

APPENDIX

Table A1. Descriptive statistics of trust indicators

	Trust only few people		Other people take advantage		Combined	
	mean	sd	mean	sd	mean	sd
Australia	2.38	1.13	2.22	1.00	4.60	1.87
Austria	2.20	1.22	2.16	1.14	4.36	2.07
Belgium	2.30	1.05	2.39	1.03	4.69	1.80
Canada	2.45	1.17	2.27	1.03	4.72	1.89
Chile	2.04	1.13	1.86	1.05	3.90	1.84
Czech Republic	1.98	0.82	1.96	0.76	3.94	1.38
Denmark	3.09	1.26	2.99	1.17	6.09	2.17
Estonia	2.00	0.92	2.09	0.91	4.09	1.57
Finland	2.59	1.27	2.94	1.15	5.54	2.03
France	1.90	1.05	2.09	1.12	3.99	1.80
Germany	2.20	1.04	2.15	0.95	4.34	1.76
Greece	1.96	0.90	1.83	0.83	3.79	1.57
Ireland	2.12	1.06	2.12	1.00	4.25	1.77
Israel	2.41	1.33	2.26	1.25	4.67	2.28
Italy	1.86	0.99	1.83	0.96	3.69	1.78
Japan	2.31	1.05	3.00	1.04	5.31	1.68
Lithuania	2.34	1.09	2.04	0.95	4.37	1.73
Netherlands	2.68	1.15	2.61	1.05	5.29	1.92
New Zealand	2.45	1.18	2.31	1.04	4.76	1.93
Norway	2.74	1.44	2.70	1.26	5.45	2.37
Poland	2.24	0.96	1.98	0.78	4.22	1.51
Singapore	2.38	1.00	2.22	0.95	4.60	1.64
Slovak Republic	1.94	0.86	1.93	0.87	3.87	1.48
Slovenia	2.13	0.96	1.89	0.82	4.02	1.57
South Korea	2.22	0.93	2.15	0.92	4.37	1.56
Spain	2.28	1.17	2.20	1.13	4.48	1.99
Sweden	2.70	1.29	3.05	1.19	5.76	2.12
United Kingdom	2.23	1.11	2.15	1.00	4.38	1.84
United States	2.34	1.21	2.07	1.00	4.41	1.91
Total	2.25	1.13	2.23	1.06	4.48	1.88
N	155601		155594		155457	

Table A2. Descriptive statistics of core independent variables

	Education		Cognitive ability		SES	
	mean	sd	mean	sd	mean	sd
Australia	14.48	2.68	279.54	51.53	0.05	0.92
Austria	12.43	2.41	267.86	43.98	-0.01	0.90
Belgium	12.58	2.93	273.73	47.83	0.02	0.92
Canada	13.57	2.70	272.85	51.44	0.12	0.91
Chile	11.57	3.51	215.62	52.78	-0.22	0.95
Czech Rep.	13.27	2.60	272.73	40.92	-0.11	0.88
Denmark	12.93	2.65	269.69	48.81	0.07	0.90
Estonia	12.29	2.72	273.45	44.86	-0.06	0.91
Finland	12.60	3.11	285.67	51.88	-0.01	0.90
France	11.21	3.74	259.44	49.84	-0.07	0.93
Germany	13.19	2.66	268.08	47.73	-0.02	0.91
Greece	11.82	3.64	253.08	46.62	-0.11	0.86
Ireland	14.59	3.36	265.69	48.35	-0.09	0.89
Israel	13.10	2.88	253.14	57.37	0.17	0.92
Italy	10.61	4.01	248.74	44.67	-0.20	0.87
Japan	13.18	2.36	295.72	40.40	-0.08	0.88
Lithuania	13.53	2.41	264.18	41.73	-0.14	0.91
Netherlands	13.42	2.72	281.83	49.44	0.16	0.94
New Zealand	13.99	2.60	281.37	48.15	0.11	0.93
Norway	14.39	2.52	279.19	47.76	0.12	0.89
Poland	12.75	3.10	263.77	48.68	-0.08	0.89
Singapore	11.78	3.28	251.57	60.55	0.09	0.97
Slovak Rep.	13.23	2.78	273.38	40.16	-0.16	0.89
Slovenia	10.43	2.02	253.70	48.83	-0.06	0.96
South Korea	12.84	3.31	268.53	42.01	-0.19	0.88
Spain	11.36	3.66	250.15	49.67	-0.21	0.93
Sweden	12.34	2.58	278.43	51.57	0.00	0.93
UK	13.13	2.29	273.92	49.34	-0.04	0.95
United States	13.67	3.05	269.42	50.52	0.06	0.94
Total	12.87	3.20	269.26	50.09	0.05	0.92
N	154133		155991		155991	

Table A3 Descriptive statistics of control variables

	Female		Age		NEET		Migrant status		Parental SES	
	mean	sd	mean	sd	mean	sd	mean	sd	mean	sd
Australia	0.51	0.50	43.78	11.40	0.19	0.39	0.30	0.46	-0.19	1.16
Austria	0.50	0.50	44.44	11.01	0.19	0.39	0.19	0.39	-0.14	1.06
Belgium	0.49	0.50	45.44	11.15	0.18	0.38	0.07	0.26	-0.39	1.12
Canada	0.50	0.50	44.68	11.30	0.15	0.36	0.29	0.45	0.07	1.18
Chile	0.50	0.50	43.05	11.36	0.15	0.36	0.04	0.19	-0.66	1.14
Czech Republic	0.50	0.50	44.29	11.62	0.23	0.42	0.05	0.22	0.38	0.82
Denmark	0.50	0.50	45.22	11.28	0.14	0.35	0.11	0.32	0.07	1.17
Estonia	0.53	0.50	44.15	11.50	0.18	0.38	0.17	0.38	0.32	1.15
Finland	0.50	0.50	45.56	11.68	0.16	0.36	0.05	0.22	-0.22	1.08
France	0.51	0.50	44.89	11.35	0.25	0.43	0.14	0.35	-0.45	1.13
Germany	0.50	0.50	44.79	10.87	0.15	0.36	0.17	0.37	0.33	1.02
Greece	0.51	0.50	44.33	11.02	0.42	0.49	0.07	0.25	-0.90	1.04
Ireland	0.51	0.50	42.71	11.08	0.24	0.43	0.19	0.39	-0.52	1.12
Israel	0.51	0.50	42.69	11.49	0.17	0.38	0.30	0.46	0.18	1.32
Italy	0.51	0.50	44.57	11.15	0.34	0.47	0.08	0.26	-1.00	0.89
Japan	0.50	0.50	45.25	11.60	0.19	0.40	0.00	0.04	0.01	1.11
Lithuania	0.53	0.50	44.86	11.23	0.26	0.44	0.03	0.17	-0.01	1.31
Netherlands	0.50	0.50	45.06	11.18	0.15	0.36	0.14	0.34	-0.37	1.13
New Zealand	0.52	0.50	44.57	11.16	0.11	0.31	0.33	0.47	0.03	1.20
Norway	0.49	0.50	44.33	11.28	0.12	0.32	0.14	0.35	0.18	1.15
Poland	0.51	0.50	43.81	11.80	0.29	0.45	0.00	0.03	-0.16	1.06
Singapore	0.51	0.50	44.41	11.09	0.14	0.35	0.32	0.47	-0.81	1.03
Slovak Rep.	0.50	0.50	43.61	11.48	0.29	0.46	0.02	0.13	-0.14	0.99
Slovenia	0.49	0.50	44.80	11.38	0.25	0.44	0.14	0.35	-0.33	1.10
South Korea	0.49	0.50	43.69	10.68	0.17	0.38	0.01	0.10	-0.64	1.02
Spain	0.50	0.50	43.96	10.96	0.26	0.44	0.12	0.33	-0.81	0.97
Sweden	0.50	0.50	45.10	11.56	0.12	0.32	0.19	0.39	0.03	1.22
UK	0.50	0.50	44.09	11.36	0.18	0.39	0.15	0.36	-0.04	1.14
United States	0.52	0.50	44.24	11.31	0.16	0.37	0.16	0.37	0.22	1.15
Total	0.51	0.50	44.42	11.29	0.20	0.40	0.12	0.32	-0.11	1.17
N	157956		157956		155925		145866		145866	

Table A4. Percent of missing data and total sample size

	Trust	Edu- cation	Occup. prestige	Income*	NEET	Migrant status	SES	N
Australia	1.9	1.9	12.6	40.7	1.6	2.1	15.2	6577
Austria	2.6	2.3	10.3	29.3	2.3	10.5	5.4	4232
Belgium	9.6	9.4	22.2	38.6	9.4	13.6	14.1	4469
Canada	0.3	0.9	10.8	29.3	0.0	6.3	8.7	22063
Chile	0.9	0.5	13.7	51.4	0.5	2.8	11.0	4154
Czech Republic	0.5	0.4	11.8	43.2	0.5	8.4	4.9	4622
Denmark	1.2	0.5	9.5	26.8	0.6	3.5	1.8	4396
Estonia	0.9	0.6	9.7	37.3	0.7	14.2	8.1	6258
Finland	0.9	0.0	8.1	26.7	0.1	2.0	2.4	5055
France	2.6	1.6	12.6	35.6	1.3	8.7	19.6	6277
Germany	2.1	1.9	8.9	26.7	1.8	15.2	9.5	4569
Greece	0.2	0.2	25.4	72.7	0.2	3.0	0.8	5894
Ireland	0.6	0.3	15.6	42.0	0.4	5.0	5.4	7662
Israel	5.3	4.1	21.8	47.6	4.1	17.8	14.5	4244
Italy	0.9	0.7	20.1	44.1	0.8	2.6	1.8	5229
Japan	2.0	2.0	17.2	26.8	2.2	4.5	8.5	4182
Lithuania	1.0	0.9	16.2	42.4	0.9	7.1	2.5	4095
Netherlands	2.0	1.9	12.1	29.6	1.9	6.4	4.3	4493
New Zealand	1.8	2.0	10.4	41.0	1.8	12.7	14.7	5601
Norway	4.6	4.0	20.3	20.3	4.0	7.7	5.6	4408
Poland	0.2	0.0	18.1	44.6	0.1	4.4	3.3	4276
Singapore	1.7	1.6	11.0	33.0	1.6	20.3	3.1	4151
Slovak Rep.	0.8	0.4	17.1	41.9	0.5	6.0	1.7	4886
Slovenia	1.3	0.8	18.2	51.8	0.9	8.2	5.2	4893
South Korea	0.4	0.2	15.6	30.0	0.4	1.7	1.4	4392
Spain	1.8	1.6	15.6	48.2	1.6	3.3	5.7	4583
Sweden	0.9	0.0	7.0	19.9	0.0	6.9	4.9	4495
UK	1.1	14.9	18.6	35.9	1.2	8.3	16.6	3627
United States	2.2	14.6	10.4	32.9	2.2	6.5	6.6	4173
Total	1.6	2.4	14.0	36.6	1.3	7.3	7.7	157956

Note: Female, age and cognitive abilities without missing data.

*The high percentage of missing is due to the fact that income is missing for all individuals who are not in the labor force (around 30% in the pooled sample). Item non response is considerably lower and corresponds to 5% in the pooled sample.

Table A5. Direct and indirect effect of education by country

Country	Direct effect Est.	Through SES Est.	Thorough Lit. Est.	Total Est.
Australia	0.178 **	0.063 **	0.051 **	0.292 **
Austria	0.192 **	0.006	0.072 **	0.270 **
Belgium	0.199 **	0.083 **	0.032 *	0.314 **
Canada	0.096 **	0.043 **	0.048 **	0.188 **
Chile	0.052	0.074 **	-0.019	0.108 **
Czech Republic	0.143 **	0.010	0.030 †	0.183 **
Denmark	0.184 **	0.133 **	0.077 **	0.393 **
Estonia	0.093 **	0.056 **	0.019 *	0.168 **
Finland	0.182 **	0.060 **	-0.003	0.239 **
France	0.077 **	0.070 **	0.036 *	0.184 **
Germany	0.132 **	0.089 **	0.062 **	0.283 **
Greece	0.106 **	0.017	0.019	0.142 **
Ireland	0.132 **	0.019	0.027 *	0.178 **
Israel	0.057	0.102 **	0.050 **	0.210 **
Italy	0.061 *	0.044 **	0.025 *	0.130 **
Japan	0.137 **	0.032 **	0.016	0.185 **
Lithuania	0.085 *	0.081 **	0.026	0.191 **
Netherlands	0.181 **	0.051 **	0.110 **	0.342 **
New Zealand	0.096 **	0.043 **	0.082 **	0.221 **
Norway	0.152 **	0.128 **	0.101 **	0.381 **
Poland	0.040	0.070 **	0.027 †	0.136 **
Singapore	0.023	0.046 *	-0.068 **	0.001
Slovak Republic	0.089 *	0.019	-0.005	0.102 *
Slovenia	0.097 *	0.159 **	0.091 **	0.347 **
South Korea	0.067 **	0.037 **	0.002	0.106 **
Spain	0.137 **	0.069 **	-0.016	0.190 **
Sweden	0.106 **	0.091 **	0.078 **	0.275 **
United Kingdom	0.191 **	0.033 *	0.050 **	0.274 **
United States	0.124 **	0.035 *	0.052 *	0.211 **

Note: based on 10 multiple imputed datasets; **p<0.01; *p<0.05; †p<0.1
p-values computed using 10,000 bootstrap replications.

Table A6. Final models with significant effects only and between diversity (iteratively until all coef. significant)

	Model 3a (Country)		Model 3b (Regional)	
	Est.	s.e.	Est.	s.e.
Within group level paths				
SES ← Education	0.570**	(0.023)	0.552**	(0.015)
Literacy ← Education	0.507**	(0.023)	0.468**	(0.012)
Trust ← Education	0.116**	(0.009)	0.120**	(0.009)
Trust ← SES	0.099**	(0.010)	0.100**	(0.010)
Trust ← Literacy	0.070**	(0.010)	0.078**	(0.009)
Trust ← NEET	-0.108**	(0.016)	-0.122**	(0.014)
Trust ← Migrant	-0.059**	(0.023)	-0.054**	(0.020)
Trust ← Age	0.056**	(0.008)	0.051**	(0.008)
Trust ← Female	0.133**	(0.019)	0.129**	(0.014)
Trust ← Parental SES	0.070**	(0.006)	0.060**	(0.005)
Between group level paths				
SES ← Education	---	---	0.681**	(0.123)
Literacy ← Education	---	---	0.410*	(0.012)
Trust ← Literacy	0.426**	(0.152)	---	---
Trust ← GDP	0.105**	(0.027)	---	---
Cross level interactions				
Trust ← Education*Diversity	---	---	0.020*	(0.010)
Trust ← Literacy*Diversity	0.024**	(0.009)	0.022*	(0.010)
Trust ← Education*GDP	0.105**	(0.027)	---	---
Trust ← Literacy*GINI	-0.043**	(0.012)	---	---
Variance components (in SD)				
Trust	0.225**	(0.027)	0.081**	(0.008)
SES	0.192**	(0.029)	0.095**	(0.008)
Literacy	0.267**	(0.047)	0.124**	(0.015)
(Trust ← Education)	0.050**	(0.005)	0.077**	(0.008)
(Trust ← SES)	0.045**	(0.006)	0.091**	(0.010)
(Trust ← Literacy)	0.048**	(0.007)	0.075**	(0.009)
Effect of education on trust				
Total indirect within	0.092**	(0.009)	0.092**	(0.007)
(through SES)	0.056**	(0.006)	0.055**	(0.006)
(through literacy)	0.036**	(0.005)	0.036**	(0.004)
Total within (dir + indir)	0.208**	(0.013)	0.211**	(0.010)
Summary				
Sample-Size Adj. BIC	1163371.825		1005876.876	

Note: **p<0.01; *p<0.05; †p<0.1

Table A7. Robustness checks for model 1a

Parameters	Level	Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS		
		est	pval	est	pval	est	pval	est	pval	est	pval	
Trust on	NEET	Within	-0.108	0.000	...	...	-0.120	0.000	-0.112	0.000	-0.112	0.000
Trust on	MIG	Within	-0.059	0.010	-0.058	0.010	-0.056	0.006	-0.064	0.006	-0.064	0.006
Trust on	AGE	Within	0.056	0.000	0.051	0.000	0.053	0.000	0.061	0.000	0.061	0.000
Trust on	FEMALE	Within	0.133	0.000	0.129	0.000	0.129	0.000	0.126	0.000	0.126	0.000
Trust on	P_SES	Within	0.070	0.000	0.070	0.000	0.073	0.000	0.075	0.000	0.075	0.000
SES on	Education	Within	0.570	0.000	0.570	0.000	0.985	0.000	0.394	0.000	0.394	0.000
Literacy on	Education	Within	0.507	0.000	0.507	0.000	0.788	0.000	0.507	0.000	0.507	0.000
SES with	Literacy	Within	0.171	0.000	0.171	0.000	0.236	0.000	0.159	0.000	0.159	0.000
Residual.Variiances	Trust	Within	0.849	0.000	0.849	0.000	0.848	0.000	0.852	0.000	0.852	0.000
Residual.Variiances	SES	Within	0.688	0.000	0.688	0.000	0.741	0.000	0.845	0.000	0.845	0.000
Residual.Variiances	Literacy	Within	0.655	0.000	0.655	0.000	0.732	0.000	0.655	0.000	0.655	0.000
Trust on	SES	Between	-0.294	0.361	-0.270	0.409	-0.805	0.014	-0.454	0.013	-0.454	0.013
Trust on	Literacy	Between	0.548	0.001	0.544	0.002	0.659	0.000	0.543	0.001	0.543	0.001
Trust on	Education	Between	-0.195	0.159	-0.186	0.177	1.488	0.000	-0.176	0.168	-0.176	0.168
SES on	Education	Between	0.099	0.315	0.096	0.328	0.627	0.016	0.119	0.275	0.119	0.275
Literacy on	Education	Between	0.114	0.362	0.102	0.389	-0.355	0.287	0.162	0.193	0.162	0.193
Trust on edu with	SES	Between	0.000	0.952	0.000	0.985	0.003	0.029	-0.001	0.546	-0.001	0.546
Trust on edu with	Literacy	Between	0.007	0.020	0.008	0.022	0.003	0.240	0.007	0.013	0.007	0.013
Trust on edu with	Trust	Between	0.005	0.018	0.005	0.019	0.010	0.001	0.006	0.028	0.006	0.028
SES with	Literacy	Between	0.009	0.091	0.008	0.102	0.014	0.017	0.007	0.154	0.007	0.154
Means	Trust on edu	Between	0.099	0.000	0.099	0.000	0.096	0.000	0.055	0.000	0.055	0.000
Means	Trust on literacy	Between	0.072	0.000	0.075	0.000	0.080	0.000	0.082	0.000	0.082	0.000
Means	Trust on edu	Between	0.116	0.000	0.119	0.000	0.226	0.000	0.145	0.000	0.145	0.000
Intercepts	Trust	Between	-0.021	0.666	-0.022	0.647	-0.027	0.512	-0.017	0.713	-0.017	0.713
Intercepts	SES	Between	0.034	0.170	0.034	0.169	0.029	0.195	0.026	0.376	0.026	0.376
Intercepts	Literacy	Between	0.041	0.402	0.041	0.394	0.048	0.312	0.039	0.422	0.039	0.422
Variiances	Trust on SES	Between	0.002	0.000	0.002	0.000	0.002	0.000	0.001	0.006	0.001	0.006
Variiances	Trust on lit.	Between	0.004	0.001	0.004	0.001	0.005	0.001	0.005	0.000	0.005	0.000

Parameters			Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS	
		Level	est	pval	est	pval	est	pval	est	pval	est	pval
Variances	Trust on edu with	Between	0.003	0.000	0.003	0.000	0.005	0.001	0.003	0.000	0.003	0.000
Residual.Variances	Trust	Between	0.063	0.000	0.063	0.000	0.047	0.001	0.058	0.000	0.058	0.000
Residual.Variances	SES	Between	0.019	0.004	0.019	0.004	0.016	0.003	0.028	0.008	0.028	0.008
Residual.Variances	Literacy	Between	0.066	0.026	0.066	0.027	0.072	0.034	0.066	0.024	0.066	0.024
Effect through SES		Within	0.056	0.000	0.057	0.000	0.095	0.000	0.022	0.000	0.022	0.000
Effect through literacy		Within	0.037	0.000	0.038	0.000	0.063	0.000	0.042	0.000	0.042	0.000
Effect through SES		Between	-0.029	0.546	-0.026	0.574	-0.505	0.146	-0.054	0.348	-0.054	0.348
Effect through literacy		Between	0.062	0.324	0.055	0.352	-0.234	0.272	0.088	0.144	0.088	0.144
Contrast of the Within indirect effects		Within	0.020	0.012	0.019	0.018	0.032	0.019	-0.020	0.006	-0.020	0.006
Contrast of the Between indirect effects		Between	-0.091	0.342	-0.081	0.369	-0.270	0.527	-0.142	0.160	-0.142	0.160
Total indirect		Within	0.093	0.000	0.095	0.000	0.158	0.000	0.064	0.000	0.064	0.000
Total indirect		Between	0.033	0.570	0.029	0.601	-0.739	0.056	0.034	0.576	0.034	0.576
Variance components (in SD)	Trust on edu	Between	0.051	0.000	0.052	0.000	0.074	0.000	0.056	0.000	0.056	0.000
Variance components (in SD)	Trust on SES	Between	0.044	0.000	0.044	0.000	0.045	0.000	0.036	0.000	0.036	0.000
Variance components (in SD)	Trust on lit.	Between	0.064	0.000	0.064	0.000	0.067	0.000	0.068	0.000	0.068	0.000
Variance components (in SD)	Trust	Between	0.251	0.000	0.252	0.000	0.216	0.000	0.241	0.000	0.241	0.000
Variance components (in SD)	SES	Between	0.137	0.000	0.136	0.000	0.125	0.000	0.167	0.000	0.167	0.000
Variance components (in SD)	Literacy	Between	0.257	0.000	0.256	0.000	0.268	0.000	0.256	0.000	0.256	0.000
Total		Within	0.209	0.000	0.214	0.000	0.384	0.000	0.209	0.000	0.209	0.000

Table A8. Robustness checks for model 1b

Parameters	Level	Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS		
		est	pval	est	pval	est	pval	est	pval	est	pval	
Trust on	NEET	Within	-0.122	0.000	...	...	-0.136	0.000	-0.129	0.000	-0.129	0.000
Trust on	MIG	Within	-0.055	0.006	-0.056	0.005	-0.054	0.004	-0.063	0.002	-0.063	0.002
Trust on	AGE	Within	0.051	0.000	0.045	0.000	0.048	0.000	0.058	0.000	0.058	0.000
Trust on	FEMALE	Within	0.128	0.000	0.124	0.000	0.125	0.000	0.123	0.000	0.123	0.000
Trust on	P_SES	Within	0.060	0.000	0.060	0.000	0.064	0.000	0.066	0.000	0.066	0.000
SES on	Education	Within	0.552	0.000	0.552	0.000	0.977	0.000	0.369	0.000	0.369	0.000
Literacy on	Education	Within	0.468	0.000	0.468	0.000	0.743	0.000	0.468	0.000	0.468	0.000
SES with	Literacy	Within	0.162	0.000	0.162	0.000	0.216	0.000	0.150	0.000	0.150	0.000
Residual.Variaces	Trust	Within	0.840	0.000	0.841	0.000	0.839	0.000	0.843	0.000	0.843	0.000
Residual.Variaces	SES	Within	0.686	0.000	0.686	0.000	0.730	0.000	0.847	0.000	0.847	0.000
Residual.Variaces	Literacy	Within	0.626	0.000	0.626	0.000	0.689	0.000	0.627	0.000	0.627	0.000
Trust on	SES	Between	0.202	0.055	0.217	0.044	0.193	0.127	0.153	0.060	0.153	0.060
Trust on	Literacy	Between	0.132	0.173	0.139	0.149	0.108	0.273	0.128	0.184	0.128	0.184
Trust on	Education	Between	-0.328	0.020	-0.338	0.019	-0.657	0.055	-0.264	0.027	-0.264	0.027
SES on	Education	Between	0.661	0.000	0.701	0.000	1.775	0.000	0.512	0.003	0.512	0.003
Literacy on	Education	Between	0.398	0.015	0.450	0.005	0.814	0.029	0.392	0.017	0.392	0.017
Trust on edu with	SES	Between	0.001	0.383	0.001	0.440	0.001	0.525	0.001	0.364	0.001	0.364
Trust on edu with	Literacy	Between	0.001	0.452	0.001	0.475	0.002	0.467	0.001	0.442	0.001	0.442
Trust on edu with	Trust	Between	0.000	0.780	0.000	0.793	-0.001	0.746	0.000	0.694	0.000	0.694
SES with	Literacy	Between	0.003	0.073	0.003	0.083	0.005	0.021	0.004	0.106	0.004	0.106
Means	Trust on edu	Between	0.099	0.000	0.099	0.000	0.098	0.000	0.056	0.000	0.056	0.000
Means	Trust on literacy	Between	0.077	0.000	0.081	0.000	0.086	0.000	0.087	0.000	0.087	0.000
Means	Trust on edu	Between	0.121	0.000	0.125	0.000	0.255	0.000	0.148	0.000	0.148	0.000
Intercepts	Trust	Between	-0.002	0.819	-0.002	0.834	-0.002	0.799	-0.002	0.817	-0.002	0.817
Intercepts	SES	Between	-0.017	0.087	-0.016	0.110	-0.008	0.447	-0.022	0.115	-0.022	0.115
Intercepts	Literacy	Between	-0.005	0.684	-0.004	0.775	-0.005	0.757	-0.006	0.661	-0.006	0.661
Variaces	Trust on SES	Between	0.008	0.000	0.008	0.000	0.009	0.000	0.008	0.000	0.008	0.000
Variaces	Trust on lit.	Between	0.006	0.000	0.006	0.000	0.006	0.000	0.007	0.000	0.007	0.000
Variaces	Trust on edu	Between	0.006	0.000	0.006	0.000	0.019	0.000	0.007	0.000	0.007	0.000
Residual.Variaces	Trust	Between	0.006	0.000	0.006	0.000	0.006	0.000	0.006	0.000	0.006	0.000

Parameters		Level	Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS	
			est	pval	est	pval	est	pval	est	pval	est	pval
Residual.Variances	SES	Between	0.009	0.000	0.009	0.000	0.009	0.000	0.017	0.000	0.017	0.000
Residual.Variances	Literacy	Between	0.015	0.000	0.015	0.000	0.018	0.000	0.015	0.000	0.015	0.000
Effect through SES		Within	0.055	0.000	0.055	0.000	0.096	0.000	0.021	0.000	0.021	0.000
Effect through literacy		Within	0.036	0.000	0.038	0.000	0.064	0.000	0.041	0.000	0.041	0.000
Effect through SES		Between	0.134	0.057	0.152	0.044	0.342	0.119	0.078	0.085	0.078	0.085
Effect through literacy		Between	0.053	0.221	0.063	0.190	0.087	0.295	0.050	0.233	0.050	0.233
Contrast of the Within indirect effects		Within	0.019	0.012	0.017	0.023	0.032	0.017	-0.020	0.001	-0.020	0.001
Contrast of the Between indirect effects		Between	0.081	0.362	0.090	0.352	0.255	0.317	0.028	0.688	0.028	0.688
Total indirect		Within	0.091	0.000	0.092	0.000	0.159	0.000	0.061	0.000	0.061	0.000
Total indirect		Between	0.187	0.014	0.215	0.009	0.430	0.043	0.128	0.015	0.128	0.015
Variance components (in SD)	Trust on edu	Between	0.078	0.000	0.078	0.000	0.139	0.000	0.083	0.000	0.083	0.000
Variance components (in SD)	Trust on SES	Between	0.092	0.000	0.091	0.000	0.093	0.000	0.088	0.000	0.088	0.000
Variance components (in SD)	Trust on lit.	Between	0.079	0.000	0.079	0.000	0.079	0.000	0.082	0.000	0.082	0.000
Variance components (in SD)	Trust	Between	0.076	0.000	0.077	0.000	0.078	0.000	0.076	0.000	0.076	0.000
Variance components (in SD)	SES	Between	0.096	0.000	0.095	0.000	0.096	0.000	0.131	0.000	0.131	0.000
Variance components (in SD)	Literacy	Between	0.124	0.000	0.124	0.000	0.133	0.000	0.124	0.000	0.124	0.000
Total		Within	0.211	0.000	0.218	0.000	0.414	0.000	0.210	0.000	0.210	0.000

Table A9. Robustness checks for model 2a

Parameters		Level	Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS	
			est	pval	est	pval	est	pval	est	pval	est	pval
Trust on	NEET	Within	-0.108	0.000	...	...	-0.120	0.000	-0.112	0.000	-0.112	0.000
Trust on	MIG	Within	-0.059	0.010	-0.059	0.010	-0.056	0.006	-0.064	0.005	-0.064	0.005
Trust on	AGE	Within	0.056	0.000	0.051	0.000	0.053	0.000	0.061	0.000	0.061	0.000
Trust on	FEMALE	Within	0.133	0.000	0.129	0.000	0.129	0.000	0.126	0.000	0.126	0.000
Trust on	P_SES	Within	0.070	0.000	0.070	0.000	0.073	0.000	0.075	0.000	0.075	0.000
SES on	Education	Within	0.570	0.000	0.570	0.000	0.985	0.000	0.394	0.000	0.394	0.000
Literacy on	Education	Within	0.507	0.000	0.507	0.000	0.788	0.000	0.507	0.000	0.507	0.000
SES with	Literacy	Within	0.171	0.000	0.171	0.000	0.236	0.000	0.159	0.000	0.159	0.000
Residual.Variances	Trust	Within	0.849	0.000	0.849	0.000	0.848	0.000	0.852	0.000	0.852	0.000
Residual.Variances	SES	Within	0.688	0.000	0.688	0.000	0.741	0.000	0.845	0.000	0.845	0.000
Residual.Variances	Literacy	Within	0.655	0.000	0.655	0.000	0.732	0.000	0.655	0.000	0.655	0.000
Trust on SES on	DIVERSITY	Between	-0.001	0.948	-0.001	0.891	-0.002	0.819	0.002	0.571	0.002	0.571
Trust on lit. on	DIVERSITY	Between	0.000	0.985	0.000	0.995	-0.003	0.879	0.000	0.981	0.000	0.981
Trust on edu on	DIVERSITY	Between	0.005	0.489	0.005	0.491	0.012	0.249	-0.001	0.938	-0.001	0.938
Trust on	DIVERSITY	Between	0.083	0.001	0.084	0.001	0.031	0.276	0.066	0.013	0.066	0.013
Trust on	SES	Between	-0.275	0.340	-0.257	0.376	-0.752	0.020	-0.333	0.091	-0.333	0.091
Trust on	Literacy	Between	0.651	0.002	0.648	0.003	0.683	0.000	0.615	0.003	0.615	0.003
Trust on	Education	Between	-0.213	0.115	-0.206	0.124	1.416	0.000	-0.206	0.092	-0.206	0.092
SES on	Education	Between	0.098	0.322	0.095	0.333	0.653	0.014	0.119	0.275	0.119	0.275
Literacy on	Education	Between	0.109	0.377	0.098	0.399	-0.319	0.357	0.162	0.199	0.162	0.199
Trust on edu with	SES	Between	0.000	0.992	0.000	0.967	0.004	0.025	-0.001	0.567	-0.001	0.567
Trust on edu with	Literacy	Between	0.008	0.007	0.008	0.008	0.004	0.164	0.007	0.007	0.007	0.007
Trust on edu with	Trust	Between	0.005	0.024	0.005	0.025	0.010	0.002	0.006	0.026	0.006	0.026
SES with	Literacy	Between	0.009	0.091	0.008	0.102	0.014	0.017	0.007	0.154	0.007	0.154
Intercepts	Trust	Between	-0.025	0.590	-0.026	0.574	-0.029	0.483	-0.022	0.621	-0.022	0.621
Intercepts	SES	Between	0.034	0.170	0.034	0.169	0.028	0.201	0.026	0.376	0.026	0.376
Intercepts	Literacy	Between	0.041	0.401	0.041	0.393	0.048	0.315	0.039	0.423	0.039	0.423
Intercepts	Trust on SES	Between	0.099	0.000	0.099	0.000	0.096	0.000	0.055	0.000	0.055	0.000
Intercepts	Trust on lit.	Between	0.072	0.000	0.075	0.000	0.080	0.000	0.082	0.000	0.082	0.000
Intercepts	Trust on edu	Between	0.116	0.000	0.119	0.000	0.226	0.000	0.145	0.000	0.145	0.000

Parameters		Level	Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS	
			est	pval	est	pval	est	pval	est	pval	est	pval
Residual.Variances	Trust	Between	0.057	0.001	0.057	0.001	0.046	0.002	0.055	0.001	0.055	0.001
Residual.Variances	SES	Between	0.019	0.004	0.019	0.004	0.016	0.003	0.028	0.008	0.028	0.008
Residual.Variances	Literacy	Between	0.066	0.026	0.066	0.027	0.072	0.033	0.066	0.024	0.066	0.024
Residual.Variances	Trust on SES	Between	0.002	0.000	0.002	0.000	0.002	0.000	0.001	0.005	0.001	0.005
Residual.Variances	Trust on lit.	Between	0.004	0.001	0.004	0.000	0.005	0.001	0.005	0.000	0.005	0.000
Residual.Variances	Trust on edu	Between	0.003	0.000	0.003	0.000	0.006	0.001	0.003	0.000	0.003	0.000
Effect through SES		Within	0.056	0.000	0.057	0.000	0.095	0.000	0.022	0.000	0.022	0.000
Effect through literacy		Within	0.037	0.000	0.038	0.000	0.063	0.000	0.042	0.000	0.042	0.000
Effect through SES		Between	-0.027	0.536	-0.024	0.556	-0.492	0.143	-0.040	0.411	-0.040	0.411
Effect through literacy		Between	0.071	0.325	0.064	0.351	-0.218	0.340	0.099	0.126	0.099	0.126
Contrast of the Within indirect effects		Within	0.020	0.012	0.019	0.018	0.032	0.019	-0.020	0.006	-0.020	0.006
Contrast of the Between indirect effects		Between	-0.098	0.331	-0.088	0.353	-0.274	0.522	-0.139	0.163	-0.139	0.163
Total indirect		Within	0.093	0.000	0.095	0.000	0.158	0.000	0.064	0.000	0.064	0.000
Total indirect		Between	0.044	0.490	0.039	0.523	-0.709	0.064	0.059	0.291	0.059	0.291
Variance components (SD)	Trust on edu	Between	0.052	0.000	0.052	0.000	0.074	0.000	0.056	0.000	0.056	0.000
Variance components (SD)	Trust on SES	Between	0.044	0.000	0.044	0.000	0.045	0.000	0.035	0.000	0.035	0.000
Variance components (SD)	Trust on lit.	Between	0.064	0.000	0.064	0.000	0.067	0.000	0.068	0.000	0.068	0.000
Variance components (SD)	Trust	Between	0.239	0.000	0.239	0.000	0.214	0.000	0.234	0.000	0.234	0.000
Variance components (SD)	SES	Between	0.137	0.000	0.136	0.000	0.125	0.000	0.167	0.000	0.167	0.000
Variance components (SD)	Literacy	Between	0.258	0.000	0.256	0.000	0.268	0.000	0.256	0.000	0.256	0.000
Total		Within	0.209	0.000	0.214	0.000	0.384	0.000	0.209	0.000	0.209	0.000

Table A10. Robustness checks for model 2b

Parameters		Level	Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS	
			est	pval	est	pval	est	pval	est	pval	est	pval
Trust on	NEET	Within	-0.107	0.000	...	...	-0.120	0.000	-0.112	0.000	-0.112	0.000
Trust on	MIG	Within	-0.059	0.010	-0.059	0.010	-0.056	0.006	-0.064	0.005	-0.064	0.005
Trust on	AGE	Within	0.056	0.000	0.052	0.000	0.053	0.000	0.061	0.000	0.061	0.000
Trust on	FEMALE	Within	0.133	0.000	0.129	0.000	0.129	0.000	0.126	0.000	0.126	0.000
Trust on	P_SES	Within	0.070	0.000	0.071	0.000	0.073	0.000	0.075	0.000	0.075	0.000
SES on	Education	Within	0.570	0.000	0.570	0.000	0.985	0.000	0.394	0.000	0.394	0.000
Literacy on	Education	Within	0.507	0.000	0.507	0.000	0.788	0.000	0.507	0.000	0.507	0.000
SES with	Literacy	Within	0.171	0.000	0.171	0.000	0.236	0.000	0.159	0.000	0.159	0.000
Residual.Variaces	Trust	Within	0.849	0.000	0.849	0.000	0.848	0.000	0.852	0.000	0.852	0.000
Residual.Variaces	SES	Within	0.688	0.000	0.688	0.000	0.741	0.000	0.845	0.000	0.845	0.000
Residual.Variaces	Literacy	Within	0.655	0.000	0.655	0.000	0.732	0.000	0.655	0.000	0.655	0.000
Trust on SES	DIVERSITY	Between	0.002	0.817	0.002	0.861	0.002	0.864	0.003	0.493	0.003	0.493
Trust on SES	GDP	Between	-0.001	0.914	-0.002	0.877	0.000	0.998	-0.001	0.826	-0.001	0.826
Trust on SES	GINI	Between	-0.006	0.626	-0.006	0.634	-0.010	0.328	-0.001	0.918	-0.001	0.918
Trust on lit.	DIVERSITY	Between	0.015	0.050	0.015	0.054	0.012	0.142	0.016	0.068	0.016	0.068
Trust on lit.	GDP	Between	0.005	0.712	0.005	0.708	0.008	0.584	0.006	0.719	0.006	0.719
Trust on lit.	GINI	Between	-0.042	0.001	-0.042	0.001	-0.045	0.001	-0.044	0.001	-0.044	0.001
Trust on edu on	DIVERSITY	Between	-0.001	0.906	-0.001	0.943	0.003	0.787	-0.003	0.783	-0.003	0.783
Trust on edu on	GDP	Between	0.022	0.035	0.022	0.038	0.049	0.000	0.022	0.060	0.022	0.060
Trust on edu on	GINI	Between	-0.017	0.339	-0.018	0.299	-0.045	0.007	-0.027	0.094	-0.027	0.094
Trust on	DIVERSITY	Between	0.038	0.350	0.039	0.338	0.010	0.827	0.032	0.464	0.032	0.464
Trust on	GDP	Between	0.117	0.007	0.117	0.007	0.106	0.003	0.108	0.012	0.108	0.012
Trust on	GINI	Between	-0.012	0.854	-0.010	0.881	-0.083	0.156	-0.008	0.893	-0.008	0.893
Trust on	SES	Between	-0.196	0.440	-0.184	0.471	-0.656	0.017	-0.208	0.251	-0.208	0.251
Trust on	Literacy	Between	0.490	0.070	0.494	0.064	0.363	0.080	0.481	0.055	0.481	0.055
Trust on	Education	Between	-0.205	0.099	-0.202	0.103	1.237	0.002	-0.198	0.069	-0.198	0.069
SES on	Education	Between	0.103	0.282	0.099	0.295	0.589	0.024	0.114	0.275	0.114	0.275
Literacy on	Education	Between	0.186	0.301	0.174	0.299	-0.484	0.164	0.232	0.163	0.232	0.163
Trust on edu with	SES	Between	0.000	0.810	0.000	0.851	0.002	0.373	0.000	0.751	0.000	0.751
Trust on edu with	Literacy	Between	0.003	0.350	0.003	0.319	-0.007	0.326	0.001	0.831	0.001	0.831

Parameters		Level	Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS	
			est	pval	est	pval	est	pval	est	pval	est	pval
Trust on edu with	Trust	Between	0.003	0.047	0.003	0.047	0.006	0.003	0.005	0.019	0.005	0.019
SES with	Literacy	Between	0.009	0.086	0.008	0.097	0.014	0.018	0.007	0.146	0.007	0.146
Intercepts	Trust	Between	-0.031	0.489	-0.032	0.477	-0.028	0.481	-0.029	0.494	-0.029	0.494
Intercepts	SES	Between	0.034	0.173	0.034	0.171	0.029	0.183	0.026	0.374	0.026	0.374
Intercepts	Literacy	Between	0.038	0.446	0.039	0.436	0.050	0.297	0.037	0.461	0.037	0.461
Intercepts	Trust on SES	Between	0.099	0.000	0.099	0.000	0.095	0.000	0.055	0.000	0.055	0.000
Intercepts	Trust on lit.	Between	0.070	0.000	0.073	0.000	0.077	0.000	0.080	0.000	0.080	0.000
Intercepts	Trust on edu	Between	0.113	0.000	0.117	0.000	0.221	0.000	0.142	0.000	0.142	0.000
Residual.Variiances	Trust	Between	0.048	0.000	0.048	0.000	0.037	0.000	0.047	0.000	0.047	0.000
Residual.Variiances	SES	Between	0.019	0.004	0.019	0.004	0.016	0.003	0.028	0.008	0.028	0.008
Residual.Variiances	Literacy	Between	0.065	0.022	0.065	0.023	0.072	0.034	0.065	0.023	0.065	0.023
Residual.Variiances	Trust on SES	Between	0.002	0.000	0.002	0.000	0.002	0.000	0.001	0.006	0.001	0.006
Residual.Variiances	Trust on lit.	Between	0.003	0.001	0.003	0.000	0.003	0.001	0.003	0.000	0.003	0.000
Residual.Variiances	Trust on edu	Between	0.002	0.001	0.002	0.001	0.004	0.009	0.002	0.000	0.002	0.000
Effect through SES		Within	0.056	0.000	0.056	0.000	0.094	0.000	0.022	0.000	0.022	0.000
Effect through literacy		Within	0.036	0.000	0.037	0.000	0.061	0.000	0.041	0.000	0.041	0.000
Effect through SES		Between	-0.020	0.556	-0.018	0.577	-0.386	0.155	-0.024	0.468	-0.024	0.468
Effect through literacy		Between	0.091	0.144	0.086	0.149	-0.176	0.198	0.111	0.070	0.111	0.070
Contrast of the Within indirect effects		Within	0.021	0.005	0.020	0.008	0.033	0.010	-0.019	0.005	-0.019	0.005
Contrast of the Between indirect effects		Between	-0.111	0.164	-0.104	0.170	-0.210	0.548	-0.135	0.083	-0.135	0.083
Total indirect		Within	0.092	0.000	0.093	0.000	0.155	0.000	0.062	0.000	0.062	0.000
Total indirect		Between	0.071	0.244	0.068	0.251	-0.562	0.024	0.088	0.143	0.088	0.143
Variance components (SD)	Trust on edu	Between	0.039	0.000	0.039	0.000	0.064	0.000	0.042	0.000	0.042	0.000
Variance components (SD)	Trust on SES	Between	0.044	0.000	0.043	0.000	0.044	0.000	0.035	0.000	0.035	0.000
Variance components (SD)	Trust on lit.	Between	0.051	0.000	0.051	0.000	0.053	0.000	0.055	0.000	0.055	0.000
Variance components (SD)	Trust	Between	0.219	0.000	0.220	0.000	0.192	0.000	0.218	0.000	0.218	0.000
Variance components (SD)	SES	Between	0.137	0.000	0.136	0.000	0.125	0.000	0.167	0.000	0.167	0.000
Variance components (SD)	Literacy	Between	0.255	0.000	0.254	0.000	0.268	0.000	0.255	0.000	0.255	0.000
Total		Within	0.205	0.000	0.210	0.000	0.376	0.000	0.205	0.000	0.205	0.000

Table A11. Robustness checks for model 2c

Parameters		Level	Initial model		Without NEET		Different edu		SES=Income		SES=SIOPS	
			est	pval	est	pval	est	pval	est	pval	est	pval
Trust on	NEET	Within	-0.108	0.000	...	...	-0.120	0.000	-0.112	0.000	-0.112	0.000
Trust on	MIG	Within	-0.059	0.010	-0.059	0.010	-0.056	0.006	-0.064	0.006	-0.064	0.006
Trust on	AGE	Within	0.056	0.000	0.051	0.000	0.053	0.000	0.061	0.000	0.061	0.000
Trust on	FEMALE	Within	0.133	0.000	0.129	0.000	0.129	0.000	0.126	0.000	0.126	0.000
Trust on	P_SES	Within	0.070	0.000	0.070	0.000	0.073	0.000	0.075	0.000	0.075	0.000
SES on	Education	Within	0.570	0.000	0.570	0.000	0.985	0.000	0.394	0.000	0.394	0.000
Literacy on	Education	Within	0.507	0.000	0.507	0.000	0.788	0.000	0.507	0.000	0.507	0.000
SES with	Literacy	Within	0.171	0.000	0.171	0.000	0.236	0.000	0.159	0.000	0.159	0.000
Residual Variances	Trust	Within	0.849	0.000	0.849	0.000	0.848	0.000	0.852	0.000	0.852	0.000
Residual Variances	SES	Within	0.688	0.000	0.688	0.000	0.741	0.000	0.845	0.000	0.845	0.000
Residual Variances	Literacy	Within	0.655	0.000	0.655	0.000	0.732	0.000	0.655	0.000	0.655	0.000
Trust on SES	DIVERSITY	Between	-0.003	0.700	-0.004	0.614	-0.004	0.667	-0.001	0.843	-0.001	0.843
Trust on lit.	DIVERSITY	Between	0.011	0.512	0.011	0.525	0.010	0.576	0.011	0.528	0.011	0.528
Trust on edu on	DIVERSITY	Between	0.010	0.228	0.011	0.223	0.022	0.114	0.005	0.657	0.005	0.657
Trust on	DIVERSITY	Between	0.055	0.161	0.056	0.154	0.010	0.799	0.032	0.471	0.032	0.471
Trust on	SES	Between	-0.230	0.469	-0.209	0.513	-0.774	0.022	-0.369	0.076	-0.369	0.076
Trust on	Literacy	Between	0.592	0.002	0.589	0.003	0.664	0.000	0.565	0.002	0.565	0.002
Trust on	Education	Between	-0.206	0.145	-0.198	0.159	1.516	0.000	-0.190	0.145	-0.190	0.145
SES on	Education	Between	0.094	0.343	0.092	0.353	0.673	0.008	0.114	0.298	0.114	0.298
Literacy on	Education	Between	0.107	0.367	0.098	0.383	-0.299	0.381	0.159	0.193	0.159	0.193
Trust on edu with	SES	Between	0.000	0.831	0.000	0.814	0.004	0.014	0.000	0.819	0.000	0.819
Trust on edu with	Literacy	Between	0.008	0.002	0.008	0.002	0.005	0.154	0.008	0.002	0.008	0.002
Trust on edu with	Trust	Between	0.005	0.038	0.005	0.040	0.010	0.003	0.006	0.038	0.006	0.038
SES with	Literacy	Between	0.009	0.090	0.008	0.101	0.014	0.016	0.007	0.152	0.007	0.152
Intercepts	Trust	Between	-0.025	0.611	-0.026	0.593	-0.029	0.492	-0.020	0.674	-0.020	0.674
Intercepts	SES	Between	0.034	0.169	0.034	0.167	0.028	0.207	0.026	0.373	0.026	0.373
Intercepts	Literacy	Between	0.041	0.402	0.041	0.394	0.048	0.316	0.039	0.422	0.039	0.422
Intercepts	Trust on SES	Between	0.099	0.000	0.099	0.000	0.096	0.000	0.055	0.000	0.055	0.000
Intercepts	Trust on lit.	Between	0.072	0.000	0.075	0.000	0.080	0.000	0.082	0.000	0.082	0.000
Intercepts	Trust on edu	Between	0.116	0.000	0.119	0.000	0.226	0.000	0.145	0.000	0.145	0.000

Parameters		Level	Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS	
			est	pval	est	pval	est	pval	est	pval	est	pval
Residual.Variances	Trust	Between	0.060	0.000	0.060	0.000	0.047	0.001	0.058	0.000	0.058	0.000
Residual.Variances	SES	Between	0.019	0.004	0.019	0.004	0.016	0.002	0.028	0.008	0.028	0.008
Residual.Variances	Literacy	Between	0.066	0.025	0.066	0.026	0.072	0.033	0.066	0.024	0.066	0.024
Residual.Variances	Trust on SES	Between	0.002	0.000	0.002	0.000	0.002	0.000	0.001	0.006	0.001	0.006
Residual.Variances	Trust on lit.	Between	0.004	0.004	0.004	0.004	0.004	0.007	0.005	0.003	0.005	0.003
Residual.Variances	Trust on edu	Between	0.003	0.000	0.003	0.000	0.005	0.000	0.003	0.000	0.003	0.000
Effect through SES		Within	0.056	0.000	0.057	0.000	0.095	0.000	0.022	0.000	0.022	0.000
Effect through literacy		Within	0.037	0.000	0.038	0.000	0.063	0.000	0.042	0.000	0.042	0.000
Effect through SES		Between	-0.022	0.609	-0.019	0.634	-0.521	0.142	-0.042	0.418	-0.042	0.418
Effect through literacy		Between	0.063	0.317	0.058	0.335	-0.198	0.360	0.090	0.129	0.090	0.129
Contrast of the Within indirect effects		Within	0.020	0.009	0.019	0.015	0.032	0.016	-0.020	0.005	-0.020	0.005
Contrast of the Between indirect effects		Between	-0.085	0.348	-0.077	0.367	-0.322	0.457	-0.132	0.172	-0.132	0.172
Total indirect		Within	0.093	0.000	0.095	0.000	0.158	0.000	0.064	0.000	0.064	0.000
Total indirect		Between	0.042	0.472	0.038	0.493	-0.719	0.070	0.048	0.391	0.048	0.391
Variance components (SD)	Trust on edu	Between	0.052	0.000	0.052	0.000	0.074	0.000	0.056	0.000	0.056	0.000
Variance components (SD)	Trust on SES	Between	0.045	0.000	0.044	0.000	0.045	0.000	0.036	0.000	0.036	0.000
Variance components (SD)	Trust on lit.	Between	0.063	0.000	0.064	0.000	0.067	0.000	0.067	0.000	0.067	0.000
Variance components (SD)	Trust	Between	0.246	0.000	0.246	0.000	0.217	0.000	0.240	0.000	0.240	0.000
Variance components (SD)	SES	Between	0.137	0.000	0.136	0.000	0.125	0.000	0.167	0.000	0.167	0.000
Variance components (SD)	Literacy	Between	0.258	0.000	0.256	0.000	0.268	0.000	0.256	0.000	0.256	0.000
Total		Within	0.209	0.000	0.214	0.000	0.384	0.000	0.209	0.000	0.209	0.000

Table A12. Robustness checks for model 2d

Parameters		Level	Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS	
			est	pval	est	pval	est	pval	est	pval	est	pval
Trust on	NEET	Within	-0.107	0.000	...	...	-0.120	0.000	-0.112	0.000	-0.112	0.000
Trust on	MIG	Within	-0.059	0.010	-0.058	0.010	-0.056	0.006	-0.064	0.006	-0.064	0.006
Trust on	AGE	Within	0.056	0.000	0.052	0.000	0.053	0.000	0.061	0.000	0.061	0.000
Trust on	FEMALE	Within	0.133	0.000	0.129	0.000	0.129	0.000	0.126	0.000	0.126	0.000
Trust on	P_SES	Within	0.070	0.000	0.071	0.000	0.073	0.000	0.075	0.000	0.075	0.000
SES on	Education	Within	0.570	0.000	0.570	0.000	0.985	0.000	0.394	0.000	0.394	0.000
Literacy on	Education	Within	0.507	0.000	0.507	0.000	0.788	0.000	0.507	0.000	0.507	0.000
SES with	Literacy	Within	0.171	0.000	0.171	0.000	0.236	0.000	0.159	0.000	0.159	0.000
Residual.Variaces	Trust	Within	0.849	0.000	0.849	0.000	0.848	0.000	0.852	0.000	0.852	0.000
Residual.Variaces	SES	Within	0.688	0.000	0.688	0.000	0.741	0.000	0.845	0.000	0.845	0.000
Residual.Variaces	Literacy	Within	0.655	0.000	0.655	0.000	0.732	0.000	0.655	0.000	0.655	0.000
Trust on SES	DIVERSITY	Between	-0.002	0.836	-0.003	0.765	-0.002	0.846	-0.002	0.798	-0.002	0.798
Trust on SES	GDP	Between	0.001	0.946	0.001	0.957	0.001	0.896	0.000	0.948	0.000	0.948
Trust on SES	GINI	Between	-0.004	0.694	-0.004	0.708	-0.008	0.344	0.001	0.863	0.001	0.863
Trust on lit.	DIVERSITY	Between	0.024	0.007	0.024	0.007	0.024	0.005	0.025	0.014	0.025	0.014
Trust on lit.	GDP	Between	-0.002	0.918	-0.001	0.921	0.001	0.957	-0.001	0.945	-0.001	0.945
Trust on lit.	GINI	Between	-0.043	0.000	-0.044	0.000	-0.047	0.000	-0.045	0.001	-0.045	0.001
Trust on edu on	DIVERSITY	Between	0.003	0.760	0.003	0.687	0.006	0.669	0.000	0.965	0.000	0.965
Trust on edu on	GDP	Between	0.020	0.071	0.020	0.080	0.048	0.000	0.021	0.095	0.021	0.095
Trust on edu on	GINI	Between	-0.017	0.330	-0.018	0.288	-0.044	0.008	-0.028	0.087	-0.028	0.087
Trust on	DIVERSITY	Between	-0.013	0.828	-0.011	0.848	-0.037	0.513	-0.028	0.658	-0.028	0.658
Trust on	GDP	Between	0.138	0.009	0.137	0.009	0.127	0.003	0.129	0.012	0.129	0.012
Trust on	GINI	Between	0.000	0.997	0.003	0.961	-0.078	0.143	0.008	0.885	0.008	0.885
Trust on	SES	Between	-0.209	0.428	-0.194	0.464	-0.716	0.009	-0.307	0.086	-0.307	0.086
Trust on	Literacy	Between	0.458	0.055	0.464	0.050	0.339	0.053	0.465	0.027	0.465	0.027
Trust on	Education	Between	-0.196	0.102	-0.193	0.107	1.322	0.001	-0.179	0.088	-0.179	0.088
SES on	Education	Between	0.101	0.291	0.098	0.305	0.591	0.022	0.112	0.279	0.112	0.279
Literacy on	Education	Between	0.183	0.310	0.171	0.307	-0.483	0.168	0.231	0.165	0.231	0.165
Trust on edu with	SES	Between	0.000	0.879	0.000	0.925	0.002	0.357	0.000	0.859	0.000	0.859
Trust on edu with	Literacy	Between	0.003	0.334	0.003	0.301	-0.007	0.361	0.001	0.814	0.001	0.814

Parameters		Level	Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS	
			est	pval	est	pval	est	pval	est	pval	est	pval
Trust on edu with	Trust	Between	0.003	0.047	0.003	0.047	0.006	0.002	0.005	0.018	0.005	0.018
SES with	Literacy	Between	0.009	0.086	0.008	0.097	0.014	0.018	0.007	0.146	0.007	0.146
Intercepts	Trust	Between	-0.030	0.499	-0.031	0.486	-0.027	0.485	-0.027	0.532	-0.027	0.532
Intercepts	SES	Between	0.034	0.173	0.034	0.171	0.029	0.183	0.026	0.374	0.026	0.374
Intercepts	Literacy	Between	0.038	0.445	0.039	0.435	0.050	0.296	0.037	0.461	0.037	0.461
Intercepts	Trust on SES	Between	0.099	0.000	0.099	0.000	0.095	0.000	0.055	0.000	0.055	0.000
Intercepts	Trust on lit.	Between	0.070	0.000	0.073	0.000	0.078	0.000	0.080	0.000	0.080	0.000
Intercepts	Trust on edu	Between	0.113	0.000	0.117	0.000	0.221	0.000	0.142	0.000	0.142	0.000
Residual.Variiances	Trust	Between	0.049	0.000	0.049	0.000	0.036	0.000	0.048	0.000	0.048	0.000
Residual.Variiances	SES	Between	0.019	0.004	0.019	0.004	0.016	0.003	0.028	0.008	0.028	0.008
Residual.Variiances	Literacy	Between	0.065	0.022	0.065	0.023	0.072	0.034	0.065	0.023	0.065	0.023
Residual.Variiances	Trust on SES	Between	0.002	0.000	0.002	0.000	0.002	0.000	0.001	0.006	0.001	0.006
Residual.Variiances	Trust on lit.	Between	0.002	0.000	0.002	0.000	0.002	0.001	0.003	0.000	0.003	0.000
Residual.Variiances	Trust on edu	Between	0.002	0.002	0.002	0.002	0.004	0.010	0.002	0.000	0.002	0.000
Effect through SES		Within	0.056	0.000	0.056	0.000	0.094	0.000	0.022	0.000	0.022	0.000
Effect through literacy		Within	0.036	0.000	0.037	0.000	0.061	0.000	0.041	0.000	0.041	0.000
Effect through SES		Between	-0.021	0.555	-0.019	0.580	-0.423	0.127	-0.035	0.377	-0.035	0.377
Effect through literacy		Between	0.084	0.161	0.079	0.164	-0.164	0.194	0.107	0.076	0.107	0.076
Contrast of the Within indirect effects		Within	0.020	0.004	0.019	0.007	0.033	0.009	-0.019	0.003	-0.019	0.003
Contrast of the Between indirect effects		Between	-0.105	0.180	-0.098	0.185	-0.259	0.465	-0.142	0.076	-0.142	0.076
Total indirect		Within	0.092	0.000	0.094	0.000	0.155	0.000	0.063	0.000	0.063	0.000
Total indirect		Between	0.063	0.294	0.060	0.297	-0.587	0.016	0.073	0.251	0.073	0.251
Variance components (SD)	Trust on edu	Between	0.040	0.000	0.039	0.000	0.064	0.000	0.042	0.000	0.042	0.000
Variance components (SD)	Trust on SES	Between	0.044	0.000	0.043	0.000	0.044	0.000	0.035	0.000	0.035	0.000
Variance components (SD)	Trust on Lit.	Between	0.049	0.000	0.049	0.000	0.050	0.000	0.053	0.000	0.053	0.000
Variance components (SD)	Trust	Between	0.221	0.000	0.222	0.000	0.190	0.000	0.218	0.000	0.218	0.000
Variance components (SD)	SES	Between	0.137	0.000	0.136	0.000	0.125	0.000	0.167	0.000	0.167	0.000
Variance components (SD)	Literacy	Between	0.255	0.000	0.254	0.000	0.268	0.000	0.255	0.000	0.255	0.000
Total		Within	0.205	0.000	0.210	0.000	0.376	0.000	0.205	0.000	0.205	0.000

Table A13. Robustness checks for model 2e

Parameters		Level	Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS	
			est	pval	est	pval	est	pval	est	pval	est	pval
Trust on	NEET	Within	-0.122	0.000	...	...	-0.136	0.000	-0.129	0.000	-0.129	0.000
Trust on	MIG	Within	-0.055	0.006	-0.055	0.006	-0.053	0.005	-0.062	0.002	-0.062	0.002
Trust on	AGE	Within	0.051	0.000	0.045	0.000	0.048	0.000	0.058	0.000	0.058	0.000
Trust on	FEMALE	Within	0.128	0.000	0.124	0.000	0.125	0.000	0.123	0.000	0.123	0.000
Trust on	P_SES	Within	0.060	0.000	0.060	0.000	0.064	0.000	0.065	0.000	0.065	0.000
SES on	Education	Within	0.552	0.000	0.552	0.000	0.977	0.000	0.369	0.000	0.369	0.000
Literacy on	Education	Within	0.468	0.000	0.468	0.000	0.743	0.000	0.468	0.000	0.468	0.000
SES with	Literacy	Within	0.162	0.000	0.162	0.000	0.216	0.000	0.150	0.000	0.150	0.000
Residual.Variances	Trust	Within	0.840	0.000	0.841	0.000	0.839	0.000	0.843	0.000	0.843	0.000
Residual.Variances	SES	Within	0.686	0.000	0.686	0.000	0.730	0.000	0.847	0.000	0.847	0.000
Residual.Variances	Literacy	Within	0.626	0.000	0.626	0.000	0.689	0.000	0.627	0.000	0.627	0.000
Trust on SES	DIVERSITY	Between	0.013	0.262	0.012	0.280	0.018	0.138	0.003	0.775	0.003	0.775
Trust on lit.	DIVERSITY	Between	0.022	0.025	0.022	0.026	0.028	0.004	0.027	0.007	0.027	0.007
Trust on edu on	DIVERSITY	Between	0.018	0.062	0.018	0.067	0.003	0.856	0.021	0.028	0.021	0.028
Trust on	DIVERSITY	Between	0.002	0.844	0.002	0.804	0.002	0.803	0.002	0.797	0.002	0.797
Trust on	SES	Between	0.203	0.064	0.218	0.052	0.194	0.129	0.153	0.067	0.153	0.067
Trust on	Literacy	Between	0.135	0.165	0.142	0.142	0.110	0.265	0.130	0.175	0.130	0.175
Trust on	Education	Between	-0.332	0.020	-0.342	0.020	-0.671	0.054	-0.268	0.026	-0.268	0.026
SES on	Education	Between	0.667	0.000	0.708	0.000	1.810	0.000	0.520	0.003	0.520	0.003
Literacy on	Education	Between	0.403	0.014	0.455	0.005	0.839	0.024	0.398	0.015	0.398	0.015
Trust on edu with	SES	Between	0.000	0.690	0.000	0.746	0.001	0.622	0.001	0.699	0.001	0.699
Trust on edu with	Literacy	Between	0.001	0.513	0.001	0.533	0.002	0.486	0.001	0.505	0.001	0.505
Trust on edu with	Trust	Between	0.000	0.767	0.000	0.778	-0.001	0.758	0.000	0.658	0.000	0.658
SES with	Literacy	Between	0.003	0.073	0.003	0.083	0.005	0.021	0.004	0.105	0.004	0.105
Intercepts	Trust	Between	-0.002	0.786	-0.002	0.796	-0.003	0.767	-0.002	0.784	-0.002	0.784
Intercepts	SES	Between	-0.017	0.093	-0.015	0.117	-0.007	0.485	-0.021	0.122	-0.021	0.122
Intercepts	Literacy	Between	-0.005	0.693	-0.003	0.786	-0.004	0.778	-0.005	0.670	-0.005	0.670
Intercepts	Trust on SES	Between	0.099	0.000	0.099	0.000	0.098	0.000	0.057	0.000	0.057	0.000
Intercepts	Trust on lit.	Between	0.076	0.000	0.080	0.000	0.085	0.000	0.086	0.000	0.086	0.000
Intercepts	Trust on edu	Between	0.121	0.000	0.126	0.000	0.256	0.000	0.149	0.000	0.149	0.000

Parameters	Level	Initial model		Without NEET		Difrent edu		SES=Income		SES=SIOPS		
		est	pval	est	pval	est	pval	est	pval	est	pval	
Residual.Variances	Trust	Between	0.006	0.000	0.006	0.000	0.006	0.000	0.006	0.000	0.006	0.000
Residual.Variances	SES	Between	0.009	0.000	0.009	0.000	0.009	0.000	0.017	0.000	0.017	0.000
Residual.Variances	Literacy	Between	0.015	0.000	0.015	0.000	0.018	0.000	0.015	0.000	0.015	0.000
Residual.Variances	Trust on SES	Between	0.008	0.000	0.008	0.000	0.008	0.000	0.008	0.000	0.008	0.000
Residual.Variances	Trust on lit.	Between	0.006	0.000	0.006	0.000	0.006	0.000	0.006	0.000	0.006	0.000
Residual.Variances	Trust on edu	Between	0.006	0.000	0.006	0.000	0.019	0.000	0.007	0.000	0.007	0.000
Effect through SES		Within	0.055	0.000	0.055	0.000	0.096	0.000	0.021	0.000	0.021	0.000
Effect through literacy		Within	0.036	0.000	0.037	0.000	0.063	0.000	0.040	0.000	0.040	0.000
Effect through SES		Between	0.136	0.065	0.154	0.052	0.352	0.122	0.079	0.090	0.079	0.090
Effect through literacy		Between	0.055	0.214	0.065	0.183	0.092	0.287	0.052	0.224	0.052	0.224
Contrast of the Within indirect effects		Within	0.019	0.010	0.017	0.019	0.033	0.014	-0.019	0.001	-0.019	0.001
Contrast of the Between indirect effects		Between	0.081	0.376	0.089	0.368	0.260	0.324	0.027	0.699	0.027	0.699
Total indirect		Within	0.091	0.000	0.092	0.000	0.159	0.000	0.061	0.000	0.061	0.000
Total indirect		Between	0.190	0.016	0.219	0.011	0.443	0.045	0.131	0.016	0.131	0.016
Variance components (SD)	Trust on edu	Between	0.076	0.000	0.076	0.000	0.138	0.000	0.081	0.000	0.081	0.000
Variance components (SD)	Trust on SES	Between	0.090	0.000	0.090	0.000	0.091	0.000	0.088	0.000	0.088	0.000
Variance components (SD)	Trust on lit.	Between	0.075	0.000	0.075	0.000	0.074	0.000	0.077	0.000	0.077	0.000
Variance components (SD)	Trust	Between	0.076	0.000	0.077	0.000	0.078	0.000	0.075	0.000	0.075	0.000
Variance components (SD)	SES	Between	0.096	0.000	0.095	0.000	0.095	0.000	0.131	0.000	0.131	0.000
Variance components (SD)	Literacy	Between	0.124	0.000	0.124	0.000	0.133	0.000	0.124	0.000	0.124	0.000
Total		Within	0.212	0.000	0.218	0.000	0.415	0.000	0.210	0.000	0.210	0.000