**Supplement 5. Results of a Multiple Indicators Multiple Causes (MIMIC) approach to assessing measurement non-invariance.**

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| **Model assuming full factorial invariance:**  |
| Overall fit (chi-square, df, p):44.20 (20, 0.0014) | RMSEA (95% CI): 0.011 (0.006 – 0.015) | CFI:0.944 |
| White IrishAfrican CaribbeanIndianPakistaniThought interferenceParanoiaStrange experienceHallucination0.12 n.s.**0.37 \*\*\***0.05 n.s.**0.16\***1.00 ref**0.98 \*\*\*****1.05 \*\*\*****0.94 \*\*\*** |
| **Comments:** The reference group are British Whites. The model assumes full factorial invariance, meaning that: (a) we specified no direct effects of ethnicity on PSQ items, and therefore (b) ethnic differences in the prevalence of self-reported psychotic symptoms are assumed to be caused by group differences in latent means. Contingent on the assumption of full factorial invariance, significant effects of ethnicity on the latent construct suggested that African Caribbean and Pakistani groups had higher latent means than British Whites. However, modification indices suggested that the inclusion of a direct effect of Pakistani ethnicity on the paranoia item would improve the fit of the model to the data. |

**Supplement 5. continued.**

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| **Model assuming partial factorial invariance:**  |
| Overall fit (chi-square, df, p):17.75 (16, 0.3384) | RMSEA (95% CI): 0.003 (0.000 – 0.010) | CFI:0.996 |
| White IrishAfrican CaribbeanIndianPakistaniThought interferenceParanoiaStrange experienceHallucination0.12 n.s.**0.32 \*\*\***0.02 n.s.0.05 n.s.1.00 ref**0.89 \*\*\*****1.08 \*\*\*****0.95 \*\*\***-0.01 n.s.**0.22 \***0.14 n.s.**0.49 \*\*\*** |
| **Comments:** Again, the reference group are British Whites. To be consistent with the approach taken in our main analysis, we have included direct effects of ethnicity on the paranoia item for allgroups, as illustrated by the blue arrows in the figure above. Direct significant effects of African Caribbean and Pakistani ethnicity on the paranoia item suggested these groups were more likely than British Whites to report these symptoms, even when group differences in latent means were taken into account. These results can therefore be interpreted as evidence for measurement non-invariance in the paranoia item, and are consistent with the multiple-group CFA results reported in our main analyses. Furthermore, once direct effects of ethnicity on the tendency to report paranoid symptoms had been taken into account, Pakistani respondents no longer differed from British Whites in terms of latent means, while the latent mean in the African Caribbean group remained elevated. These results are also consistent with those reported for the multiple-group CFA in our main analyses. |