myself as a citizen of the United Kingdom.
- I feel good about being a citizen of the United Kingdom.
- When I talk about the citizens of the United Kingdom, I usually say 'we', rather than 'they'.
- I feel strong ties with the citizens of the United Kingdom.
- Being a citizen of the United Kingdom is important to me.
- I am glad to be a citizen of the United Kingdom.

Scottish identification (adapted from Doosje et al., 1998; Leach et al., 2008, Mael & Ashforth, 1992)

In general, how much do you agree with each of the statements below? [seven point scale; 1 “don’t agree”, 7 “agree”]

- I see myself as Scottish.
- I feel good about being Scottish.
- When I talk about the Scottish, I usually say 'we', rather than 'they'.
- I feel strong ties with the Scottish.
- Being Scottish is important to me.

- I am glad to be Scottish.

UK-disidentification (adapted from Becker & Tausch, 2014; Matschke & Fehr, 2017; Matschke & Sassenberg, 2010)

In general, how much do you agree with each of the statements below? [seven point scale; 1 “don’t agree”, 7 “agree”]

- I feel a distance between myself and the citizens of the United Kingdom.
- I make myself aware that there are other groups besides the citizens of the United Kingdom that are important to me.
- I am unhappy about being categorised as a citizen of the United Kingdom.
- I regret that I am a citizen of the United Kingdom.
- I am completely different from other citizens of the United Kingdom.
- I rather invest time and effort in other groups than the United Kingdom's society.
- I feel alienated from the citizens of the United Kingdom.
- I tell myself that I have a number of other groups besides the United Kingdom's society where I can play a part.
- I have nothing in common with most citizens of the United Kingdom.

If there was another referendum on Scottish independence, would you vote?

- Yes, I would vote.
- No, I would not vote.
- I don't know whether I would vote.
- I cannot vote. [If this response was selected, collective action intentions were not assessed]

Collective action intentions

Imagine there was another referendum on Scottish independence. How likely would you be to... [seven point scale; 1 “extremely unlikely”, 7 “extremely likely”]

- ...vote for Scotland to leave the United Kingdom?
- ...support the 'pro-independence campaign' by volunteering time to their cause?
- ...support the 'pro-independence campaign' financially?
- ...convince my friends and family to vote 'pro-independence'?
- ...post 'pro-independence' stickers or flags in public places?
- ...participate in 'pro-independence' rallies?

Individual mobility considerations

In general, how much do you agree with each of the statements below? [seven point scale; 1 “don’t agree”, 7 “agree”]

- ☐ I would prefer to live in a country that is part of the EU.
- ☐ I see my long-term future in the United Kingdom. [reverse scored; item excluded due to low item-total correlation]
- ☐ I find the idea of a life abroad appealing.
- ☐ I would consider taking a job outside of the United Kingdom.

Demographics

Thank you, you are almost done!

Please answer the following remaining questions about yourself.

Please indicate your gender.

- ☐ Male
- ☐ Female
- ☐ other
- ☐ don't want to indicate

Please indicate your age. [textbox]

Please indicate your occupation (if you are a student, please indicate your major). [textbox]

Do you own a passport issued by the UK?

- ☐ Yes [If this response was selected, the next question was not displayed]
- ☐ No

Which country issued your passport? [textbox]

In which part of the United Kingdom do you live?

- ☐ Scotland
- ☐ England
- ☐ Wales
- ☐ Northern Ireland

How favourably do you think of the SNP (Scottish National Party)? [seven point scale; 1 “not at all”, 7 “very”]

Which newspaper do you normally read?

- ☐ The Times
- ☐ The Guardian
- ☐ The Daily Telegraph
- ☐ The Sunday Times
- ☐ The Herald
- ☐ The Scotsman
- ☐ The Daily Mail
- ☐ Daily Record
- ☐ The Sun
- ☐ Metro
- ☐ The Financial Times
- ☐ I read a different newspaper, that is: [textbox]
- ☐ I don't read any newspapers.

Which social class would you say you belong to?

- ☐ Upper Class
- ☐ Upper Middle Class
- ☐ Lower Middle Class
- ☐ Working Class

Which social class would you say your family belongs to?

- ☐ Upper Class
- ☐ Upper Middle Class
- ☐ Lower Middle Class
- ☐ Working Class

Subsequently, participants were debriefed, provided their prolific id and could indicate whether they wanted to withdraw their data.

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