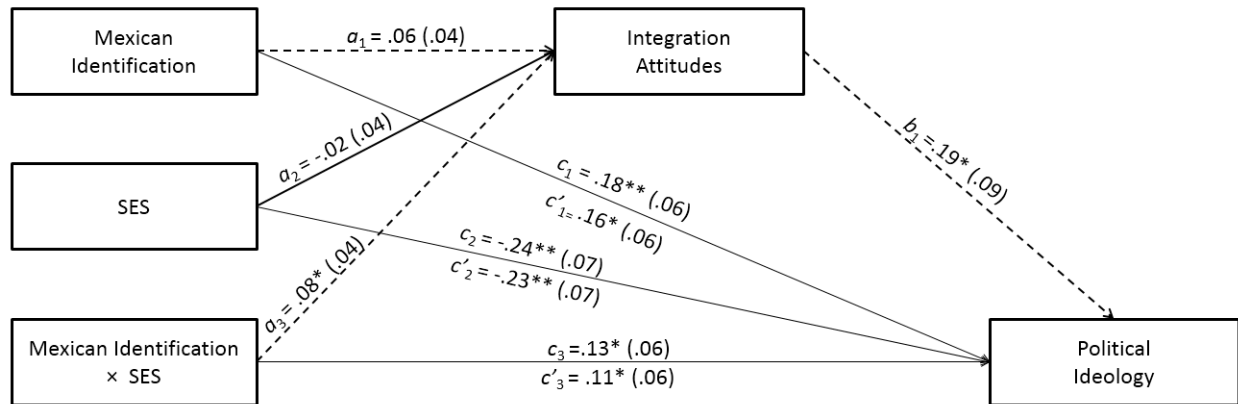**Moderated Mediation Analyses**

Given that integration attitudes mediated and SES moderated the relationship between Mexican identification and political ideology, we also tested whether the moderated mediation was significant. In this model, we test whether integration attitudes differ as a function of one's Mexican identification and participant's SES level (i.e., Mexican ID x SES interaction term), which can then explain differences in political ideology.

Hayes (2013) uses the term *conditional process modeling* to encompass terms such as moderated mediation and mediated moderation (Edwards & Lambert, 2007; Muller, Judd, & Yzerbyt, 2005). Hayes (2013) suggests using PROCESS model 8 for SPSS, which simultaneously tests mediated moderation and a specific type of moderation called "first stage and direct effect moderation" (see Edwards & Lambert, 2007; Preacher et al., 2007).[1] Model 8 allows the direct and indirect effects of an independent variable (X = Mexican identification) on a dependent variable (Y = political ideology) through a mediator (M = integration attitudes) to be moderated (W = SES).

Using PROCESS model 8, we found evidence for a moderation of the indirect effect through integration attitudes (see the dotted lines in Supplemental Figure 1). To compute the conditional indirect effect, Hayes (2013) provides the equation, $(a1 + a3W)b1$, which can be interpreted as the indirect effect of X on Y through M conditional on W. In this model, the point estimates (rounded to two decimals in Figure 2) are: $a1 = .0617$, $a3 = .0807$, and $b1 = .1942$. Therefore, we can compute the conditional indirect effect as $(a1 + a3)(b1)$ or $(.0617 + .0807W)(.1942) = .0277$.

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[1] First stage moderation refers to the moderation of the a-path in a mediation model and is denoted by significant a3-path. Direct effect moderation refers to the moderation of the c-path in a mediation model and is denoted by a significant c'3- path.
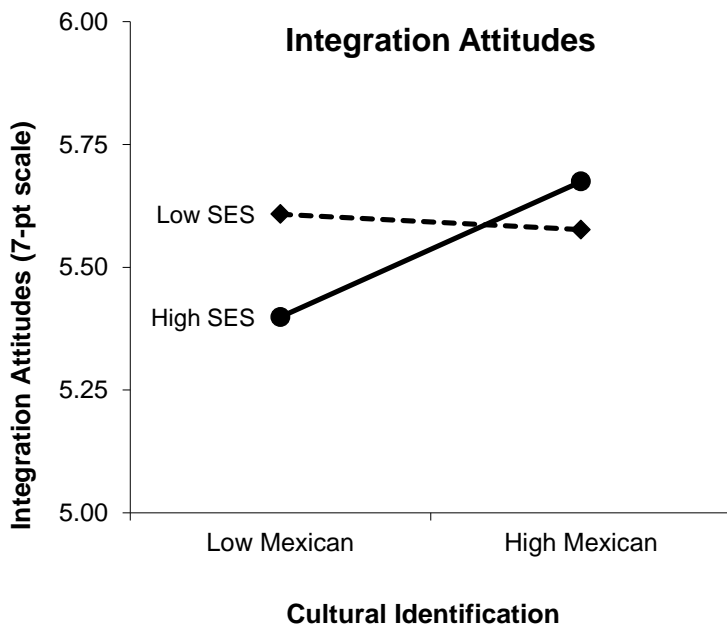
Mexican Identification → Integration Attitudes: $a_1 = .06$ (.04)

$a_2 = -.02$ (.04)

SES

$a_3 = .08*$ (.04)

Mexican Identification × SES

$c_1 = .18**$ (.06)
$c'_1 = .16*$ (.06)

$c_2 = -.24**$ (.07)
$c'_2 = -.23**$ (.07)

$c_3 = .13*$ (.06)
$c'_3 = .11*$ (.06)

$b_1 = .19*$ (.09)

Integration Attitudes

Political Ideology

Supplemental Figure 1. Estimates of the unstandardized regression weights (standard errors in parentheses) in the moderated mediation model with socio-economic status (SES) as moderator and integration attitudes as a mediator. Political ideology is coded where higher numbers indicate more liberal orientation. Coefficients for the *c*-paths reflect the unstandardized regression weights from the simple moderation model. Coefficients for the *c'*-paths reflect unstandardized regression weights from the moderated mediation model. Solid lines refer to direct effects and the dotted lines to indirect effects.
* $p < .05$. ** $p < .01$.

Supplemental Figure 2 depicts the interaction between Mexican identification and SES predicting integration attitudes using simple slopes of SES plotted at 25% (low) and 75% (high) percentiles for individuals with low (-1 *SD*) and high (+1 *SD*) degrees of Mexican identification. As shown in Figure 3, those who were of higher SES and held a weaker Mexican identification also held weaker integration attitudes ($\hat{y} = 5.40$) compared to those of higher SES with stronger Mexican identification ($\hat{y} = 5.67$). Although the interaction between Mexican identification and SES significantly correlated with integration attitudes, the conditional indirect effect (see Supplemental Figure 2) was only significant for those who identified themselves as upper middle-class (75th percentile of SES), point estimate = .2082, CI_{95} = [.0003, .0685]. The confidence intervals for the remaining conditional indirect effects at all other levels of SES crossed zero, suggesting that they were not significant indirect effects. Thus, holding weaker integration attitudes mediated the effect of Mexican identification on political ideology only for

those who identified themselves as belonging to a higher SES (upper middle-class or above), but not for those of lower social classes (middle-class and below). Finally, the conditional direct effect remained significant (path $c'3$ in Figure 2), even after including integration attitudes in the model ($c'3 = 0.1166$, $p = .05$), suggesting that differences in integration attitudes only explained a portion of the total variance.

Supplemental Figure 2. Integration attitudes as a function of strength of Mexican identification and socio-economic status (SES), where low SES is the 25% percentile (lower middle-class) and high SES is the 75% percentile (upper middle-class).

These results suggest that the primary process that links strength of Mexican identity to political ideology depends on the participant's SES. In general, holding a stronger Mexican identity predicts a more liberal political ideology and this is true regardless of one's SES. However, for individuals who hold a weaker Mexican cultural identity, one's SES does matter. Individuals at the highest SES ranks with weak Mexican cultural identities hold weaker integration attitudes, which in turn, correlate with a less liberal political ideology.

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