

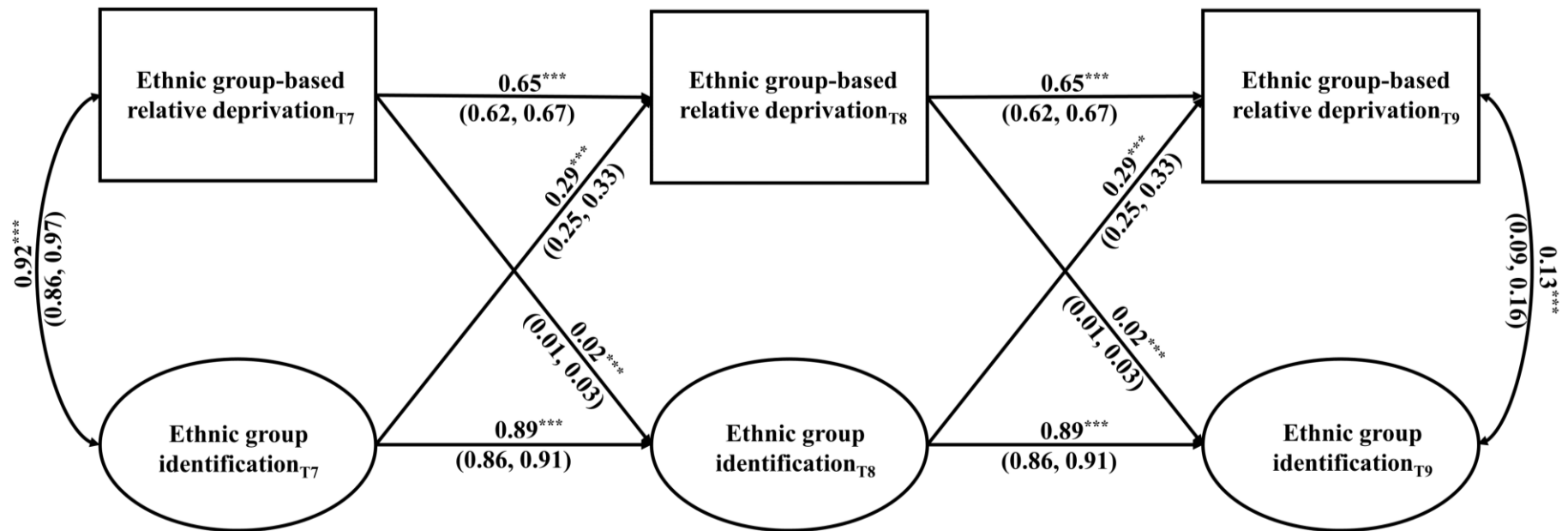
## SUPPLEMENTAL FILE A

Because the use of covariates introduces additional researcher degrees of freedom (see Simmons, Nelson, & Simonsohn, 2011), we re-estimated the model reported in our manuscript without covariates. Specifically, we used our Time 7 measures of ethnic GRD and ethnic group identification to predict the corresponding measures at Time 8. In turn, these Time 8 measures were allowed to predict the corresponding Time 9 measures of ethnic GRD and ethnic group identification. No other variables were included in the model. Consistent with the model reported in our manuscript, we estimated these associations as a stationary process (i.e., the autoregressive and cross-lagged associations from Time 7 to Time 8 were constrained to be equal to the corresponding associations from Time 8 to Time 9). Although this alternative specification to our model yielded results similar to those reported in our manuscript, we provide the details of these analyses here for the purpose of transparency.

As shown in Figure S1, this alternative model fit our data well,  $\chi^2_{(56)} = 772.555$ ,  $p < .001$ ; CFI = .973; RMSEA = .050 [.047, .053]; SRMR = .042. Inspection of the individual pathways indicated that ethnic GRD was relatively stable over time ( $b = 0.65$ , BC 95% CI = 0.62, 0.67,  $p < .001$ ). Nevertheless, after accounting for the stability of ethnic GRD, ethnic group identification had an independent positive cross-lagged effect on ethnic GRD ( $b = 0.29$ , BC 95% CI = 0.25, 0.33,  $p < .001$ ). These results are consistent with Hypothesis 1 and reveal that ethnic group identification at predicted relative increases in ethnic GRD across our three annual assessments.

Our model also allowed us to test the possibility that ethnic GRD predicted changes in ethnic group identification over time. To these ends, our model revealed that ethnic group identification was highly stable across assessment periods ( $b = 0.89$ , BC 95% CI = 0.86, 0.91,  $p < .001$ ). After accounting for the stability of ethnic group identification (and consistent with Hypothesis 2), ethnic GRD had a positive cross-lagged effect on ethnic group identification ( $b$

= 0.02, BC 95% CI = 0.01, 0.03,  $p < .001$ ). Finally, consistent with Hypothesis 3, comparison of the two focal cross-lagged effects revealed that the positive cross-lagged effect of ethnic group identification on ethnic GRD was larger than the corresponding (non-significant) cross-lagged effect of ethnic GRD on ethnic identification ( $b_{\text{difference}} = 0.26$ , BC 95% CI = 0.22, 0.31,  $p < .001$ ). These results replicate the findings reported in our manuscript and suggest that ethnic group identification *precedes* ethnic GRD (rather than vice versa).



*Figure S1.* Stationary cross-lagged panel analysis of the relationships between ethnic group identification and ethnic group-based relative deprivation,  $\chi^2_{(56)} = 772.555$ ,  $p < .001$ ; CFI = .973; RMSEA = .050 [.047, .053]; SRMR = .042. Unstandardized regression coefficients reported with 95% bias-corrected bootstrapped confidence intervals in parentheses. \*\*\*  $p < .001$ .