

Supplementary File S2

Correlation Matrix, Willingness-to-Pay Mediation Analysis, and Full ANCOVA Results

Table B1

Correlation Matrix, Means, and Standard Deviations of Key Variables

| Variables | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------------------|---------|---------|---------|-------------------|---------|---------|---------|---------|---------|------|
| 1. Perceived threat | -- | | | | | | | | | |
| 2. Fear | .382** | -- | | | | | | | | |
| 3. Message processing | .382** | .246** | -- | | | | | | | |
| 4. Hope | .160** | .029 | .371** | -- | | | | | | |
| 5. Perceived collective efficacy | .243** | .101* | .291** | .356** | -- | | | | | |
| 6. Pro-policy attitude | .540** | .273** | .529** | .412** | .362** | -- | | | | |
| 7. Willingness-to-pay | .328** | .189** | .219** | .202** | .190** | .419** | -- | | | |
| 8. Perceived message strength | .336** | .180** | .439** | .364** | .330** | .545** | .251** | -- | | |
| 9. Politics | .325** | .104* | .177** | .080 [†] | .095* | .307** | .173** | .156** | -- | |
| 10. Skepticism | -.594** | -.209** | -.258** | -.112* | -.194** | -.443** | -.270** | -.286** | -.274** | -- |
| <i>M</i> | 5.68 | 3.83 | 4.93 | 4.56 | 4.44 | 5.35 | 3.46 | 5.35 | 4.41 | 1.80 |
| <i>SD</i> | 1.00 | 1.51 | 1.08 | 1.44 | 1.10 | 1.20 | 1.60 | 1.09 | 1.42 | 1.04 |

Note. Willingness-to-pay = Average of the open-ended willingness-to-pay and dichotomous-choice willingness-to-pay methods after standardizing both methods to range from 1 to 7 (IBM, 2018). Politics = Political orientation (scaled from 1 = *Very conservative* to 7 = *Very liberal*). Skepticism = Climate change skepticism (items reverse-scored so that higher scores indicate higher skepticism).

[†] $p < .05$, * $p < .01$, ** $p < .001$.

Table B2

Relative Indirect Effects of Framing Conditions with (Standard Errors) and [95% Confidence Intervals] on Willingness-to-Pay

| Mediators | Efficacy statement | Loss vs. gain frames | | Loss vs. non-loss frames | |
|---------------------|--------------------|----------------------|----------------------|--------------------------|---------------------|
| | | Indirect effect | 95% CI | Indirect effect | 95% CI |
| Perceived threat | Present | .13 (.04) | [.06, .22] | .11 (.04) | [.05, .19] |
| | Absent | .08 (.03) | [.03, .15] | .08 (.03) | [.03, .14] |
| Fear | Present | .07 (.04) | [.01, .14] | .08 (.04) | [.01, .17] |
| | Absent | .06 (.03) | [.004, .12] | .07 (.03) | [.01, .14] |
| Message processing | Present | .02 (.02) | [-.02, .06] | .03 (.03) | [-.03, -.09] |
| | Absent | .01 (.01) | [-.01, .04] | .01 (.01) | [-.01, -.03] |
| Hope | Present | -.05 (.02) | [-.10, -.004] | -.01 (.02) | [-.05, .04] |
| | Absent | -.07 (.03) | [-.15, -.02] | -.08 (.03) | [-.16, -.03] |
| Collective efficacy | Present | .01 (.01) | [-.01, .03] | .02 (.01) | [-.01, .05] |
| | Absent | -.03 (.02) | [-.08, .003] | -.03 (.02) | [-.08, .003] |

Note. Indirect effects are unstandardized beta coefficients relative to loss framing. Thus, positive (negative) coefficients indicate that loss framing has stronger (weaker) indirect effects. Standard errors and 95% confidence intervals use percentile bootstrapping with 10,000 samples. Indirect effects are adjusted for political orientation and climate change skepticism covariates. Indirect effects in boldface have confidence intervals excluding zero. The willingness-to-pay dependent variable is an average of the dichotomous-choice willingness-to-pay and open-ended willingness-to-pay methods. To average the two WTP methods, both were standardized to range from 1 to 7 (IBM, 2018).

Tests Results of Between-Subject Main and Interaction Effects of Frame and Efficacy Statement

| | Consequent variable | Type III sum of squares | <i>df</i> | Mean square | <i>F</i> | <i>p</i> |
|--------------------------|-------------------------------|----------------------------|-----------|-------------|----------|----------|
| Main vs. non- | Mediators | | | | | |
| | Perceived threat | 28.359 | 2 | 14.180 | 23.865 | .000 |
| | Fear | 157.664 | 2 | 78.832 | 39.367 | .000 |
| | Message processing | 18.311 | 2 | 9.155 | 8.816 | .000 |
| | Hope | 33.905 | 2 | 16.953 | 8.707 | .000 |
| | Perceived collective efficacy | 2.293 | 2 | 1.147 | 1.001 | .368 |
| | Policy support | | | | | |
| | Pro-policy attitude | 4.933 | 2 | 2.467 | 2.297 | .101 |
| | Dichotomous-choice WTP | 5682.394 | 2 | 2841.197 | .944 | .389 |
| | Open-ended WTP | 29596.942 | 2 | 14798.471 | 1.053 | .349 |
| Statement (s. absent) | Perceived message strength | .689 | 2 | .344 | .331 | .718 |
| | Mediators | | | | | |
| | Perceived threat | .066 | 1 | .066 | .111 | .739 |
| | Fear | 10.455 | 1 | 10.455 | 5.221 | .023 |
| | Message processing | 20.440 | 1 | 20.440 | 19.682 | .000 |
| | Hope | 49.089 | 1 | 49.089 | 25.213 | .000 |
| | Perceived collective efficacy | 6.832 | 1 | 6.832 | 5.962 | .015 |
| | Policy support | | | | | |
| | Pro-policy attitude | 14.731 | 1 | 14.731 | 13.721 | .000 |
| | Dichotomous-choice WTP | 35600.356 | 1 | 35600.356 | 11.834 | .001 |
| Efficacy | Open-ended WTP | 116043.046 | 1 | 116043.046 | 8.259 | .004 |
| | Perceived message strength | 16.794 | 1 | 16.794 | 16.162 | .000 |
| | Mediators | | | | | |
| | Perceived threat | 1.366 | 2 | .683 | 1.149 | .317 |
| | Fear | 1.083 | 2 | .541 | .270 | .763 |
| | Message processing | 7.122 | 2 | 3.561 | 3.429 | .033 |
| | Hope | 12.156 | 2 | 6.078 | 3.122 | .045 |
| | Perceived collective efficacy | 10.354 | 2 | 5.177 | 4.518 | .011 |
| | Policy support | | | | | |
| | | | | | | |