Table S1

Comparison of Common and Individual Country Regressions

Country	Slope Bias[1]	Intercept Bias[2]	Average Predicted Value Bias[3]	Average Predicted Value Bias after Slope & Intercept Adjustments[3]
Albania*	-2325.00%	19.03%	16.99%	5.54%
Argentina	-125.60%	18.72%	13.29%	2.93%
Australia	20.79%	-4.79%	4.89%	2.65%
Austria*	31.92%	-7.51%	5.27%	2.72%
Belgium*	3.42%	-9.64%	8.50%	3.95%
Brazil*	-95.47%	22.77%	15.59%	1.66%
Bulgaria	-123.65%	6.13%	5.12%	3.70%
Canada	-3.37%	-7.80%	5.69%	3.14%
Chile	-5.11%	5.62%	4.84%	6.70%
Chinese Taipei*	15.23%	-15.92%	11.36%	6.15%
Colombia	-140.81%	21.72%	15.16%	0.46%
Conn-USA	20.03%	-6.32%	5.50%	2.01%
Costa Rica	-150.66%	15.73%	10.64%	3.07%
Croatia	9.69%	-0.08%	4.12%	0.80%
Czech	35.90%	-9.69%	6.99%	2.26%
Denmark*	26.88%	-3.39%	3.07%	2.55%
Estonia*	-0.50%	-10.11%	8.26%	2.94%
Finland*	2.84%	-7.40%	7.58%	4.42%
Florida-USA	-27.47%	1.15%	2.06%	2.97%
France*	11.35%	-5.75%	4.77%	2.87%
Germany*	35.03%	-8.65%	5.62%	1.34%
Greece	-18.51%	3.59%	2.21%	4.26%
Hong Kong*	-8.98%	-16.30%	12.15%	1.04%
Hungary	-0.39%	-3.17%	4.83%	0.80%
Iceland	-1.10%	-4.70%	3.43%	2.78%
Indonesia*	-148.63%	25.02%	20.26%	1.51%
Ireland*	10.38%	-6.30%	4.54%	2.71%
Israel*	-9.72%	0.23%	1.94%	5.19%
Italy	9.77%	-4.56%	3.98%	3.32%
Japan*	-1.87%	-12.38%	13.57%	3.11%
Jordan*	-97.67%	22.66%	18.85%	1.50%
Kazakhstan*	-113.50%	8.91%	8.94%	4.09%
Korea*	0.28%	-15.21%	14.91%	3.17%
Latvia	-6.72%	-5.22%	4.45%	3.77%
Liechtenstein	35.58%	-13.03%	7.21%	4.43%
Lithuania	-12.95%	-2.02%	2.95%	1.44%
Luxembourg	-4.65%	-4.25%	2.68%	1.83%
Macao*	-14.69%	-12.72%	9.55%	1.90%

Malaysia*	-9.97%	11.27%	8.76%	8.11%
Mass-USA	9.43%	-7.33%	4.65%	2.68%
Mexico*	-72.26%	12.19%	9.71%	5.60%
Montenegro	-111.48%	15.49%	11.24%	4.06%
Netherlands*	-2.00%	-9.48%	8.42%	3.96%
New Zealand	16.05%	-6.26%	5.85%	3.80%
Norway*	10.20%	-4.09%	3.59%	2.37%
Perm-Russia	-13.14%	-3.31%	3.50%	3.97%
Peru*	-144.62%	27.71%	21.99%	0.54%
Poland	11.70%	-9.74%	7.04%	2.47%
Portugal	12.57%	-3.17%	6.24%	2.07%
Qatar	-117.75%	24.83%	19.89%	2.93%
Romania*	-32.49%	5.52%	4.22%	4.85%
Russia	-21.47%	-2.68%	2.62%	3.53%
Serbia	-25.82%	-415.87%	3.21%	5.96%
Shanghai*	10.21%	-23.18%	15.32%	2.12%
Singapore*	27.19%	-17.41%	11.86%	1.69%
Slovak	23.99%	-3.23%	6.72%	2.27%
Slovenia	-5.80%	-3.08%	1.70%	2.63%
Spain	-2.11%	-5.19%	3.18%	2.66%
Sweden*	10.06%	-2.01%	3.14%	1.09%
Switzerland*	18.49%	-9.85%	6.22%	1.81%
Thailand*	-31.73%	6.41%	4.59%	5.55%
Tunisia*	-70.91%	21.24%	16.00%	3.68%
Turkey	-14.43%	4.54%	5.07%	8.19%
UAE	-27.80%	8.82%	7.81%	5.35%
UK	20.16%	-4.11%	4.52%	2.07%
Uruguay	-34.62%	14.19%	10.67%	5.91%
USA	-0.45%	-2.48%	2.96%	1.46%
Vietnam*	12.56%	-7.99%	7.34%	3.98%

1. Slope bias is calculated as the difference between the common regression and individual regression slopes as a percentage of the individual regression slope.
2. Intercept bias is calculated as the difference between the common regression predicted mean for each country and the individual country regression intercept as a percentage of the individual regression intercept.
3. Average predicted value bias is calculated as the average difference between predicted values estimated at -2 SD, -1 SD, the mean, +1 SD, and +2 SD on the math self-efficacy scale, where SD = standard deviation.
* Indicates a lack of scalar invariance according to Chen's criteria (32 countries/regions).