

Supplementary Table 1a: Reliability, Descriptive and Skew Statistics for Adult Paranormality, Gender Role, Thinking Style Subscales by Sample Type^a

Scale	Subscale	Face-to-Face Only					Online Only				
		Reliability (α)	Descriptives M (SD)	IS (SE)	Skew ^a Z	Reliability (α)	Descriptives M (SD)	IS (SE)	Skew ^a Z		
AEI	experiences	.97	2.84 1.38	.54 .23	2.36	.94	2.23 1.11	1.07 .16	6.58 ***		
	belief	.92	3.63 1.45	.29 .23	1.26	.92	3.13 1.45	.60 .16	3.71 ***		
	abilities	.97	2.50 1.42	.84 .23	3.67 ***	.91	1.79 .96	1.63 .16	10.09 ***		
BSRI	fear	.86	2.89 1.46	.62 .23	2.68 *	.82	2.24 1.28	1.20 .16	7.40 ***		
	masculinity	.85	4.45 .78	.71 .23	3.09 *	.87	4.47 .81	-.34 .16	-2.07		
	femininity	.84	4.86 .72	-.36 .23	-1.59	.84	4.63 .72	-.28 .16	-1.70		
REI	intuitive	.93	3.50 .66	-.05 .23	-.21	.86	3.89 .54	-.23 .16	-1.45		
	rational	.92	3.45 .61	.10 .23	.42	.94	3.24 .75	-.18 .16	-1.09		

^a *Anomalous Experiences Inventory* (AEI); *Ben Sex Role Inventory* (BSRI); *Rational-Experiential Inventory* (REI). Index of Skew (IS) tests with cut-off for excessive skew set at $p = .01$ (Clark-Carter, 2004); significant at the * $p < .05$ ** $p < .01$ and *** $p < .001$ levels (two-tailed; face-to-face $n = 114$; online $n = 229$).

SI.1: Sample Type Differences in Scale Reliabilities. As the above table shows, scale reliabilities varied little across the two sample types. The only sizeable differences were for (a) intuitive thinking preferences where Cronbach alpha was slightly higher for face-to-face relative to online ratings ($\alpha = .93$ versus $\alpha = .86$ respectively) and (b) self-proclaimed anomalous ability where similar differences in alpha were also observed ($\alpha = .97$ versus $\alpha = .91$ respectively). With all internal reliability coefficients easily exceeding $\alpha \geq .70$ and at least “good” (Field, 2013), combining the two data sets was deemed appropriate.

Supplementary Table 1b: Mean Paranormality, Gender Role, Thinking Style and Demographic Ratings across Sample Type^a

Scale	Subscale	Face-to-Face		Online		<i>t</i>	<i>df</i>	<i>p</i>	
		<i>M</i>	(<i>SD</i>)	<i>M</i>	(<i>SD</i>)				
AEI	experiences	2.84	(1 .38)	2.23	(1 .11)	4.10	187.6	<.001	***
	belief	3.63	(1 .45)	3.13	(1 .45)	3.00	341.0	.003	**
	abilities	2.50	(1 .42)	1.79	(.96)	4.89	166.3	<.001	***
	fear	2.89	(1 .46)	2.24	(1 .28)	4.05	201.3	<.001	***
BSRI	masculinity	4.45	(.78)	4.47	(.81)	-.17	341.0	.868	
	femininity	4.86	(.72)	4.63	(.72)	2.68	341.0	.008	**
REI	intuitive	3.45	(.61)	3.24	(.75)	2.75	269.6	.006	**
	rational	3.50	(.66)	3.89	(.54)	-5.36	192.3	<.001	***
Demogs	sex ^b	20.60	--	40.90	--	.014	1.0	.794	
	age	35.29	11.62	42.97	12.03	-5.63	341.0	<.001	***
	ethnicity ^b	26.24	--	59.18	--	.129	1.0	.016	*
	occupation ^b	2.92	--	6.71	--	.020	1.0	.707	
	qualifications	2.95	.97	4.00	1.10	-8.70	341.0	<.001	***

^a *Anomalous Experiences Inventory* (AEI); *Bem Sex Role Inventory* (BSRI); *Rational-Experiential Inventory* (REI); ^b Associations between two dichotomised measures given by *phi* (ϕ) with scores indicating percentage (%) of respondents of female (vs. male) biological sex, Caucasian (vs. non-Caucasian) ethnicity and student (vs. non-student) occupational status in total sample; age in years; significant at the * $p < .05$ ** $p < .01$ *** $p < .001$ levels (two-tailed; *two-tailed*; $n=343$)

S1.2: Sample Type Differences in Mean Paranormality, Gender Role, Thinking Style and Demographic Ratings: As shown above, face-to-face respondents reported lower psychological femininity (but not masculinity), more preference for intuitive thinking, less preference for rational thinking and higher levels of anomalous experience, belief, ability and fear than those recruited via online sampling. Face-to-face respondents were also older, less likely to be Caucasian (versus non-Caucasian) in ethnicity and generally more qualified than their online counterparts (all p 's $< .05$) with, in contrast, no significant differences were for biological sex or student (versus non-student) occupational status. With the large number significant effects (10 of 13 the variables tested) in mind, future analyses will control for sample type.

Supplementary Table 2a: Correlations between Adult Paranormality, Gender Role, Thinking Style and Demographic Measures (No Covariates Controlled For)^a

Scale	Subscale	anomalous experiences	anomalous belief	anomalous ability	anomalous fear	masculinity	femininity	intuitive thinking	rational thinking	biological sex	age	ethnicity	occup
AEI	experiences	.87 ***											
	belief	.92 ***	.80 ***										
	ability	.20 ***	.30 ***	.16 **									
BSRI	fear	.04	.03	.01	-.16 **								
	masculinity	.36 ***	.41 ***	.32 ***	.26 ***	-.08							
	femininity	.51 ***	.59 ***	.43 ***	.15 **	.11 *	.33 ***						
REI	intuitive	-.17 **	-.11 *	-.19 ***	-.24 ***	.24 ***	-.09	-.10 <i>a</i>					
	rational	.13 *	.17 **	.09	.14 *	.22 ***	.18 **	-.05	.21 ***	-.16 **			
	sex ^b	-.07	-.08	-.06	-.18 **	.02	-.05	.16 **	.03	.10			
Demogs	age	-.11 *	-.03	-.17 **	-.12 *	.02	.15 **	.03	.16 **	.10			
	ethnicity ^b	-.08	-.08	-.09	.04	-.05	.03	-.04	.02	.10	-.27 ***	.11 *	
	occupation ^b	-.31 ***	-.25 ***	-.30 ***	-.17 **	.02	-.16 **	-.13 *	.28 ***	.06	.17 **	.10 <i>a</i>	.01

^aCorrelations given by *r* coefficient ^bCorrelations for two dichotomised measures given by *phi* (ϕ) with higher scores indicating female (vs. male) biological sex, Caucasian (vs. non-Caucasian) ethnicity and student (vs. non-student) occupational status; all significant at the * $p < .05$ ** $p < .01$ *** $p < .001$ levels; *a*=approaches significance (two-tailed; all *df*'s=335 to 343)

S2.1: Correlations with No Covariates Controlled For: Analysis face-to-face verses online sample types not controlled for generated correlations that, for the most part, were consistent with partial correlations reported in Table 4 of the main document. Of the few changes observed most reflected newly significant relationships involving one or more demographic measures. Specifically, older respondents were now less feminine ($r = -.11$; $p = .048$; *two-tailed*; $n = 343$) but more qualified ($r = .17$; $p = .001$; *two-tailed*; $n = 343$) than younger respondents. In addition, individuals with Caucasian ethnicity now reported fewer anomalous experiences ($r = -.11$; $p = .044$; *two-tailed*; $n = 343$), less anomalous fear ($r = -.12$; $p = .033$; *two-tailed*; $n = 343$) and were more likely to be students ($\phi = .11$; $p = .048$; *two-tailed*; $n = 343$) than their non-Caucasian counterparts. In addition to now being older, more qualified individuals also reported less femininity ($r = -.16$; $p = .002$; *two-tailed*; $n = 343$), a lower preference for intuitive thinking ($r = -.13$; $p = .017$; *two-tailed*; $n = 343$) and less anomalous fear ($r = .17$; $p = .001$; *two-tailed*; $n = 343$) than those with fewer qualifications. Individuals with a stronger preference for rational thinking now reported less anomalous belief ($r = -.11$; $p = .045$; *two-tailed*; $n = 343$). Finally, respondents reporting more anomalous ability also

reported more anomalous fear ($r=.16$; $p=.003$; *two-tailed*; $n=343$). In sum, controlling (verses not controlling) for sample type mainly impacted on the demographic composition of face-to-face verses online groups. That said, it is worth highlighting that the non-significant relationship between rational thinking and anomalous belief ($p=.252$) now fell just below the significance threshold ($p=.045$). The implication here is that face-to-face sampling may have suppressed the reporting of paranormal beliefs amongst respondents who preferred to think less rationally, something future researchers should be mindful of. Because partial correlations represent a “purer” set of variable relationships, only analyses controlling for sample type - and in the case of subsequent path analysis other significant covariates (cf. Table 4) - are discussed further.

Supplementary Table 2b: Partial Correlations between Adult Paranormality, Gender Role, Thinking Style and Demographic Measures (Controlling for Sample Type & Both Gender Roles)^a

Scale	Subscale	anomalous experiences	anomalous belief	anomalous ability	anomalous fear	masculinity	femininity	intuitive thinking	rational thinking	biological sex	age	ethnicity	occup
AEI	experiences	.85 ***											
	belief	.90 ***	.78 ***										
	ability	.09	.21 ***	.03									
BSRI	fear	---	---	---									
	masculinity	---	---	---	---								
	femininity	---	---	---	---	---							
REI	intuitive	.43 ***	.51 ***	.36 ***	.06	---	---	-.09	-.04				
	rational	-.12 *	-.07	-.12 *	-.14 *	---	---	.14 *	-.04				
Demogs	sex ^b	.07	.10 <i>a</i>	.04	.09	---	---	.02	.13 *	-.16 **			
	age	.03	.00	.05	-.10 <i>a</i>	---	---	.05	.12 *	.06	.08		
	ethnicity ^b	-.05	.03	-.11 <i>a</i>	-.04	---	---	-.05	.03	.09	-.29 ***	.10	
	occupation ^b	-.09	-.10 <i>a</i>	-.10	.04	---	---	-.05	.03	.09	-.29 ***	.10	
	qualifications	-.22 ***	-.18 **	-.18 **	-.06	---	---	-.05	.17 **	.09	.05	.02	.01

^a Partial correlations given by r_{xyz} coefficient ^b Correlations for two dichotomised measures given by ϕ_{ii} (ϕ) with higher scores indicating female (vs. male) biological sex, Caucasian (vs. non-Caucasian) ethnicity and student (vs. non-student) occupational status; all significant at the * $p < .05$ ** $p < .01$ *** $p < .001$ levels; *a*=approaches significance (two-tailed; all df $s = 330$)

S2.2: Correlations with Sample Type and Both Gender Roles Controlled For: As Table 4 in the main text shows, when sample type alone was partialled out biological sex (male versus female) correlated positively with intuitive - but not rational - thinking and was (marginally) correlated with anomalous experiences, belief, ability ($p = .076$) and fear. When sample type and *both* gender roles were partialled out, the relationship between biological sex and intuitive thinking diminished in strength but remained significant ($r_{xyz} = .14$; $p = .004$; *two-tailed*; $n = 330$) with that between biological sex and rational thinking remaining weak and non-significant ($r_{xy.z} = -.04$; $p = .449$; *ns*; *two-tailed*; $n = 330$). Similarly, the relationship biological sex had with the four facets of adult paranormality – namely. anomalous experiences ($r_{xyz} = .07$; $p = .187$; *ns*; *two-tailed*; $n = 330$), anomalous belief ($r_{xy.z} = .10$; $p = .060$; *ns*; *two-tailed*; $n = 330$), anomalous ability ($r_{xyz} = .07$; $p = .516$; *ns*; *two-tailed*; $n = 330$) and anomalous fear ($r_{xy.z} = .07$; $p = .087$; *ns*; *two-tailed*; $n = 330$) - all diminished to either a marginally significant or non-significant level. Thus, net gender role orientation, being of female sex had little impact on adult paranormality, relating only to a higher preference for intuitive thinking.

Supplementary Table 2c: Partial Correlations between Adult Paranormality, Gender Role, Thinking Style and Demographic Measures (Controlling for Sample Type & Feminine Gender Role Only)^a

Scale	Subscale	anomalous experiences	anomalous belief	anomalous ability	anomalous fear	masculinity	femininity	intuitive thinking	rational thinking	biological sex	age	ethnicity	occup
AEI	experiences	.85 ***											
	belief	.90 ***	.78 ***										
	ability	.07	.20 ***	.03									
BSRI	fear	.08	.07	.03	-.15 **								
	masculinity	---	---	---	---	---	---						
	femininity	.44 ***	.51 ***	.36 ***	.04	1.5 **	---	-.09					
REI	intuitive	-.10 ^a	-.05	-.11 [*]	-.17 **	.24 ***	---	.20 ***	-.05				
	rational	.07	.10 ^a	.03	.10	-.04	---	.00	.14 [*]	-.16 **			
	sex ^b	.03	.00	.05	-.10 ^a	.02	---	.00	.11 [*]	.06	.08		
Demogs	age	-.05	.03	-.11 ^a	-.04	-.01	---	.00	.01	.09	-.29 ***	.10	
	ethnicity ^b	-.09	-.10 ^a	-.10	.04	-.05	---	-.04	.01	.09	-.29 ***	.10	
	occupation ^b	-.22 ***	-.18 **	-.18 **	-.06	.00	---	-.09	.17 **	.09	.05	.02	.01

^a Partial correlations given by $r_{xy.z}$ coefficient ^b Correlations for two dichotomised measures given by ϕ (ϕ) with higher scores indicating female (vs. male) biological sex, Caucasian (vs. non-Caucasian) ethnicity and student (vs. non-student) occupational status; all significant at the * $p < .05$ ** $p < .01$ *** $p < .001$ levels; ^a approaches significance (two-tailed; all $df = 331$)

S2.3: Correlations with Sample Type and Just Feminine Gender Role Controlled For: As Supplementary Table 4c shows, when sample type and feminine (but not masculine) gender role were partialled out, the relationship between biological sex and intuitive thinking remained significant but diminished in strength ($r_{xy.z} = .13$; $p = .020$; *two-tailed*; $n = 331$) relative to data originally reported in Table 4, with the relationship between biological sex and rational thinking remaining weak and non-significant ($r_{xy.z} = -.05$; $p = .358$; *ns*; *two-tailed*; $n = 331$). Similarly, the relationship biological sex had with the four paranormality facets - anomalous experiences ($r_{xy.z} = .07$; $p = .208$; *ns*; *two-tailed*; $n = 331$), anomalous ($r_{xy.z} = .10$; $p = .068$; *ns*; *two-tailed*; $n = 331$), anomalous ability ($r_{xy.z} = .03$; $p = .532$; *ns*; *two-tailed*; $n = 330$) and anomalous fear ($r_{xy.z} = .10$; $p = .071$; *ns*; *two-tailed*; $n = 331$) - also declined, again falling to either a marginally or non-significant level. In sum, controlling for sample type and just femininity had virtually identical impact to controlling for sample type and both gender role orientations (cf. Supplementary Table 4b).

Supplementary Table 2d: Partial Correlations between Adult Paranormality, Gender Role, Thinking Style and Demographic Measures (Controlling for Sample Type plus Masculine Gender Role Only)^a

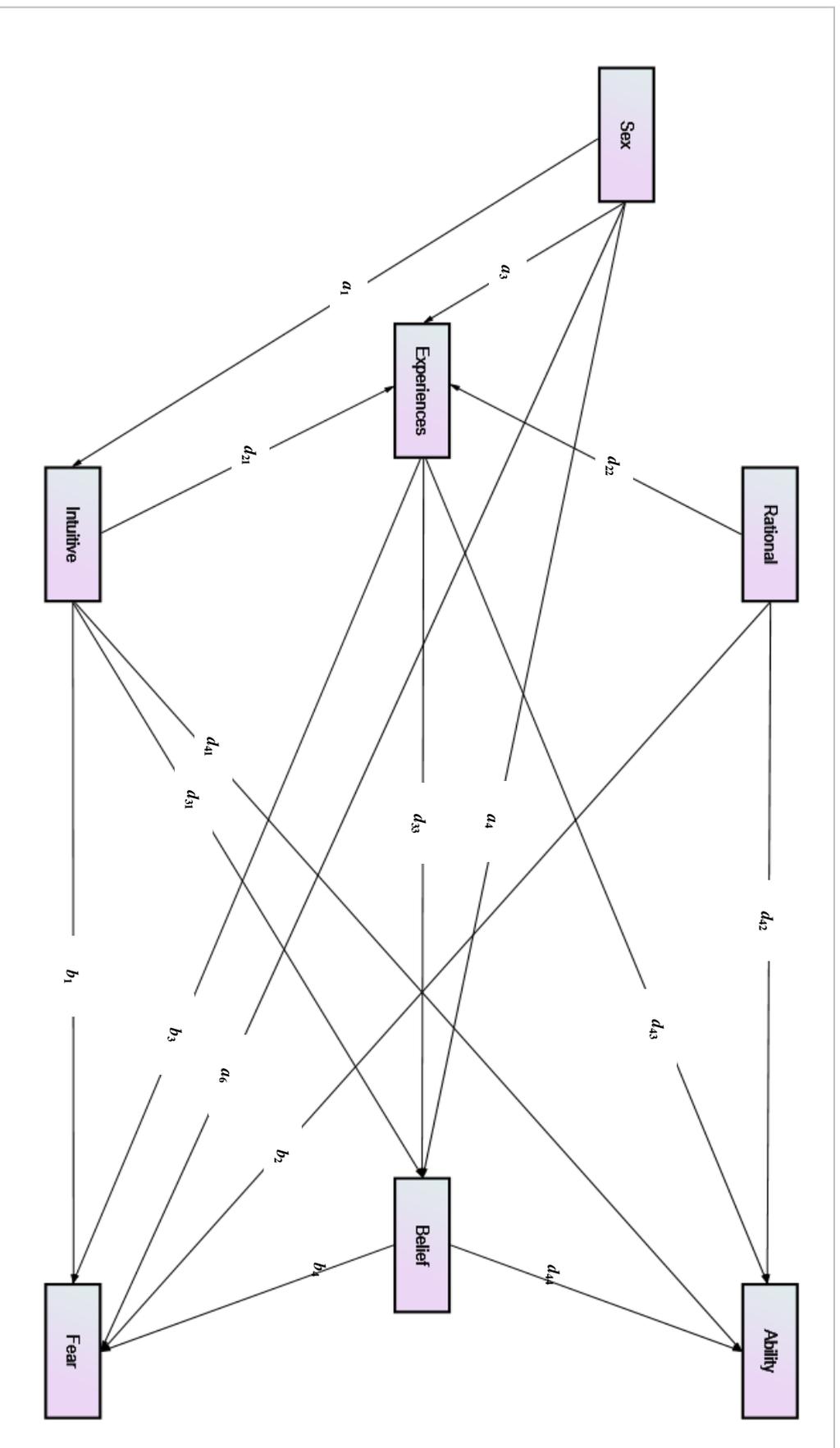
Scale	Subscale	anomalous experiences	anomalous belief	anomalous ability	anomalous fear	masculinity	femininity	intuitive thinking	rational thinking	biological sex	age	ethnicity	occup
AEI	experiences	.87 ***											
	belief	.91 ***	.80 ***										
	ability	.16 **	.28 ***	.10									
BSRI	fear	---	---	---	---								
	masculinity	.34 ***	.40 ***	.29 ***	.22 ***	---							
	femininity	.49 ***	.57 ***	.42 ***	.13 *	---	.32 ***	-.09					
REI	intuitive	-.12 *	-.07 *	-.12 *	-.14 *	---	-.02	.20 ***					
	rational	.14 *	.18 **	.10	.14 *	---	.22 ***	.00	-.05				
	sex ^b	.00	-.03	.03	-.11 *	---	-.07	.00	.14 *	-.17 **			
Demogs	age	-.09	-.03	-.14 *	-.07	---	-.14 *	-.04	.12 *	.02	.09	.09	
	ethnicity ^b	-.08	-.08	-.14 *	.04	---	.03	-.09	.03	.09	***	.09	
	occupation ^b	-.24 ***	-.21 ***	-.20 ***	-.08	---	-.11	-.09	.18 **	.06	.05	.03	.00

^a Partial correlations given by $r_{xy.z}$ coefficient ^b Correlations for two dichotomised measures given by ϕ (ϕ) with higher scores indicating female (vs. male) biological sex, Caucasian (vs. non-Caucasian) ethnicity and student (vs. non-student) occupational status; all significant at the * $p < .05$ ** $p < .01$ *** $p < .001$ levels; α =approaches significance (two-tailed; all $df = 331$)

S2.4: Correlations with Sample Type and Just Masculine Gender Role Controlled For: Finally, Supplementary Table 4d (above) shows that when sample type and masculinity (but not femininity) were partialled out, the relationship biological sex had with intuitive thinking ($r_{xy.z} = .20$; $p < .001$; *two-tailed*; $n = 331$), rational thinking ($r_{xy.z} = .14$; $p = .010$; *ns*; *two-tailed*; $n = 331$), anomalous experiences ($r_{xy.z} = .14$; $p = .010$; *ns*; *two-tailed*; $n = 331$), anomalous belief ($r_{xy.z} = .18$; $p = .001$; *ns*; *two-tailed*; $n = 331$), anomalous ability ($r_{xy.z} = .10$; $p = .075$; *ns*; *two-tailed*; $n = 330$) and anomalous fear ($r_{xy.z} = .14$; $p = .012$; *ns*; *two-tailed*; $n = 331$) were all virtually unchanged from when both gender roles were also controlled for; the only noteworthy difference being that sex and intuitive thinking had a slightly stronger association. In short, controlling for sample type and just masculinity had virtually identical impact to controlling for sample type and both gender role orientations (cf. Supplementary Table 4b).

Follow-Up Path Analysis: Comparing Models with Gender Role versus Biological Sex as the Primary Predictor

S3.1: The Global Model: As previously noted a follow-up path analysis was conducted testing extent to which biological sex (male versus female) predicts the four facets of adult paranormality once gender role orientations (masculinity *and* femininity) plus the same sample type and demographic covariates (age, ethnicity and general qualification level) are all controlled for. The hypothesized model from this follow-up path analysis is presented in Supplementary Figure 1. Full path data from the *PROCESS* macro (Hayes, 2012-2016) is given in Supplementary Tables 3, 4 and 5 with the observed model illustrated in Supplementary Figure 2. Because the initial (main) and follow-up models contained the exact same variables as predictors/mediators or covariates, it was no surprise that the two observed models were identical in their overall ability to predict the final outcome measure anomalous fear, $F(12,322)=8.38$; $p<.001$; $R^2=.49$; *adj R^2*=.24. Relevant discussion of *Total*, *Direct*, *Net* and *Indirect* effects within the follow-up model is provided immediately under each table.



Supplementary Figure 1: Follow-Up Path Analysis: Direct and Indirect Predictors of Anomalous Fear (Hypothesized Paths)¹

¹ Biological sex (male versus female) replaces gender role orientation (masculine and feminine) as “primary” predictor; anomalous fear serves as final outcome measure for computational purposes; predictor-to-mediator (a) paths, mediator-to-outcome (b) paths and mediator-to-mediator (d) paths displayed (cf. Hayes, 2013) with numerical subscripts from Figure 1 retained; correlates - now including both masculine and feminine gender roles - not illustrated for reasons of visual clarity.

Supplementary Table 3: Follow-Up Multiple Mediator Model: Total and Direct Effects of Predictor and Moderator(s) on Anomalous Fear^a

Pred (IV)	Med (M _n)	Total Effect					Direct Effect 1					Direct Effect 2								
		Beta	p	U _{pr}	L _{wr}	Sig.	ES	Beta	p	U _{pr}	L _{wr}	Sig.	ES	Beta	p	U _{pr}	L _{wr}	Sig.	ES	
sex	--	.22	.138	-.07	.52	no	.05	.19	.011	*	.04	.34	yes	.04	.10	.395	-.13	.34	no	.01
	intuit	--	--	--	--	--	--	--	--	--	--	--	--	.72	<.001	***	.55	.90	yes	.53
	expers	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--
	belief	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--
	ability	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--
sex	--	.22	.157	-.08	.51	no	.05	-.04	.549	-.17	.09	no	.00	.10	.395	-.13	.34	no	.01	
	rational	--	--	--	--	--	--	--	--	--	--	--	--	-.10	.303	-.30	.09	no	.01	
	expers	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--
	belief	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--
	ability	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--

Model: $F(12,322)=8.38; p<.001; R^2=.49; adj R^2=.24$

^a Anomalous fear represents the “final” outcome measure. IV = biological sex (male versus female); M₁=thinking style (intuitive or rational); M₂=anomalous experiences; M₃=anomalous beliefs; M₄=anomalous ability; DV=anomalous ability; *data* indicates observed *beta* weights with lower and upper 95% confidence interval (*CI*₉₅ bounds; *boot* indicates bootstrapped *beta* weight estimates; *bias* equals *boot* minus *data*; all analyses control for respondents’ gender role orientation (masculinity and femininity), age, Caucasian (vs. non-Caucasian) ethnicity, general qualifications and sample type (face-to-face vs. online); figures to 2 decimal places; significant at the * $p<.05$; ** $p<.01$ and *** $p<.001$ levels; \approx approaches significance (two-tailed); $r=335$); effects are significant if upper and lower *CI*₉₅ bounds exclude zero; effect size (*ES*) given by squared semi-partial correlations ($r^2_{XX.M}$); grey text indicates path was omitted from hypothesised model.

S3.2: Total Effects: Predictor-to-Criteria Relationships (c paths): In Supplementary Table 3 total effects data show that all direct indirect pathways from biological sex to anomalous fear when combined had no significant impact on the latter outcome measure. These data are re-presented in Supplementary Table 4.

S3.4: Direct Effects: Predictor-to-Mediator Relationships (a paths): The column headed “Direct Effects 1” in Supplementary Table 3 shows biological sex is a positive predictor of intuitive - but not rational - thinking preference; a switch from male to female sex is associated with a .19 unit increase in intuitive thinking but has no direct impact on rational thinking. Comparable data in the Direct Effect 2, 3, 4 and 5 columns show biological sex also has no direct impact on any of the three “intermediate” facets of adult paranormality (anomalous experiences, belief or ability).

Supplementary Table 3: Follow-Up Multiple Mediator Model: Total and Direct Effects of Predictor and Moderator(s) on Anomalous Fear (continued)^a

Pred (IV)	Med (M ₃)	Direct Effect 3 IV and Mediator(s) on Belief (d paths)					Direct Effect 4 IV and Mediator(s) on Ability (d paths)					Direct Effect 5 IV and Mediator(s) on Fear (b paths)							
		Beta	p	Upr	Lwr	Sig.	ES	Beta	p	Upr	Lwr	Sig.	ES	Beta	p	Upr	Lwr	Sig.	ES
sex	--	.05	.527	-.10	.20	no	.00	-.05	.354	-.16	.06	no	.00	.16	.286	-.13	.44	no	.02
	intuit	.34	<.001	***	.21	.46	yes	.11	-.06	.165	-.15	.03	no	.00	-.16	.194	-.39	.08	no
	expers	.91	<.001	***	.84	.98	yes	.83	.82	<.001	***	.74	.91	.68	-.14	.405	-.47	.19	no
	belief	--	--	--	--	--	--	.05	.162	-.02	.13	no	.00	.55	<.001	***	.35	.76	yes
	ability	--	--	--	--	--	--	--	--	--	--	--	--	-.35	.017	*	-.64	-.06	yes
sex	--	.05	.527	-.11	.20	no	.00	-.05	.354	-.16	.06	no	.00	.16	.286	-.13	.44	no	.02
	raton	.10	.134	-.03	.23	no	.01	-.03	.564	-.12	.06	no	.00	-.31	.012	*	-.55	-.07	yes
	expers	.91	<.001	***	.84	.98	yes	.83	.82	<.001	***	.74	.91	.68	-.14	.405	-.47	.19	no
	belief	--	--	--	--	--	--	.05	.162	-.02	.13	no	.00	.55	<.001	***	.35	.76	yes
	ability	--	--	--	--	--	--	--	--	--	--	--	--	-.35	.017	*	-.64	-.06	yes

Model: $F(12,322)=8.38; p<.001; R^2=.49; adj R^2=.24$

^a Anomalous fear represents the “final” outcome measure. IV = biological sex (male versus female); M₁=thinking style (intuitive or rational); M₂=anomalous experiences; M₃=anomalous beliefs; M₄=anomalous ability; DV=anomalous ability; data indicates observed beta weights with lower and upper 95% confidence interval (CI₉₅) bounds; boot indicates bootstrapped beta weight estimates; bias equals boot minus data; all analyses control for respondents’ gender role orientation (masculinity and femininity), age, Caucasian (vs. non-Caucasian) ethnicity, general qualifications and sample type (face-to-face vs. online); figures to 2 decimal places; significant at the * $p<.05$; ** $p<.01$ and *** $p<.001$ levels; α =approaches significance (two-tailed; $n=335$); effects are significant if upper and lower CI₉₅ bounds exclude zero; effect size (ES) given by squared semi-partial correlations ($r^2_{xv.m}$); grey text indicates path was omitted from hypothesised model.

S3.5: Direct Effects: Mediator-to-Mediator Relationships (d paths): Comparable data in the Direct Effect 2, 3, 4 and 5 columns show biological sex has no direct impact on any of the three “intermediate” facets of adult paranormality - anomalous experiences, belief and ability - either.

S3.5: Direct Effects: Mediator-to-Criteria Relationships (b paths): As the same Direct Effect 5 column shows, the direct effect of the two thinking styles (intuitive and rational) and three intermediate paranormality facets (anomalous experiences, belief and ability) on the “final” outcome measure (anomalous fear) are identical to those reported in Table 3 for the main path analysis.

S3.6: Direct Effects: Predictor-to-Criteria Relationships (a paths): Again as the Direct Effect 5 column shows, biological sex has no direct impact on the “final” outcome measure anomalous fear.

Supplementary Table 4: Multiple Mediator Model: Total, Total Indirect and Net Direct Effects on Anomalous Fear (Follow-Up Study)^a

Pred (IV)	Med (M ₁)	Total Effect					Total Indirect Effect					Net Direct Effect									
		IV on Fear (c' paths)		IV x Mediator(s) on Fear (Σ[ab and abd] paths)			Data		Bias			Sig ²		Beta		Unique IV on Fear (c' paths)					
		Beta	p	Upr	Lwr	Sig.	ES		Boot	Bias	Lwr	Upr	Sig ²	ES		Beta	p	Upr	Lwr	Sig.	ES
sex	--	.22	.138	-.07	.52	no	.05	.02	.02	-.01	-.01	.06	no	.00		.16	.286	-.13	.44	no	.02
	intuit	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--
	expers	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--
	belief	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--
	ability	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--
sex	--	.22	.157	-.08	.51	no	.05	.02	.02	.00	-.01	.06	no	.00		.16	.286	-.13	.44	no	.02
	rattion	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--
	expers	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--
	belief	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--
	ability	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--

Model: $F(12, 322)=8.38; p<.001; R^2=.49; adj R^2=.24$

^a Anomalous fear represents the "final" outcome measure. IV = biological sex (male versus female); M₁=thinking style (intuitive or rational); M₂=anomalous experiences; M₃=anomalous beliefs; M₄=anomalous ability; DV=anomalous ability; *data* indicates observed *beta* weights with lower and upper 95% confidence interval (*CI*₉₅) bounds; *boot* indicates bootstrapped *beta* weight estimates; *bias* equals *boot* minus *data*: all analyses control for respondents' gender role orientation (masculinity and femininity), age, Caucasian (vs. non-Caucasian) ethnicity, general qualifications and sample type (face-to-face vs. online); figures to 2 decimal places; significant at the * $p<.05$; ** $p<.01$ and *** $p<.001$ levels; a =approaches significance (two-tailed; $r=335$); effects are significant if upper and lower *CI*₉₅ bounds exclude zero; effect size (*ES*) given by squared semi-partial correlations (r^2_{xxM}); grey text indicates path was omitted from hypothesised model.

S3.7. Total Indirect Effects: Mediating Pathways (Σ[ab and abd] paths): As Supplementary Table 4 also highlights, the total indirect effect of biological sex on anomalous fear via all potential mediating pathways (depicted in Supplementary Figure 2) was not statistically significant

Supplementary Table 5: Multiple Mediator Model: Indirect Effects (*ab* paths) on Anomalous Fear (Follow-Up Study)^a

Path No.	Pred (IV)	Mediator(s) (M ₁ →M ₂ →M ₃ →M ₄)	Outcome (DV)	Data			CI ₉₅			ES
				<i>Data</i>	<i>Boot</i>	<i>Bias</i>	<i>Lwr</i>	<i>Upr</i>	Sig.	
01.	sex →	intuitive →	fear	-.01	.01	.02	-.04	.00	no	-.61
02.	sex →	intuitive → experiences →	fear	-.01	.01	.02	-.03	.01	no	-.27
03.	sex →	intuitive → belief →	fear	.01	.01	-.01	.00	.03	yes	.59
04.	sex →	intuitive → ability →	fear	.00	.00	.00	.00	.01	no	.46
05.	sex →	intuitive → experiences → belief →	fear	.03	.01	-.01	.01	.06	yes	.49
06.	sex →	intuitive → experiences → ability →	fear	-.02	.01	.02	-.04	.00	yes	.16
07.	sex →	intuitive → belief → ability →	fear	.00	.00	.00	.00	.00	no	.05
08.	sex →	intuitive → experiences → belief → ability →	fear	.00	.00	.00	.00	.00	no	.13
09.	sex →	experiences →	fear	-.01	.01	.02	-.05	.01	no	.02
10.	sex →	experiences → belief →	fear	.02	.02	.00	-.03	.07	no	.25
11.	sex →	experiences → ability →	fear	-.01	.02	.03	-.05	.01	no	.08
12.	sex →	experiences → belief → ability →	fear	.00	.00	.00	-.01	.00	no	.10
13.	sex →	belief →	fear	.01	.02	.01	-.02	.04	no	.08
14.	sex →	belief → ability →	fear	.00	.00	.00	.00	.00	no	.03
15.	sex →	ability →	fear	.01	.01	.00	-.01	.03	no	.03
01.	sex →	rational →	fear	.00	.01	.00	-.01	.03	no	.02
02.	sex →	rational → experiences →	fear	.00	.00	.00	-.01	.00	no	.00
03.	sex →	rational → belief →	fear	.00	.00	.00	-.01	.00	no	.00
04.	sex →	rational → ability →	fear	.00	.00	.00	.00	.00	no	.00
05.	sex →	rational → experiences → belief →	fear	.00	.00	.00	.00	.01	no	.00
06.	sex →	rational → experiences → ability →	fear	.00	.00	.00	-.07	.00	no	.00
07.	sex →	rational → belief → ability →	fear	.00	.00	.00	.00	.00	yes	.00
08.	sex →	rational → experiences → belief → ability →	fear	.00	.00	.00	.00	.00	no	.00
09.	sex →	experiences →	fear	-.01	.01	.02	-.05	.01	no	.02
10.	sex →	experiences → belief →	fear	.02	.02	.00	-.03	.06	no	.25
11.	sex →	experiences → ability →	fear	-.01	.02	.03	-.05	.01	no	.08
12.	sex →	experiences → belief → ability →	fear	.00	.00	.00	-.01	.00	no	.00
13.	sex →	belief →	fear	.01	.02	.01	-.02	.04	no	.00
14.	sex →	belief → ability →	fear	.00	.00	.00	.00	.00	no	.00
15.	sex →	ability →	fear	.01	.01	.00	-.01	.03	no	.03

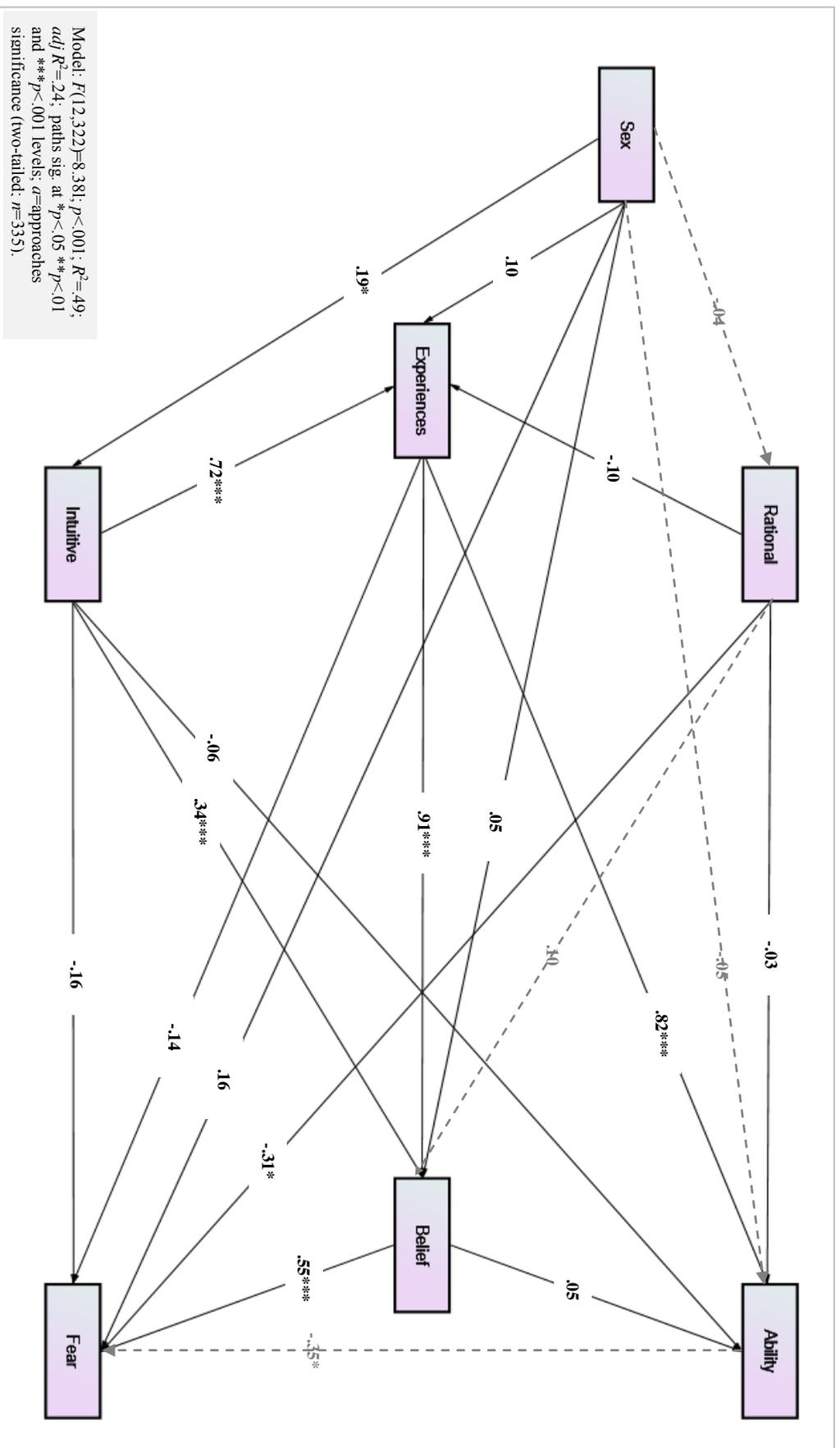
^a Anomalous ability represents the “final” outcome (DV) measure; IV = biological sex (male versus female); M₁=thinking style (intuitive or rational); M₂=anomalous experiences; M₃=anomalous beliefs; M₄=anomalous ability; *data* indicates observed *beta* weights with lower and upper 95% confidence interval (*ci*₉₅) bounds; *boot* indicates bootstrapped *beta* weight estimates; *bias* equals *boot* minus *data*; indirect effects completely standardised (cf. Hayes, 2013); all analyses control for respondents’ gender role orientation (masculine and feminine), age, Caucasian (vs. non-Caucasian) ethnicity, general qualifications and sample type (face-to-face vs. online); figures to 2 decimal places; significant at the **p*<.05; ***p*<.01 and ****p*<.001 levels; *a*=approaches significance (two-tailed; *n*=335); effects are significant if upper and lower *CI*₉₅ bounds exclude zero; effect size (*ES*) given by squared semi-partial correlations (*r*²_{xy.m}); grey text indicates path was omitted from hypothesised model depicted in Figure 1

S3.7. Individual Indirect Effects: Mediating Pathways (ab and adb paths): As Supplementary Table 5 above illustrates, only four indirect (mediating) pathways from biological sex to anomalous fear were significant in their own right. Of these, two predicted more and two predicted less anomalous fear. Specifically, switching from male to female sex is associated with a .01 unit increase in anomalous fear via (a) more intuitive thinking and then more anomalous belief as well as a .03 unit increase in anomalous fear via (b) more intuitive thinking then more anomalous experiences then a more anomalous belief. Both of these pathways represent large effects sizes (*ES*’s of .59 and .49 respectively). Switching from male to female sex is also associated with a .02 unit *decrease* in anomalous fear via (c) more intuitive thinking then more anomalous experiences then more anomalous ability plus a .01 unit *decrease* in anomalous fear via (d) less rational thinking, then more anomalous belief then more anomalous ability (the latter *not* being hypothesized because of non-significant partial correlation in Table 4 of the main text). Effects sizes for these latter two pathways are small-to-medium and very small (*ES*’s of .16 and <.01)

respectively. However, total effects data for these routes non-significant (cf. Supplementary Tables 3 and 4) these data should be treated with, at best, some degree of caution.

S3.8. Net Direct Effects (c' paths): Returning to Supplementary Table 4, observed data suggests that with all indirect (mediation) effects accounted for, biological sex had no significant net direct effect on anomalous fear. Given that total effects data was also non-significant, this result is unsurprising.

S3.9. Summary: Overall, the follow-up model in which biological sex replaces gender role orientation as the primary predictor of anomalous fear was just as potent in predicting this criterion as was the original model. This is unsurprisingly given that the exact same variables were entered in one form or another (i.e. as predictors, mediators or covariates). Of the individual predictors/mediators, the only significant association biological sex has is with intuitive thinking. Thus, even with gender role orientation and other demographic covariates controlled for, women are still more inclined to adopt a predominantly intuitive (System 1) style of thinking than are men. In contrast, women were no less (or more) inclined towards rational (System 2) thinking than their male counterparts. The former relationship is consistent with trends reported elsewhere (Norris & Epstein, 2012; Sladek et al., 2010). A possible explanation is offered in Section 4.2.7 of the main text.



Supplementary Figure 2: Follow-Up Path Analysis: Direct and Indirect Predictors of Anomalous Fear (Hypothesized Paths)²

² Correlates not illustrated for reasons of visual clarity; dashed (--) pathways not hypothesized.

Supplementary Table 6: Summary of Hypothesis with Outcomes (Main Path Analysis)

Hypothesis and Sub-Hypothesis	Level of Support
<i>With respondents' biological sex and relevant demographic covariates controlled for ...</i>	
H01: The four facets of adult paranormality will be positively inter-related.	partial
H02: Individuals with a more feminine gender role orientation will score higher on all facets of adult paranormality than individuals with a less feminine gender role orientation.	partial
H03: Individuals with a more masculine gender role orientation will score lower on all facets of adult paranormality than individuals with a less masculine gender role orientation.	limited
H04a: Individuals with a more feminine gender role orientation will present stronger preference for intuitive thinking than individuals with a less feminine gender role orientation.	full
H04b: Individuals with a more feminine gender role orientation will present less preference for rational thinking than individuals with a less feminine gender role orientation.	none [†]
H05a: Individuals with a more masculine gender role orientation will present lower preference for intuitive thinking than individuals with a less masculine gender role orientation.	none [†]
H05b: Individuals with a more masculine gender role orientation will present stronger preference for rational thinking than individuals with a less masculine gender role orientation.	full
H06: Individuals with a stronger preference for intuitive thinking will score higher on all facets of adult paranormality than individuals with less preference for intuitive thinking.	partial
H07: Individuals with a stronger preference for rational thinking will score lower on all facets of adult paranormality than individuals with less preference for rational thinking.	none [†]
H08a: The positive relationship femininity has with each facet of adult paranormality will be positively mediated (strengthened) by stronger intuitive thinking	partial
H08b: The positive relationship femininity has with each facet of adult paranormality will be negatively mediated (weakened) by stronger rational thinking	none [†]
H09a: The negative relationship masculinity has with each facet of adult paranormality will be positively mediated (weakened) by stronger intuitive thinking.	limited
H09b: The negative relationship masculinity has with each facet of adult paranormality will be negatively mediated (strengthened) by stronger rational thinking.	partial
H10a: Gender role-paranormality relationships will (also) be mediated by anomalous experiences. In general, the strength of positive pathways involving femininity and/or intuitive thinking will be enhanced whilst the strength of negative pathways involving masculinity and/or rational thinking will be diminished by more anomalous experiences.	mixed [‡]
H10b: Gender role-paranormality relationships will (also) be mediated by anomalous belief. In general, the strength of positive pathways involving femininity and/or intuitive thinking will be enhanced whilst the strength of negative pathways involving masculinity and/or rational thinking will be diminished by stronger anomalous belief.	mixed [‡]
H10c: Gender role-paranormality relationships will (also) be mediated by anomalous ability. In general, the strength of positive pathways involving femininity and/or intuitive thinking will be enhanced whilst the strength of negative pathways involving masculinity and/or rational thinking will be diminished by more anomalous ability.	none [†]

[†] Hypothesis fully rejected; [‡] empirical support is mixed because of incongruence in the direction of various pathways.