

Supplement S4

Table S12. Factor loadings of social cohesion indicators on first-order and residual latent factors.

first-order latent factor	indicator	factor loading
belonging	belonging family	.40
	belonging friends	.64
	belonging neighbors	.69
	belonging Berlin	.76
	belonging Germany	.68
	belonging Europe	.54
	belonging world	.46
trust	trust family	.28
	trust friends	.50
	trust neighbors	.68
	trust fellow citizens	.77
	trust public media	.25
	trust German police	.26
	trust Berlin senate	.29
	trust German chancellor	.21
	trust German government	.25
	trust German health system	.22
	trust science	.21
social interactions	frequency interaction family	.30
	valence interaction family	.27
	frequency interaction friends	.56
	valence interaction friends	.44
	frequency interaction others	.33
	valence interaction others	.20
social engagement	prosocial frequency self - family	.50
	prosocial frequency family - self	.66
	prosocial frequency self - friends	.43
	prosocial frequency friends - self	.31
	prosocial frequency self - neighbors	.51
	prosocial frequency neighbors - self	.70
	prosocial frequency self - others	.45
	prosocial frequency others - self	.36
family	belonging family	.71
	trust family	.71
	frequency interaction family	.59
	valence interaction family	.70
	prosocial frequency self - family	.59
	prosocial frequency family - self	.54
friends	belonging friends	.55
	trust friends	.59
	frequency interaction friends	.48
	valence interaction friends	.56
	prosocial frequency self - friends	.52

	prosocial frequency friends - self	.44
neighbors	belonging neighbors	.50
	trust neighbors	.52
	prosocial frequency self - neighbors	.70
	prosocial frequency neighbors - self	.67
others	frequency interaction others	.37
	valence interaction others	.30
	prosocial frequency self - others	.61
	prosocial frequency others - self	.65
national & international	belonging Berlin	.35
	belonging Germany	.51
	belonging Europe	.78
	belonging world	.71
	trust fellow citizens	.07
institutions	trust public media	.61
	trust German police	.44
	trust Berlin senate	.65
	trust German chancellor	.85
	trust German government	.88
	trust German health system	.48
	trust science	.47

Note. Factor loadings are standardized for an ease of interpretation.