Supplementary Appendix to:

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Content of Supplementary Appendix

- A. Protocol
- B. Changes from Protocol and Further Specifications
- C. Search Strategy
- D. Excluded Studies
- E. Data Extraction Hierarchies/ Procedures
- F. Method for Calculating Discrepancy Scores
- G. Moderators and Subgroups: Operational Definitions
- H. Summary of Characteristics of Included Studies
- I. Data Used for Each Meta-Analysis
- J. Study Quality Assessment Tool
- K. Overview of Assessment of Study Methodological Quality
- L. Outcome-Specific Study Quality Tables
- M. GRADE Assessment Criteria
- N. Forest Plots of Meta-Analyses
- O. Funnel Plots of Meta-Analyses
- P. PRISMA Checklist
- Q. Supplementary References

A. Protocol

Title: Persecutory delusions and the attribution–self-representation cycle: protocol for a systematic review and meta-analysis.

Reviewers: Philip Murphy, Richard Bentall, Daniel Freeman, Paul Hutton

Review question(s)

Magnitude of externalising attributional bias:

- 1. Do individuals with non-affective psychosis with persecutory delusions have a greater externalising attributional bias than individuals with non-psychotic mental health problems?
- 2. Do individuals with non-affective psychosis with persecutory delusions have a greater externalising attributional bias than healthy individuals?
- 3. Do individuals with non-affective psychosis with persecutory delusions have a greater externalising attributional bias than individuals with non-affective psychosis without delusions?
- 4. Is there a positive correlation between persecutory delusion severity and the degree of externalising attributional bias?

Magnitude of explicit self-esteem:

- 5. Do individuals with non-affective psychosis with persecutory delusions have greater explicit self-esteem than individuals with non-psychotic mental health problems?
- 6. Do individuals with non-affective psychosis with persecutory delusions have greater explicit self-esteem than healthy individuals?
- 7. Do individuals with non-affective psychosis with persecutory delusions have greater explicit self-esteem than individuals with non-affective psychosis without delusions?
- 8. Is there a positive correlation between persecutory delusion severity and explicit selfesteem?

Magnitude of discrepancy between implicit and explicit self-esteem:

- 9. Do individuals with non-affective psychosis with persecutory delusions demonstrate a greater discrepancy between implicit and explicit self-esteem than individuals with non-psychotic mental health problems?
- 10. Do individuals with non-affective psychosis with persecutory delusions demonstrate a greater discrepancy between implicit and explicit self-esteem than healthy individuals?
- 11. Do individuals with non-affective psychosis with persecutory delusions demonstrate a greater discrepancy between implicit and explicit self-esteem than individuals with non-affective psychosis without delusions?
- 12. Is there a positive correlation between persecutory delusion severity and the magnitude of the discrepancy between implicit and explicit self-esteem?

Magnitude of fluctuation in self-esteem:

- 13. Do individuals with non-affective psychosis with persecutory delusions show greater self-esteem fluctuation than individuals with non-psychotic mental health problems?
- 14. Do individuals with non-affective psychosis with persecutory delusions show greater

self-esteem fluctuation than healthy individuals?

- 15. Do individuals with non-affective psychosis with persecutory delusions show greater self-esteem fluctuation than individuals with non-affective psychosis without delusions?
- 16. Is there a positive correlation between persecutory delusion severity and self-esteem fluctuation?

Searches

A librarian experienced in database searches will be consulted on the search strategy which is yet to be finalised but will include the following databases: PsycINFO, MEDLINE, EMBASE and Web of Science. Hand searches of references in eligible articles and key review articles will also be undertaken. As a final step, all corresponding authors of included articles will be contacted and asked if they are aware of any further studies potentially meeting our criteria, including both recently published and unpublished studies.

Only English language studies will be included.

Types of study to be included

Case-control, cross-sectional correlational and prospective designs will be included. Baseline data from experimental designs and intervention trials may also be included; however, outcome data or data that has been manipulated in these types of studies will be excluded.

Condition or domain being studied

Non-affective psychosis, persecutory delusions and the attribution-self-representation cycle.

Participants/ population

Group comparison studies will be required to recruit a sample of individuals with non-affective psychosis (e.g., schizophrenia, schizoaffective disorder, schizophreniform disorder, psychosis NOS) where at least half of the sample have persecutory delusions. Correlational studies will also be required to recruit a sample of individuals with non-affective psychosis and to report correlational data between a measure of paranoia/persecutory ideation and the construct of interest. Exclusion criteria include studies where over half of the sample have co-morbid diagnoses of an intellectual disability, bipolar disorder, a primary diagnosis of substanceinduced psychosis or psychosis that is secondary to an organic pathology.

Intervention(s), exposure(s) Not applicable.

Comparator(s)/ control Both psychiatric and non-clinical controls will be included.

Context No limitation on settings.

Outcome(s)

Primary outcomes

1. The first primary outcome is the magnitude to which external attributions for negative events are made. Attributions are typically measured via questionnaires such as the Internal, Personal, and Situational Attributions Questionnaire (IPSAQ)(1) and the Attributional Style Questionnaire (ASQ)(2) but they have also been measured in other ways such as by coding the natural speech of participants.(3) Included studies will be required to measure attributions in one of these ways or to employ a conceptually equivalent measure. In the event that a study contains more than one index of attributions, the following hierarchy will be used to decide on the order of preference for inclusion of indices of attributions: IPSAQ > ASQ. If a study does not contain one of these indices but contains a conceptual equivalent, this will be used as long as it meets minimal criteria for reliability and validity.

- 2. The second primary outcome is the magnitude of explicit self-esteem. (It is worth noting that a broad concept of self-esteem will be used, with self-esteem referring to views positive or negative about the self.) The most common explicit measure of self-esteem appears to be the Rosenberg Self-Esteem Scale.(4) Other explicit indices of self-esteem include the Multidimensional Self-Esteem Inventory (MSEI),(5) the Self-Concept Questionnaire (SCQ)(6) and the 'positive self' and 'negative self' subscales of the Brief Core Schema Scale (BCSS).(7) Included studies will be required to include one of these explicit indices or a conceptual equivalent. In the event that a study contains more than one explicit index of self-esteem, the RSES will be the preference. If a study does not contain the RSES but contains a conceptual equivalent, this will be used as long as it meets minimal criteria for reliability and validity.
- 3. The third primary outcome is the magnitude of the discrepancy between implicit and explicit self-esteem. A variety of indices of implicit and explicit self-esteem have been employed. Some of the explicit indices of self-esteem are referred to above including the RSES. Commonly used implicit indices of self-esteem include the Implicit Association Task (IAT),(8) the Emotional Stroop Task(9,10) and the go/no-go association Task (GNAT).(11) Included studies will be required to include one of these implicit indices (or a conceptual equivalent) and one of these explicit indices (or a conceptual equivalent) for a comparison to be made. In the event that a study contains more than one implicit index and/or more than one explicit indices whereas the following hierarchy will be used for the implicit indices: IAT > Emotional Stroop Task > GNAT. As above, conceptually equivalent variants, which meet minimal criteria for reliability and validity, will be used should a study not contain these indices.
- 4. The fourth primary outcome is the magnitude of fluctuation in self-esteem. To assess this, studies have primarily used the Experience Sampling Method (ESM)(12) or have repeated the application of a self-esteem measure such as the RSES. Included studies will be required to assess self-esteem fluctuation in one of these ways. If an alternative method comes to light, it will be considered. Cross-sectional correlational studies, which have employed measures such as the Self-Esteem Instability Scale (SEIS),(13) will not be included. The same data extraction hierarchy will be used as above.

Secondary outcomes None.

Data extraction, (selection and coding)

Selection of studies for the review will be conducted by the first author (Philip Murphy) against the inclusion/exclusion criteria. Decision-making will be recorded and checked with the study supervisor, Dr Paul Hutton.

Extracted data will include sample characteristics (e.g., gender, age, ethnicity, clinical diagnosis, stage of illness, sample source and location), study design, measure/s of

externalising attributional style or self-esteem, and outcome data (e.g., means, standard deviations, proportions, correlations and regression weights where applicable).

If data is not reported in usable format, the relevant authors will be contacted initially. If they do not reply, effect sizes will be attempted to be derived from other statistics (e.g., t test values, P-values, F-values) using equations specified in the Cochrane Handbook or by Borenstein and colleagues.

The extraction of data where depression is adequately controlled for will be prioritised. Therefore, the following hierarchy will be used to decide on the order of data to be prioritised in the analyses: data of estimates involving a non-depressed persecutory-deluded group and a non-depressed control group > data of estimates involving a persecutory-deluded group (with varying or unspecified levels of depression) which have been adjusted for depression scores > data of estimates involving a depressed persecutory-deluded group and a depressed non-persecutory-deluded group > data of estimates involving a persecutory-deluded group (with varying or unspecified levels of depression) which have not been adjusted for depression scores. Any moderator analysis could then examine whether the estimates belonging to the last category are different from the estimates belonging to the first three categories.

Risk of bias (quality) assessment

A methodological quality assessment tool for observational research, adapted from one used by the Agency for Healthcare Research and Quality (AHRQ)(14) will be used. In addition, the GRADE approach will be used to provide an assessment of quality at the outcome level.(15) The GRADE approach will be adapted so that observational studies will not automatically be marked down for quality. This is because all studies included in the proposed review will be observational.

The reviewer carrying out the quality assessments will complete the GRADE online training (http://cebgrade.mcmaster.ca). Quality assessments will be presented descriptively to guide the interpretation of findings. In addition, specific aspects of methodology will be tested as moderators of effect sizes. These will include blinding and the matching of participants on demographics.

Strategy for data synthesis

Hedge's g will be used to determine effect sizes for group differences on continuous outcomes. Where studies provide multiple comparisons between a group of individuals with non-affective psychosis with persecutory delusions and two or more control groups, a single weighted effect size, taking into account the non-independence in the data, will be calculated and used in the meta-analyses. However, control groups will only be combined if it is reasonable to do so (e.g., if both groups are non-psychotic clinical groups, or both groups are non-clinical control groups). It would not be reasonable to combine certain control groups (e.g., a psychotic control group with a non-psychotic clinical control group, or a non-psychotic clinical control group with a non-clinical control group). In addition, comparisons with either psychiatric controls and non-clinical controls will be explored separately.

For the correlational analyses, Pearson's correlations will be converted into Fisher's Z. Spearman's correlations will first be converted into approximate Pearson's correlations. Every effort will be made to transform any other reported data into usable metric, following procedures outlined in the Cochrane Handbook or by Borenstein and colleagues. For all effects, 95% confidence intervals will be calculated and statistical significance will be set at

P = 0.05.

Publication bias will be tested for using funnel plots and applying the Trim and Fill method. Heterogeneity will be assessed via the Q-statistic and quantified via the I-squared statistic.

Random-effects meta-analyses will be undertaken as some degree of heterogeneity is expected across studies. Nonetheless, when there is less than moderate heterogeneity (i.e., I-squared statistic < 40%), a sensitivity analysis will be carried out to examine the difference between fixed-effects and randon-effects models.

Where it is not possible to perform a meta-analyses because of limited studies, a narrative review will be undertaken of the studies identified.

Analysis of subgroups or subsets

Depending on statistical power and number of studies, the moderators of effect size intended to be tested are as follows:

- 1. The stage of the psychosis (early psychosis vs. chronic psychosis);
- 2. Whether depression was controlled for;
- 3. The blinding of the researcher during the administration of the measure/s;
- 4. The matching of participants on demographics.

Dissemination plans

The completed review will be submitted for publication to a peer-reviewed journal.

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Subject index terms Delusions; Humans; Paranoid Disorders; Self Concept; Self Psychology; Social Perception

Stage of review Ongoing

Date of registration in PROSPERO 16 March 2016

Date of publication of this revision 16 March 2016

| Stage of review at time of original submission | Started | Completed |
|--------------------------------------------------------|---------|-----------|
| Preliminary searches | Yes | No |
| Piloting of the study selection process | No | No |
| Formal screening of search results against eligibility | | |
| criteria | No | No |
| Data extraction | No | No |
| Risk of bias (quality) assessment | No | No |
| Data analysis | No | No |

Available from:

http://www.crd.york.ac.uk/PROSPERO/display_record.asp?ID=CRD42016032782

B. Changes from Protocol and Further Specifications

The review protocol was registered in advance with the PROSPERO International Prospective Register of Systematic Reviews (registration number: CRD42016032782). A subsequent change was the decision to compare people with psychosis with current persecutory delusions (PDs) to people with psychosis without PDs (and, if specified, grandiose delusions; GDs) rather than to people with psychosis without delusions in general. We made this decision on the basis that most of the research in this area had compared people with psychosis with current PDs to people with psychosis without PDs, irrespective of whether or not they had other current delusions; thus, restricting our analyses to what we had originally planned would have meant that we would have had to exclude data from many group comparisons. However, we felt that it was important to exclude data from group comparison analyses when it was specified that 50% or more of the people with psychosis without PDs had GDs, given queries whether different aspects of the paranoia as defence model(16,17) including the externalising

attributional bias may be attributable to unassessed grandiosity.(18)

Another change was the decision to restrict non-psychotic psychiatric controls to people with depression, as the predictions of the paranoia as defence model relate to, among others, group differences between people with psychosis with PDs and people with depression; indeed, predictions have not been made about group differences between people with psychosis with PDs and other non-psychotic psychiatric controls (e.g., people with anorexia nervosa or an anxiety disorder). It should be noted that only three studies in total (two of these belonged to the externalising attributional bias domain and the other belonged to the implicit self-esteem domain) contained both people with depression and another non-psychotic psychiatric control groups in the other studies contained people with depression) and this change made no substantive difference to the results.

Additional changes included abandoning the 'data extraction hierarchy' that was intended to prioritise the extraction of data where depression was adequately controlled and instead using meta-regression to assess whether group differences in depression (the standardised mean difference, d, was computed from group means and associated SDs related to depression to quantify the degree to which groups differed in depression) moderated the different effect sizes. However, we still decided that we would prioritise data from certain group comparisons for the analyses. Specifically, if a study contained both a depressed PD group and a non-depressed PD group, we decided that the non-depressed PD group would take precedence over the depressed PD group for the relevant analysis. This enabled us to remove the potential confounding effect of depression from this analysis, and is consistent with our decision specified in our protocol to prioritise the extraction of data where depression was adequately controlled.

Where group differences in depression significantly moderated an effect size, we also decided to conduct a subgroup analysis to further explore the influence of depression on the relevant effect size.

Moreover, another change was our decision to check for publication bias using Doi plots as these are more sensitive than funnel plots.(19)

Further specifications included examining group differences and correlations in implicit selfesteem and developing the data extraction procedures with regard to externalising attributional bias and explicit self-esteem; none of these specifications were inconsistent with our original protocol.

Our subsequent planned analyses regarding implicit self-esteem were consistent with our hypotheses related to the discrepancy between implicit and explicit self-esteem as per our protocol. However, they allowed us to highlight the direction of any discrepancies (i.e., whether implicit self-esteem was lower or higher than explicit self-esteem) as well as, more specifically, the magnitude of any implicit self-esteem differences.

Regarding externalising attributional bias, we have specified and justified our 'data extraction hierarchy' elsewhere (Appendix E). We also provided a rationale for prioritising participants' self-ratings over independent judges' ratings as to the extent to which participants' attributional statements represented an externalising/internalising attributional bias. Moreover, we provided a rationale for prioritising negative explicit self-esteem over positive explicit self-esteem if a total explicit self-esteem score was not reported or easily calculated.

Finally, we abandoned two planned moderator analyses (namely, the blinding of the outcome assessor and the stage of psychosis) and the group comparisons in relation to self-esteem instability due to insufficient data. We made all of these decisions prior to analyses being undertaken.

C. Search Strategy

We started by assessing for eligibility studies identified in three previous systematic reviews of the relevant literature published in 2013 and 2014.(18,20,21)

In relation to the 2013 systematic review by Garety and Freeman,(18) they reported using three search techniques for studies related to delusions and the paranoia as defence model.(17) First, they searched the Web of Science and PubMed databases using the following search terms: "attribution bias" AND ("delusions" or "paranoia" or "schizophrenia"); ("self esteem" or "overt self esteem" or "covert self esteem" or "explicit self esteem" or "implicit self esteem" or "brief core schema scale") AND ("delusions" or "paranoia" or "schizophrenia"). Second, they consulted three widely cited review articles on delusions.(22–24) Third, they manually searched early view articles in the following journals: *Schizophrenia Bulletin; Schizophrenia Review; British Journal of Clinical Psychology; Behaviour Research and Therapy; Journal of Behavioural Therapy and Experimental Psychiatry; Psychological Medicine; Journal of Abnormal Psychology; Psychiatry Research.*

With regard to the 2013 systematic review by Kesting and Lincoln,(20) they reported using two main search strategies for studies related to self-esteem and persecutory delusions (PDs). First, they searched the PsycINFO and Ovid MEDLINE(R) databases in March 2012 using the following search terms: ("self-esteem" or "self-worth" or "self-concept" or "schema*") AND ("paranoia*" or "delus*" or "delud*" or "persecut*" or "suspicious*"). Second, they consulted three widely cited review articles on delusions.(17,23,24)

In the 2014 systematic review by Tiernan and colleagues,(21) they searched for studies related to self-esteem and PDs. Specifically, they searched the PsycINFO, Web of Science and MEDLINE databases from 2001-2012 using Boolean operators ("AND" and "OR") and combinations of the following search terms: "parano*", "persecut*", "psychosis", "psychotic", "schizophrenia", "delusion*", "self*", "schema*", "belief*", "self-esteem", "self-representation", "self-concept", "self-consciousness", "representation" and "concept".

We then searched PsychINFO, MEDLINE, EMBASE and Web of Science for studies published between 2012 and 10th September 2016 using the following terms:

("attribution bias*" or "attributional bias*" or "externalising bias*" or "externalizing bias*" or "personalising bias*" or "self-esteem" or "self-serving bias*" or "self-esteem" or "self-worth" or "self-concept" or "schema") AND ("psychosis" or "psychotic" or "schizo*" or "delusion*" or "paranoi*" or "persecut*").

We subsequently searched the reference lists of all included full-text articles to identify any studies missed in the initial search. In every case where useable but unpublished data were thought to exist we contacted the relevant authors. As a final step, we contacted all corresponding authors of included studies for any further unpublished data.

D. Excluded Studies

The following table (**Table D.1**) details studies or reports excluded after inspection of the fulltext report, or via correspondence with authors. Studies or reports excluded on basis of title or abstract alone are not detailed as these are too numerous and the vast majority were of different conditions or were otherwise unrelated to the review question.

| Study Ref | Reason for Exclusion |
|--------------------------------------------------------------|-------------------------------------------------------------------------------|
| Addington & Tran, 2009 | Sample not suitable |
| An et al., 2010 | No useable index of externalising attributional bias or self-esteem |
| Barrowclough et al., 2003 | No useable index of paranoia/ persecutory ideation for correlational analysis |
| Beese & Stratton, 2004 | Sample not suitable |
| Bentall & Kaney, 1996 | No useable index of externalising attributional bias or self-esteem |
| Bentall et al., 2009 | Cannot be used in analyses due to re-use of same |
| Bowins & Shugar, 1998 | Useable data not provided or made available upon |
| Cantero, Duque, Valiente, Fuentenebro, & Villavicencio, 2012 | No full-text available |
| Cella, Swan, Medin, Reeder, & Wykes, 2014 | No useable index of paranoia/ persecutory ideation for correlational analysis |
| Chadwick, Trower, Juusti-Butler, & Maguire, 2005 | Sample not suitable |
| Ciufolini et al., 2015 | Sample not suitable |
| Craig, Hatton, Craig, & Bentall, 2004 | Useable data not provided or made available upon request |
| Drake et al., 2004 | No useable cross-sectional data |
| Ellett, Freeman, & Garety, 2008 | No useable cross-sectional data |
| Fowler et al., 2006 | Sample not suitable |
| Fowler et al., 2012 | Cannot be used in analyses due to re-use of same |
| Fraguas et al., 2008 | Useable data not provided or made available upon |
| Freeman, Garety, & Kuipers, 2001 | No useable index of paranoia/ persecutory ideation for correlational analysis |
| Harris, Oakley, Reichenberg, Murphy, & Picchioni, 2012 | No full-text available |
| Kaney & Bentall, 1989 | Cannot be used in analyses due to re-use of same |
| Katsura et al., 2012 | No full-text available |
| Kinderman, Kaney, Morley, & Bentall, 1992 | Cannot be used in analyses due to re-use of same sample/participants |
| Kinderman & Bentall, 1996 | No useable index of externalising attributional bias or self-esteem |
| Krstev, Jackson, & Maude, 1999 | Useable data not provided or made available upon request |

| Study Ref | Reason for Exclusion |
|---------------------------------------------------------|-------------------------------------------------------------------------------|
| Kumar, & Mohanty, 2016 | No useable index of paranoia/ persecutory ideation for correlational analysis |
| Ludtke, Kriston, Schroder, Lincoln, & Moritz (in press) | No useable index of externalising attributional bias or self-esteem |
| Moorhead, Samarasekera, & Turkington, 2005 | No useable index of externalising attributional bias or self-esteem |
| Nakamura et al., 2015 | Sample not suitable |
| Paget & Ellet, 2014 | No useable index of paranoia/ persecutory ideation for correlational analysis |
| Sitko et al., 2016 | No useable index of externalising attributional bias or self-esteem |
| Smith et al., 2006 | Cannot be used in analyses due to re-use of same sample/participants |
| So, Tang, & Leung, 2015 | Sample not suitable |
| Stowkowy & Addington, 2012 | Sample not suitable |
| Taylor et al., 2014 | Sample not suitable |
| Thewissen et al., 2011 | Cannot be used in analyses due to re-use of same |
| Udachina, Varese, Myin-Germeys, & Bentall, 2014 | No useable cross-sectional data |
| Valiente, Cantero, Sanchez, Provencio, & Wickham, 2014 | Cannot be used in analyses due to re-use of same sample/participants |
| Valiente, Provencio, Espinosa, Duque, & Everts, 2015 | No useable index of paranoia/ persecutory ideation for correlational analysis |
| Weinberg et al., 2012 | No useable index of paranoia/ persecutory ideation for correlational analysis |
| Young & Bentall, 1997 | No useable index of externalising attributional bias or self-esteem |

E. Data Extraction Hierarchies/Procedures

Our first primary outcome was the magnitude to which negative events were attributed to external causes, especially other people (i.e., externalising attributional bias). With regard to this, the following 'data extraction hierarchy' (which specifies what data were most preferable, and what data would be used if these could not be acquired) was chosen: (a) the externalpersonal attribution score for negative events (a measure of the tendency to attribute negative events to other people – rather than to oneself or situational factors) > (b) the personalizing bias score (PB) (a measure of the tendency to attribute negative events to other people rather than to situational factors) > (c) the internality attribution score for negative events (a measure of the tendency to attribute negative events to oneself - rather than to other people or situational factors) > (d) the externalising bias score (EB) (a measure of the tendency to attribute negative, as opposed to positive events, to external causes – either to other people or situational factors). We chose the data extraction hierarchy above because we wanted to extract data as closely related as possible to the prediction of the paranoia as defence model that people with psychosis with current persecutory delusions (PDs), compared with the various controls, are more likely to make external-personal attributions for negative events in preference for either internal attributions or external-situational attributions.(17)

The rationale for deciding A and B should take precedence over C and D was that C and D fail to distinguish between external-personal and external-situational attributions. This distinction is important because Bentall and colleagues postulate that people with psychosis with current PDs make many external-personal attributions for negative events but few external-situational ones. Indeed, they hypothesize that external-personal attributions for negative events lead to paranoia but that external-situational ones are psychologically benign – "neither priming negative self-representations nor negative perceptions of others' attitudes toward the self".(17)

We decided A should take precedence over B because if a group scored higher on A we can be certain that their sum of both internal attributions and external-situational attributions for negative events was less – this increased tendency to make external-personal attributions for negative events (in preference for either internal attributions or external-situational attributions) is consistent with the prediction of the paranoia as defence model above. Regarding B, we can be certain that if a group scored higher on B they made more external-personal rather than external-situational attributions for negative events, but we cannot be certain that their sum of both internal attributions and external-situational attributions for negative events was less.

We decided C should take precedence over D because our focus was on the magnitude to which negative events were attributed to external causes (especially to other people) and, as noted by Garety and Freeman,(24) D (which is a composite difference score calculated by subtracting attributional style for negative events from attributional style for positive events) does not permit inferences separately on internality/externality for positive and negative events – indeed, it is actually possible for a group to score higher on D (i.e., externalise negative events to a greater degree than positive events) but still make fewer external attributions for negative events. Moreover, D has been criticised on the grounds that attributional styles for positive and negative events show a low degree of correlation and therefore it has been argued that attributions for positive and negative events should be treated separately.(25)

In our original protocol, we had also made the decision to choose the Internal, Personal, and Situational Attributions Questionnaire (IPSAQ)(1) (which can be used to calculate all four indices in the hierarchy above) over the Attributional Style Questionnaire (ASQ)(2) (which can

only be used to calculate the bottom two indices in the hierarchy above) if a study contained both of these measures. The rationale for this decision was based on the superior reliability of the subscales of the IPSAQ over the ASQ.(17)

Moreover, we decided to prioritise participants' self-ratings over independent judges' ratings as to the extent to which participants' attributional statements represented an externalising/internalising attributional bias.

Bentall and colleagues had previously stated the following on this matter: "Unfortunately, it is not obvious which type of rating – by the individual who makes the attributional statement or by an independent judge – is most meaningful, as self-ratings may reflect self-presentation biases and independent ratings may be adversely affected by the failure to take into account background information known but not articulated by the participant." (17)

In the absence of guidance by Bentall and colleagues, we decided to prioritise self-ratings over independent judges' ratings, as the attributional style measures including the ASQ and IPSAQ were originally designed so that participants' attributional statements would be self-rated, and the psychometric properties of independent judges' ratings have not been subsequently tested. Our decision also took into account that, unlike self-ratings, independent judges' ratings were often blind to participant group status. In other words, we felt that a lack of support for the psychometric properties of independent judges' ratings was a more serious violation/limitation than the lack of blinding with regard to self-ratings.

Our second primary outcome was the magnitude of explicit self-esteem, which was assessed in the first instance by the Rosenberg Self-Esteem Scale (RSES);(4) if data from this scale were not available, we used a conceptually equivalent variant. We prioritised the RSES as this is the most commonly used measure of explicit self-esteem and has been shown to have good internal consistency in individuals with serious mental health problems.(26,27) Moreover, it is worth noting that we used a broad concept of self-esteem, with self-esteem referring to views – positive or negative – about the self.

We had also made the decision to prioritise negative explicit self-esteem over positive explicit self-esteem if a total explicit self-esteem score was not reported or easily calculated. Our rationale for this decision was based on the prediction of the earlier paranoia as defence model that, if external attributions for negative events are protective, they would prevent negative thoughts about the self from entering consciousness(16) (thus, negative explicit self-esteem would be expected to be low). Moreover, if negative explicit self-esteem is high, it has been argued that this would be salient regardless of high positive explicit self-esteem.(24)

Our third primary outcome was the magnitude of implicit self-esteem, which was derived using a measure pertaining to the following 'data extraction hierarchy': the Implicit Association Task (IAT);(8) the Emotional Stroop Task;(9,10) the Go/No-go Association Task (GNAT).(11) If data from one of these measures were not available, we used a conceptually equivalent variant. We decided the IAT would take precedence over the EST and the GNAT because it is considered to be the best measure of implicit self-esteem currently available (Bosson, Swann, & Pennebaker, 2000). We decided the EST would take precedence over the GNAT because it has been more commonly used and its psychometric properties have been more fully explored.(28)

Our fourth primary outcome was the magnitude of the discrepancy between implicit and explicit self-esteem (i.e., discrepancy score). This was calculated from the choice of implicit and explicit self-esteem indices above using a statistical method (reported in Appendix F), unless this was already reported.

Finally, our fifth primary outcome was the magnitude of self-esteem instability, which was assessed by the Experience Sampling Method (ESM)(12) or the repeated application a self-esteem measure such as the RSES. We had not prespecified which one of these methods would take precedence over the other in our original protocol, nor did we subsequently have to make this decision as no eligible study contained both of these methods.

F. Method for Calculating Discrepancy Scores

The results of studies on discrepancies between implicit and explicit self-esteem have been based on the comparison of the results between groups for each type of self-esteem separately, with two notable exceptions.(29,30) However, it has been argued that to adequately test the hypothesis of discrepancy, it is necessary to analyse the difference between implicit and explicit self-esteem within each group as well as differences between groups.(29,30)

Only one of the eligible studies(29) adequately reported scores on discrepancies between implicit and explicit self-esteem for each group (i.e., discrepancy scores) that we could use for our group comparison analyses. In this study, Kesting and colleagues firstly z-standardised levels of implicit and explicit self-esteem for each participant (to a mean of 0 and SD of 1) so these would be directly comparable. To explore whether the groups differed in their discrepancy scores, they then subtracted z-scores in implicit self-esteem from z-scores in explicit self-esteem for each participant following which group means and associated SDs were calculated (positive scores indicated higher explicit than implicit self-esteem).

As we considered the approach that Kesting and colleagues(29) adopted to be optimal, we firstly contacted the authors of the other eligible studies for their individual study data so we could calculate discrepancy scores accordingly. Only McKay and colleagues(31) were able to provide the requested data. However, we were able to develop a method for calculating discrepancy scores from the group means and associated SDs related to implicit and explicit self-esteem (as well as some other related statistics if reported) in the other studies, which allowed us to explore within and between group differences. Two of us (PM and PH) independently calculated these discrepancy scores following which any disagreements were resolved. We subsequently tested our method for calculating discrepancy scores against the discrepancy scores derived from the individual study data of Kesting and colleagues(29) and McKay and colleagues:(31) the standardised mean differences (SMDs) (d) in discrepancy scores for each group comparison were either identical or almost identical when comparing both approaches, which we believe attests to the validity of our method. Below we describe our method followed by our aforementioned tests.

Method

1. As implicit and explicit self-esteem were generally measured on different scales we firstly had to make the means and SDs for implicit and explicit self-esteem onto the same scale. To do this, we took advantage of the assumptions that underlie the SMD (i.e., the ratio of mean to SD is meaningful if the underlying distribution is normal) and did the following:

1.1. We referred to the mean explicit self-esteem for each group as E-M and the associated SD as E-SD. We then referred to the mean implicit self-esteem for each group as I-M and the associated SD as I-SD.

1.2. Using the method described in the Cochrane Handbook (Version 5.1: Section 7.7.3.8),(32) we calculated the weighted mean of *E-M* across all groups (*mean E-Ms*). We also calculated the weighted mean of *E-SD* across all groups (*mean E-SDs*). We then calculated the ratio of *mean E-Ms* to *mean E-SDs*. E.g., if *mean E-Ms* was 20 and *mean E-SDs* was 4, then the ratio was 5.

1.3. We calculated the weighted mean of *I-M* across all groups (*mean I-Ms*). We also calculated the weighted mean of *I-SD* across all groups (*mean I-SDs*). We then calculated the ratio of *mean I-Ms* to *mean I-SDs*. E.g., if *mean I-Ms* was 1 and *mean I-SDs* was 0.5, then the ratio was 2.

1.4. We calculated what value of *mean I-Ms* would be required to change the *mean I-Ms: mean I-SDs* ratio to match the *mean E-Ms: mean E-SDs* ratio, keeping *mean I-SDs* the same [i.e., what value of *mean I-Ms* (or X) would mean (X/mean I-SDs) = (mean E-Ms/mean E-SDs). In this case, (X/0.5) = (20/4); 0.5 multiplied by 20 = 10; 10 divided by 4 = 2.5; X = 2.5.

1.5. We calculated the ratio of *mean E-Ms* to the value of *mean I-Ms* calculated in Step 1.4. In this case, 20/2.5 = 8.

1.6. Separately, for each group, we multiplied the original *I-M* by the ratio calculated in Step 1.5, as well as the original *I-SD* by the ratio calculated in Step 1.5. This yielded the rescaled values of *I-M* and *I-SD* for each group. We then checked that the ratio between the rescaled *I-M* and *I-SD* values were the same as the ratio between the original ones.

2. Having made the means and SDs for implicit and explicit self-esteem onto the same scale, we then computed the mean discrepancy score for each group by simply subtracting the mean implicit self-esteem score from the mean explicit self-esteem score.

3. In the next step, we calculated the SD that was associated with each mean discrepancy score using the following approach:

3.1. We calculated the SD by following the calculations listed in part 2 of Section 16.1.3.2 of Version 5.1 of the Cochrane Handbook, replacing 'baseline' and 'final' with our two variables – i.e., 'explicit' and 'implicit' self-esteem.(32)

3.2. As part of Step 3.1 we needed to find or estimate the value of 'Corr'. Corr was just the correlation between explicit and implicit self-esteem within the group. It did not tell us anything about the differences in means of explicit and implicit self-esteem, but rather it quantified the degree to which the pattern of responses to both measures were similar, or whether there was a lot of variance. If the pattern was similar, Corr was high; if dissimilar, then Corr was low. As Corr was only reported in four of the eligible studies, we ran a meta-analysis of the reported correlations between explicit and implicit self-esteem and then replaced any missing estimates of Corr with the meta-analytical estimate, which was 0.17; see below.



Having completed the above, we had a mean discrepancy score and associated SD for each group. We were then able to enter these into the meta-analyses to test our different hypotheses.

Tests

As mentioned, we subsequently tested our method for calculating discrepancy scores against the discrepancy scores derived from the individual study data of Kesting and colleagues(29) and McKay and colleagues.(31)

1. Regarding Kesting and colleagues,(29) they reported the following discrepancy scores for acute deluded (AD), remitted deluded (RD), healthy (HC) and depressed (DC) participants using their method described above:

| | AD (<i>n</i> = 28) | RD (<i>n</i> = 31) | HC (<i>n</i> = 59) | DC (<i>n</i> = 21) | |
|--------------------|---------------------|---------------------|---------------------|---------------------|--|
| Discrepancy scores | -0.24 (1.21) | -0.23 (1.47) | 0.55 (1.17) | -0.84 (1.12) | |
| (Z-RSES – Z-IAT); | | | | | |
| | | | | | |

mean (SD)

Abbreviations: IAT, Implicit Association Task; RSES, Rosenberg Self-Esteem Scale.

The SMDs (d) in discrepancy scores for each group comparison were as follows:

| | D | 95% CI |
|----------|-------|----------------|
| AD vs RD | -0.01 | -0.52 to 0.50 |
| AD vs HC | -0.67 | -1.13 to -0.21 |
| AD vs DC | 0.51 | -0.06 to 1.09 |

Using our method, we then calculated discrepancy scores from the reported group means and associated SDs related to implicit and explicit self-esteem as well as Corr:^a

| | AD (<i>n</i> = 28) | RD (<i>n</i> = 31) | HC (<i>n</i> = 59) | DC (<i>n</i> = 21) |
|---------------------|---------------------|---------------------|---------------------|---------------------|
| RSES; mean (SD) | 18.93 (5.21) | 18.29 (5.98) | 25.12 (3.53) | 17.57 (6.47) |
| IAT; mean (SD) | 0.50 (0.33) | 0.45 (0.44) | 0.60 (0.40) | 0.64 (0.29) |
| Corr ¹ | 0.17 | 0.17 | 0.17 | 0.17 |
| Discrepancy scores; | 11.05 (6.71) | 11.20 (8.35) | 15.66 (6.68) | 7.48 (7.26) |
| mean (SD) | | | | |

Abbreviations: IAT, Implicit Association Task; RSES, Rosenberg Self-Esteem Scale. ^aCorr was the correlation between explicit and implicit self-esteem, which was used for the calculation of the SD associated with the mean discrepancy score. As it was not reported in this study, we used the meta-analytical estimate.

The SMDs (d) in discrepancy scores for each group comparison were as follows:

| | D | 95% CI |
|----------|-------|----------------|
| AD vs RD | -0.02 | -0.53 to 0.49 |
| AD vs HC | -0.69 | -1.15 to -0.23 |
| AD vs DC | 0.51 | -0.06 to 1.09 |

As can be seen above, the SMDs (d) in discrepancy scores for each group comparison were either identical or almost identical when comparing both approaches.

2. Regarding McKay and colleagues,(31) as they provided us with their individual study data, we were able to calculate the following discrepancy scores for patients with current PDs, patients with remitted PDs, and healthy controls (HCs) using the method adopted by Kesting and colleagues:(29)

| | Current PDs $(n = 9)$ | Remitted PDs | HCs (<i>n</i> = 19) |
|--------------------|-----------------------|-----------------|----------------------|
| | | (<i>n</i> = 9) | |
| Discrepancy scores | -0.05 (1.41) | 0.09 (0.99) | 0.01 (1.30) |
| (Z-RSES – Z-IAT); | | | |
| mean (SD) | | | |

Abbreviations: IAT, Implicit Association Task; RSES, Rosenberg Self-Esteem Scale.

The SMDs (d) in discrepancy scores for each group comparison were as follows:

| | D | 95% CI |
|----------------|-------|-----------------|
| Current PDs vs | -0.11 | -1.04 to 0.81 |
| Remitted PDs | | |
| Current PDs vs | -0.05 | -0.84 to 0.75 |
| HCs | | |

Using our method, we then calculated discrepancy scores from the group means and associated SDs related to implicit and explicit self-esteem as well as Corr:^a

| | Current PDs | Remitted PDs | HCs $(n = 19)^{b}$ |
|---------------------|---------------|----------------|--------------------|
| | $(n = 9)^{6}$ | $(n = 9)^{6}$ | |
| RSES; mean (SD) | 2.66 (0.64) | 3.32 (0.26) | 3.16 (0.45) |
| IAT; mean (SD) | 74.08 (73.18) | 173.78 (74.38) | 153.06 (87.29) |
| Corr ¹ | 0.36 | 0.36 | 0.01 |
| Discrepancy scores; | 2.22 (0.63) | 2.29 (0.42) | 2.25 (0.68) |
| mean (SD) | | | |

Abbreviations: IAT, Implicit Association Task; RSES, Rosenberg Self-Esteem Scale. ^aCorr was the reported correlation between explicit and implicit self-esteem, which was used for the calculation of the SD associated with the mean discrepancy score. ^bOnly participants who completed both measures were included in the analyses.

The SMDs (d) in discrepancy scores for each group comparison were as follows:

| | D | 95% CI |
|----------------|-------|-----------------|
| Current PDs vs | -0.13 | -1.06 to 0.79 |
| Remitted PDs | | |
| Current PDs vs | -0.05 | -0.84 to 0.75 |
| HCs | | |

Once again, as can be seen above, the SMDs (d) in discrepancy scores for each group comparison were either identical or almost identical when comparing both approaches.

G. Moderators and Subgroups: Operational Definitions

Moderators

We examined two prespecified methodological moderators of effect size: (a) matching of groups on demographics; (b) group differences in depression.

With regard to the first moderator, we used the ratings in relation to the second criterion of our study quality assessment tool; see below.

2. Selection minimizes baseline differences in prognostic factors? \circ Is the comparison group matched with the clinical group on key demographics [age, gender, education (or IQ or a measure of intelligence if education is not reported), ethnicity]? No = a standardised mean difference (SMD)(d) of ≥ 0.3 on at least 2; Partial = d of ≥ 0.3 on 1; Yes = d of < 0.3 on 4 or 3 excluding ethnicity

Specifically, if a group comparison received a 'no' rating on this criterion, we categorised the groups as unmatched on demographics (as this moderator was binary, 0 = unmatched), whereas if a group comparison received a 'partial' or 'yes' rating on this criterion, we categorised the groups as matched on demographics (1 = matched). If a group comparison received an 'unclear' rating on this criterion, we excluded this from the moderator analysis.

Regarding the second moderator, the SMD (d) was computed from group means and associated SDs related to depression to quantify the degree to which groups differed in depression.

Subgroups

Where group differences in depression significantly moderated an effect size, we also conducted a subgroup analysis to further explore the influence of depression on the relevant effect size. For this analysis, people with persecutory delusions were coded as either depressed (\geq mild depression) or non-depressed (< mild depression), using established clinical cut-offs on measures of depression. Studies which did not report levels of depression in people with persecutory delusions were excluded from this analysis. Established clinical cut-offs included:

On the original version of the Beck Depression Inventory (BDI-I),(33) a score of 10 or more indicates \geq mild depression.(34)

On the revised version of the Beck Depression Inventory (BDI-II),(35) a score of 14 or more indicates \geq mild depression.(35)

On the depression subscale of the Hospital Anxiety Depression Scale (HADS),(36) a score of 8 or more indicates \geq mild depression.(36)

On the depression subscale of the Depression, Anxiety and Stress Scales (DASS-42),(37) a score of 10 or more indicates \geq mild depression.(37,38)

On the depression item of the Brief Psychiatric Rating Scale (BPRS),(39) a score of 3 or more indicates \geq mild depression.(39)

On the depression item of the Positive and Negative Syndrome Scale (PANSS),(40) a score of 3 or more indicates \geq mild depression.(40,41)

H. Table H.1. Summary of Characteristics of the 64 Included Studies

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|----------------------------------------------------------------------------------------------------------------|-------------------|------------------------------------------------------------------------------------------------------------------|---------|----------------|-------------|
| Aakre, 2009(42) | 1. Outpatients with psychosis (schizophrenia or schizoaffective disorder) with PDs | 18 | External-personal attribution score for negative events (speech samples were coded using LACS) | USA | 37.89 (10.82) | 12/18 (67%) |
| | 2. Outpatients with psychosis (as above) with remitted PDs | 30 | | | 36.57 (9.15) | 23/30 (77%) |
| | 3. Outpatients with psychosis (as above) with remitted delusions which were non-persecutory | 17 | | | 35.59 (8.01) | 8/17 (47%) |
| | 4. Healthy controls | 29 | | | 37.66 (7.98) | 19/29 (66%) |
| Bentall, 1991(43) | 1. Inpatients and outpatients with psychosis (paranoid schizophrenia or delusional disorder) with PDs | 17 | External-personal attribution score for negative events (when presented with low DCC information) (SAQ) | UK | 34.8 (13.33) | 11/17 (65%) |
| | 2. Mostly patients with depression (major depressive disorder) | 17 | | | 39.82 (16.35) | 11/17 (65%) |
| | 3. Healthy controls | 17 | | | 34.8 (13.64) | 11/17 (65%) |
| Bentall, 2005(44) | 1. Inpatients and outpatients with psychosis (paranoid schizophrenia or delusional disorder) with PDs | 16 | Internality attribution score for negative events (Expanded ASQ) | UK | 33.37 (9.82) | 14/16 (88%) |
| | 2. Inpatients and outpatients with depression (major affective disorder) | 16 | | | 36.93 (10.98) | 14/16 (88%) |
| | 3. Healthy controls | 16 | | | 35.68 (12.63) | 14/16 (88%) |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|-------------------|-----------------------------------------------------------------------------------------------------------------------------|---------|----------------|--------------|
| Bentall, 2008(45) | 1. Inpatients and outpatients with psychosis (schizophrenia, schizoaffective disorder or delusional disorder) with PDs | 39 | Negative explicit self-esteem score (SERS negative subscale) Paranoia score (FPS) | UK | 33.95 (8.38) | 26/39 (67%) |
| | 2. Inpatients and outpatients with psychosis (schizophrenia spectrum disorder) with remitted PDs | 29 | | | 34.66 (10.35) | 18/29 (62%) |
| | 3. Inpatients and outpatients with depression (major depression without PDs) | 27 | | | 48.37 (10.97) | 9/27 (33%) |
| | 4. Healthy controls | 33 | | | 39.03 (13.96) | 14/33 (42%) |
| Ben-Zeev, 2009(46) | 1. Outpatients with psychosis (schizophrenia or schizoaffective disorder) | 194 | Explicit self-esteem score (SERS-SF) Paranoia score (PS) | USA | Not reported | Not reported |
| Berry, 2015(47) | 1. Inpatients with psychosis (paranoid schizophrenia) with PDs | 25 | External-personal attribution score for negative events (IPSAQ) | UK | 32.32 (9.25) | 17/25 (68%) |
| | 2. Healthy controls | 25 | | | 31.88 (11.54) | 17/25 (68%) |
| Besnier, 2011(48) | 1. Inpatients with psychosis (paranoid schizophrenia) with PDs | 30 | Negative implicit self- esteem score (EST 'depression interference' | France | 33.5 (7.69) | 19/30 (63%) |
| | 2. Healthy controls | 60 | index, calculated by subtracting response time to neutral words from response time to depression-related words) | | 38.53 (11.44) | 29/60 (48%) |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|--------------------------------------------------------------------------------|---------|------------------------|----------------------------|
| Candido, 1990(49) | 1. Inpatients and outpatients with psychosis (paranoid schizophrenia or paranoid disorder) with PDs and no | 15 | Internality attribution score for negative events (ASQ; 60-item version) | Canada | 37.47 (11.89) | 12/15 (80%) |
| | concomitant signs of depression | | Explicit self-esteem score (CSEI) | | | |
| | 2. Inpatients and outpatients with psychosis (as above) with PDs and significant depressive symptoms (this group was just used for the correlational analysis) | 15 | Paranoia score (Paranoia Scale of the MMPI) | | 37.47 (13.65) | 10/15 (67%) |
| | 3. Inpatients and outpatients with depression (major unipolar depression) with no significant paranoid symptoms | 15 | | | 41.93 (11.63) | 10/15 (67%) |
| Carlin, 2005(50) | 1. Forensic inpatients with psychosis (mostly schizophrenia) with PDs | 31 | External attribution score for negative events (BAI- R) | UK | Entire sample: 34 (11) | Entire sample: 73/82 (89%) |
| | 2. Forensic inpatients with psychosis (as above) without PDs | 34 | | | | |
| Collett, 2016(51) | 1. Patients with non- affective psychosis with PDs | 21 | Explicit self-esteem score (RSES) | UK | 45.6 (12.1) | 10/21 (48%) |
| | 2. Healthy controls | 21 | | | 41.9 (12.2) | 10/21 (48%) |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|-----------------------------------------------------------------------|---------|----------------|-------------|
| Combs, 2009(52) | 1. Inpatients with psychosis (schizophrenia) with PDs | 32 | PB attribution score for negative events (IPSAQ) | USA | 41.8 (9.5) | 17/32 (53%) |
| | 2. Inpatients with psychosis (as above) with non- persecutory delusions (>50% grandiose delusions; thus, this group was just used for the correlational analysis) | 28 | Explicit self-esteem score (RSES) | | 43 (10.9) | 9/28 (32%) |
| | 3. Healthy controls | 50 | | | 22.1 (4.8) | 9/50 (18%) |
| Diez-Alegria, 2006(53) | 1. Mostly patients with psychosis (paranoid schizophrenia, schizoaffective disorder or brief psychotic disorder) with PDs | 40 | External-personal attribution score for negative events (IPSAQ) | Spain | 33.3 (8.4) | 27/40 (68%) |
| | 2. Mostly inpatients and outpatients with psychosis (paranoid schizophrenia or schizoaffective disorder) with remitted PDs | 25 | | | 31.1 (4.9) | 21/25 (84%) |
| | 3. Inpatients and outpatients with depression (major depressive disorder or dysthymia) | 35 | | | 39.6 (12.2) | 9/35 (26%) |
| | 4. Healthy controls | 36 | | | 30.4 (7.4) | 21/36 (58%) |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|----------------------------------------------------------------------|---------|----------------|--------------|
| Erickson, 2012(54) | 1. Outpatients with psychosis (schizophrenia or schizoaffective disorder) | 57 | Explicit self-esteem score (mean of RSES across time points) | USA | 47.26 (8.31) | 48/57 (84%) |
| | | | Self-esteem instability score (SD of RSES across time points) | | | |
| | | | Paranoia score (mean of PANSS P6 across time points) | | | |
| Espinosa, 2014(55) | 1. Inpatients with psychosis (schizophrenia spectrum disorder) with PDs | 79 | Negative explicit self-esteem score (EBS 'self-self' subscale) | Spain | 34.9 (12) | 46/79 (58%) |
| | 2. Mostly outpatients with depression (depressive disorder) | 38 | Negative implicit self- esteem score (GNAT self | | 43.5 (11.4) | 9/38 (24%) |
| | 3. Healthy controls | 52 | index) | | 37.4 (1.1) | 30/52 (58%) |
| Fear, 1996(56) | 1. Patients with psychosis (delusional disorder) with PDs | 20 | Internality attribution score for negative events (ASQ) | UK | Not reported | Not reported |
| | 2. Patients with psychosis (delusional disorder) with non-persecutory delusions (>50% grandiose delusions; thus, this group was just used for the correlational analysis) | 9 | | | Not reported | Not reported |
| | 3. Healthy controls | 20 | | | Not reported | Not reported |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|---------------------------------------------------------------------------|---------|----------------|-----------------|
| Fornells-Ambrojo, 2009(57) | 1. Patients with early psychosis (schizophrenia, schizophreniform or schizoaffective disorder) | 20 | External-personal attribution score for negative events (ARAT) | UK | 27.2 (7.9) | 18/20 (90%) |
| | with 'poor me' PDs | | Explicit self-esteem score | | | |
| | 2. Patients with depression (unipolar depression) | 21 | (RSES) | | 42.6 (9.5) | 9/21 (43%) |
| | 3. Healthy controls | 32 | | | 26.7 (5.3) | 26/32 (81%) |
| Freeman, 1998(58) | 1. Patients with psychosis (schizophrenia or delusional disorder) with PDs | 28 | Explicit self-esteem score (SCQ) | UK | 39.1 (10.4) | 18/28 (64%) |
| | 2. Patients with psychosis (schizophrenia, delusional disorder or schizoaffective disorder) of whom most had non-persecutory delusions (reference to grandiose delusions; thus, this group was just used for the correlational analysis) | 25 | | | 40 (12.7) | 15/25 (60%) |
| Freeman, 2013(59) | 1. Patients with psychosis (schizophrenia spectrum disorder) of whom most had PDs | 130 | Negative explicit self-esteem score (BCSS 'negative self' subscale) | UK | 41.1 (11.6) | 82/130 (63.08%) |
| | | | Paranoia score (using visual analog scales) | | | |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|------------------------------------------------------------------------------------------------------------------------|-------------------|-------------------------------------------------------------------|-------------|-----------------------------|-------------------------------|
| Garety, 2013(60) | 1. Patients with psychosis (schizophrenia, schizoaffective disorder or delusional disorder) with PDs alone | 118 | Explicit self-esteem score (RSES) | UK | 37.68 (11.05) | 80/118 (67.8%) |
| | 2. Patients with psychosis (as above) with persecutory and grandiose delusions | 52 | | | 38.48 (11.97) | 43/52 (83%) |
| | 3. Patients with psychosis (as above) with neither persecutory or grandiose delusions | 43 | | | 34.92 (9.76) | 27/43 (63%) |
| Humphreys, 2006(61) | 1. Patients with recent onset psychosis (schizophrenia, schizophreniform or schizoaffective disorder) | 15 | EB attribution score (IPSAQ) Explicit self-esteem score | UK | Entire sample: 27.91 (7.81) | Entire sample: 28/35 (80%) |
| | with PDs | 20 | (RSES) | | | |
| | 2. Patients with recent onset psychosis (as above) without PDs | 20 | Negative explicit self-esteem score (SESS-sv NES dimension) | | | |
| | | | Paranoia score (PANSS P6) | | | |
| Janssen, 2006(62) | 1. Inpatients and outpatients with psychosis (schizophrenia, | 23 | EB attribution score (IPSAQ) | Netherlands | 31.8 (9.3) | 17/23 (74%) |
| | schizoaffective disorder or unspecified functional psychosis) | | Paranoia score (PSE item) | | | |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|---------------------------------------------------------------------------------------------------------------------------|-------------------|------------------------------------------------------------------------------------------------------|---------|---------------------------|-------------------------------|
| Jolley, 2006(63) | 1. Patients with psychosis (schizophrenia, schizoaffective psychosis or delusional disorder) with PDs alone | 7 | Internality attribution score for negative events (ASQ) | UK | Entire sample: 37.1 (9.3) | Entire sample: 50/71 (70%) |
| | 2. Patients with psychosis (as above) with persecutory and grandiose delusions | 7 | | | | |
| | 3. Patients with psychosis (as above) without PDs | 34 | | | | |
| Jones, 2010(64) | 1. Patients with psychosis (schizophrenia) | 87 | Explicit self-esteem score (RSES) | UK | 39 (10.5) | 50/87 (57%) |
| | | | Paranoia score (CPRS 'ideas of persecution' item) | | | |
| Kesting, 2011(29) | 1. Inpatients and outpatients with psychosis (schizophrenia) with PDs | 28 | Explicit self-esteem score (RSES) | Germany | 34.64 (11.26) | 18/28 (64%) |
| | 2. Inpatients and outpatients with psychosis (schizophrenia) with remitted PDs | 31 | Implicit self-esteem score (IAT D-measure) | | 32 (9.7) | 20/31 (65%) |
| | 3. Inpatients with depression (depressive disorder) | 21 | | | 46.75 (8.12) | 7/21 (33%) |
| | 4. Healthy controls | 59 | | | 35.15 (1163) | 39/59 (66%) |
| Kinderman, 1994(65) | Inpatients and outpatients with psychosis (schizophrenia or delusional disorder) with PDs | 16 | Negative explicit self-esteem score (endorsement of negative adjectives from the whole PPO) | UK | 34.3 (12.5) | 12/16 (75%) |
| | 2. Inpatients and outpatients with depression | 16 | Negative implicit self- | | 33.9 (9.2) | 11/16 (69%) |
| | 3. Healthy controls | 16 | esteem (EST 'negative interference' index) | | 31.3 (11) | 11/16 (69%) |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|----------------------------------------------------------------------------------------------------------------------|-------------------|-----------------------------------------------------------------------|-----------|----------------|--------------------------------------------------------|
| Kinderman, 1997(66) | 1. Patients with psychosis (schizophrenia or delusional disorder) with PDs | 20 | External-personal attribution score for negative events (IPSAQ) | UK | Not reported | 13/20 (65%) |
| | 2. Patients with depression (major depressive episode) | 20 | | | Not reported | 15/20 (75%) |
| | 3. Healthy controls | 20 | | | Not reported | 15/20 (75%) |
| Kinderman, 2003(67) | 1. Inpatients and outpatients with PDs of whom most had psychosis (schizophrenia and paranoid psychosis) | 13 | Explicit self-esteem score (SCC 'self-actual' index) | UK | Not reported | 8/13 (62%) |
| | 2. Inpatients with depression | 11 | | | Not reported | 6/11 (55%) |
| | 3. Healthy controls | 13 | | | Not reported | 4/13 (31%) |
| Langdon, 2006(68) | 1. Outpatients with psychosis (schizophrenia) with PDs | 19 | PB attribution score for negative events (self ratings) (IPSAO) | Australia | 35.2 (11.2) | Entire sample of psychosis patients: 22/34 (65%) |
| | 2. Outpatients with psychosis (schizophrenia) without PDs | 15 | | | 37.7 (9.7) | |
| | 3. Healthy controls | 21 | | | 39.3 (11.7) | Not reported |
| Langdon, 2010(69) | 1. Outpatients with psychosis (schizophrenia) of whom most have current | 35 | PB attribution score for negative events (IPSAQ) | Australia | 35.9 (10.4) | 23/35 (66%) |
| | PDs | | Paranoia score (PS) | | | |
| | 2. Healthy controls | 34 | | | 32 (12.9) | 26/34 (76%) |
| Langdon, 2013(70) | 1. Patients with early psychosis (mostly paranoid schizophrenia) of whom most had current PDs | 23 | External-personal attribution score for negative events (IPSAQ) | Australia | 20.91 (1.83) | 22/23 (96%) |
| | 2. Healthy controls | 19 | Paranoia score (BPRS suspiciousness item) | | 20.79 (1.81) | 17/19 (89%) |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------|----------------|-------------|
| Lee, 2004(71) | 1. Inpatients and outpatients with psychosis (paranoid schizophrenia, schizoaffective disorder or delusional disorder) with PDs | 12 | External-personal attribution score for negative events (interview transcripts were rated using CAVE and the 'core' attribution dataset was chosen) | UK | 46.82 (12.69) | 9/12 (75%) |
| | 2. Healthy controls | 12 | | | 43.17 (13.82) | 9/12 (75%) |
| Lincoln, 2010(72) | Inpatients and outpatients with psychosis (schizophrenia, schizoaffective disorder or delusional disorder) with | 25 | External-personal attribution score for negative events (IPSAQ) Explicit self-esteem score | Germany | 35.4 (11.8) | 14/25 (56%) |
| | PDs | | (RSES) | | | |
| | 2. Inpatients and outpatients with psychosis (as above) with remitted PDs | 25 | | | 32.2 (9.7) | 15/25 (60%) |
| | 3. Healthy controls with high levels of subclinical paranoia | 25 | | | 33.4 (11.7) | 18/25 (72%) |
| | 4. Healthy controls with low levels of subclinical paranoia | 25 | | | 37.8 (12) | 10/25 (40%) |
| Lyon, 1994(73) | 1. Inpatients and outpatients with psychosis (paranoid schizophrenia or delusional disorder of the paranoid type) with PDs | 14 | Internality attribution score for negative events (ASQpf) Explicit self-esteem score (RSES) | UK | 35.6 (9.89) | 12/14 (86%) |
| | 2. Inpatients and outpatients with depression (major depressive episode or depressive disorder) | 14 | () | | 40.9 (9.65) | 12/14 (86%) |
| | 3. Healthy controls | 14 | | | 35.7 (9.66) | 12/14 (86%) |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|-----------------------------------------------------------------------------------|-------------------|--------------------------------------------------------------------------------------|-----------|----------------|-------------|
| MacKinnon, 2011(74) | 1. Outpatients with psychosis (mostly schizophrenia) with PDs | 16 | Explicit self-esteem score (RSES) | UK | 41.69 (11.09) | 14/16 (88%) |
| | 2. Healthy controls | 20 | Implicit self-esteem score (IAT D-measure, improved algorithm) | | 29.5 (11.42) | 8/20 (40%) |
| Martin, 2002(75) | 1. Outpatients with psychosis (schizophrenia) with PDs | 15 | External-personal attribution score for negative events (self ratings) (IPSAQ) | USA | 39.1 (8.7) | 8/15 (53%) |
| | 2. Outpatients with psychosis (schizophrenia) without PDs | 15 | | | 34.3 (10.2) | 7/15 (47%) |
| | 3. Healthy controls | 16 | | | 36.8 (9.6) | 7/16 47%) |
| McCulloch, 2006(76) | 1. Older patients with late- onset psychosis with delusions (all but one of | 13 | Explicit self-esteem score (RSES) | UK | 74.9 (5.26) | 4/13 (31%) |
| | these patients had delusions that were primarily persecutory) | | Negative implicit self- esteem score (EST 'depression interference' | | | |
| | 2. Older patients with depression (affective disorder) | 15 | index, calculated by subtracting response time to neutral words from response | | 77.6 (6.94) | 4/15 (27%) |
| | 3. Age-matched healthy controls | 15 | time to depression-related words) | | 75 (7.37) | 4/15 (27%) |
| McKay, 2005(77) | 1. Outpatients with psychosis (mostly schizophrenia) with PDs | 13 | External-personal attribution score for negative events (self ratings) (IPSAO) | Australia | 42.23 (9.78) | 7/13 (54%) |
| | 2. Outpatients with psychosis (as above) with remitted PDs | 12 | Paranoia score (SAPS persecution item) | | 37.58 (10.98) | 3/12 (25%) |
| | 3. Healthy controls | 19 | • ´ | | 35.89 (11.71) | 7/19 (37%) |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|------------------------------------------------------------------------------------------------------------------------------|-------------------|-------------------------------------------------------------------------|-----------|----------------|-----------------|
| McKay, 2007(31) | 1. Outpatients with psychosis (mostly schizophrenia) with PDs | 10 | Explicit self-esteem score (raw mean) (RSES) | Australia | 41.6 (9.49) | 7/10 (70%) |
| | 2. Outpatients with psychosis (as above) with remitted PDs | 10 | Implicit self-esteem score (raw mean) (IAT index) | | 35.8 (10.8) | 2/10 (20%) |
| | 3. Healthy controls | 19 | | | 35.89 (11.71) | 7/19 (37%) |
| Mehl, 2010(78) | Inpatients and outpatients with psychosis (schizophrenia spectrum disorder) with PDs | 23 | External-personal attribution score for negative events (IPSAQ) | Germany | 34.61 (10.81) | 12/23 (52%) |
| | 2. Inpatients and outpatients with psychosis (as above) with remitted PDs | 18 | | | 32.17 (10.68) | 11/18 (61%) |
| | 3. Healthy controls | 22 | | | 33.73 (10.28) | 11/22 (50%) |
| Mehl, 2014(79) | 1. Inpatients and outpatients with psychosis (schizophrenia spectrum disorder) | 258 | External-personal attribution score for negative events (IPSAQ-R) | Germany | 37.44 (9.54) | 151/258 (58.5%) |
| | 2. Subgroup of these patients with PDs | 142 | Paranoia score (PANSS P6) | | 37.75 (9.6) | 84/142 (59.15%) |
| | 3. Healthy controls | 51 | | | 35.77 (9.47) | 30/51 (59%) |
| Melo, 2006(80) | 1. Inpatients with psychosis (delusional disorder, schizophrenia or schizoaffective disorder) with 'poor me' PDs | 26 | Internality attribution score for negative events (ASQ) | UK | 34.84 (8.93) | 17/26 (65%) |
| | 2. Inpatients with psychosis (as above) with 'bad me' PDs | 18 | | | 34 (14.35) | 16/18 (89%) |
| | 3. Healthy controls | 21 | | | 40.1 (14.2) | 16/21 (76%) |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|--------------------------------------------------------------------------------------------------------------------------------|---------|----------------|-------------|
| Melo, 2013(81) | 1. Inpatients with psychosis (delusional disorder, schizophrenia or schizoaffective disorder) | 32 | Internality attribution score for the most negative event (SDEI) | UK | 38.78 (10.06) | 23/32 (72%) |
| | with 'poor me' PDs 2. Inpatients with psychosis (as above) with 'bad me' PDs | 12 | Explicit self-esteem score (RSES) | | 33.58 (8.46) | 8/12 (67%) |
| | 3. Healthy controls | 25 | | | 36.52 (11.21) | 20/25 (80%) |
| Menon, 2013(82) | 1. Outpatients with psychosis (schizophrenia or schizoaffective disorder) with delusions of reference of whom 50% had mixed referential and persecutory delusions | 18 | PB attribution score for negative events (IPSAQ) | Canada | 39.6 (12.4) | 11/18 (61%) |
| | 2. Healthy controls | 17 | | | 35.7 (6.8) | 10/17 (59%) |
| Merrin, 2007(83) | 1. Inpatients and outpatients with psychosis (mostly schizophrenia or schizoaffective disorder) with PDs | 24 | External-personal attribution score for negative events (modified inductive reasoning task using items from IPSAQ) | UK | 38.21 (11.21) | 17/24 (71%) |
| | 2. Inpatients and outpatients with depression (major depressive disorder) | 24 | | | 44.79 (11.12) | 17/24 (71%) |
| | 3. Healthy controls | 24 | | | 38.13 (10.61) | 14/24 (58%) |
| Mizrahi, 2008(84) | 1. Inpatients and outpatients with psychosis (schizophrenia, | 86 | PB attribution score for negative events (IPSAQ) | Canada | 31.9 (11.5) | 71/86 (83%) |
| | schizophreniform or schizoaffective disorder) | | Paranoia score (PANSS P6) | | | |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|----------------------------------------------------------------------------------------------------------------------------|-------------------|----------------------------------------------------------------------------------------------------|---------|----------------|------------------|
| Moritz, 2006(85) | 1. Inpatients with psychosis (schizophrenia) with PDs | 13 | Explicit self-esteem score (RSES) | Germany | 34.15 (12.29) | 7/13 (54%) |
| | 2. Inpatients with psychosis (schizophrenia) without PDs | 10 | Implicit self-esteem score (IAT D-measure) | | 34.1 (8.8) | 6/10 (60%) |
| | 3. Inpatients with depression (major depressive disorder) | 14 | | | 31.71 (11.28) | 7/14 (50%) |
| | 4. Healthy controls | 41 | | | 23.37 (6.93) | 13/41 (32%) |
| Moritz, 2007(86) | 1. Inpatients with psychosis (schizophrenia or schizoaffective disorder) of whom more than 50% had current PDs | 35 | Internality attribution score for negative events (self ratings) (ASQ-B) | Germany | 34.23 (9.29) | 19/35 (54%) |
| | 2. Inpatients with depression (major depressive disorder) | 18 | | | 39.83 (8.73) | 10/18 (56%) |
| | 3. Healthy controls | 28 | | | 33.5 (10.23) | 10/28 (36%) |
| Palmier-Claus, 2011(87) | 1. Inpatients and outpatients with first-episode psychosis | 256 | Negative self-esteem instability score (SD of negative scores of RSES across time points) | UK | Not reported | 177/256 (69.14%) |
| | | | Positive self-esteem instability score (SD of positive scores of RSES across time points) | | | |
| | | | Paranoia score (mean of PANSS P6 across time points) | | | |
| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|-------------------------------------------------------------------------------------------------------------------|-------------------|--------------------------------------------------------------------------------------|---------|----------------|-----------------|
| Randall, 2003(88) | 1. Patients with psychosis (schizophrenia or schizoaffective disorder) with PDs | 18 | External-personal attribution score for negative events (self ratings) (IPSAQ) | UK | 34.89 (11.15) | 14/18 (78%) |
| | 2. Patients with psychosis (as above) with remitted PDs | 14 | | | 34.71 (10.28) | 8/14 (57%) |
| | 3. Healthy controls | 18 | | | 31.89 (8.53) | 11/18 (61%) |
| Randjbar, 2011(89) | 1. Patients with psychosis (schizophrenia) with PDs | 10 | Explicit self-esteem score (RSES) | Germany | 40 (15.33) | 8/10 (80%) |
| | 2. Patients with psychosis (schizophrenia) without PDs | 19 | | | 39.47 (10.43) | 9/19 (47%) |
| | 3. Healthy controls | 33 | | | 33.97 (11.1) | 10/33 (30%) |
| Ringer, 2014(90) | 1. Outpatients with psychosis (schizophrenia or schizoaffective disorder) | 88 | Explicit self-esteem score (MSEI) Paranoia score (PANSS P6) | USA | 46.64 (9.15) | 74/88 (84%) |
| Romm, 2011(91) | 1. Patients with first- episode psychosis (mostly schizophrenia | 113 | Explicit self-esteem score (RSES) | Norway | 25.79 (7.7) | 76/113 (67.26%) |
| Sharm 1007(02) | spectrum disorder) | 10 | Paranola score (PANSS P6) | UV | 52.80 (14.22) | 8/10 (420/) |
| Snarp, 1997(92) | psychosis (delusional disorder) with persecutory (N = 14) or grandiose delusions $(N = 5)$ | 19 | for negative events (ASQ) | UK | 52.89 (14.55) | 8/19 (42%) |
| | 2. Outpatients with psychosis (delusional disorder) with non- persecutory or non- grandiose delusions | 12 | | | 44 (16.46) | 7/12 (58%) |
| | 3. Healthy controls | 24 | | | 42.88 (13.12) | 10/24 (42%) |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|--------------------------------------------------------------------------------------------------------|-------------------|-----------------------------------------------------------------------------------------------------|-------------|----------------|-------------|
| Smith, 2005(93) | 1. Inpatients and outpatients with psychosis (mostly schizophrenia or | 20 | Explicit self-esteem score (RSCQ) | UK | 37.1 (10.1) | 14/20 (70%) |
| | schizoaffective disorder) with grandiose delusions of which more than half have current PDs | | Negative implicit self- esteem score (EST 'depression interference' index) | | | |
| | 2. Healthy controls | 21 | | | 33.1 (10.8) | 12/21 (57%) |
| Sundag, 2015(94) | 1. Inpatients with psychosis (schizophrenia, delusional or schizoaffective disorder) with PDs | 33 | Explicit self-esteem score (RSES) | Germany | 35.8 (11) | 19/33 (58%) |
| | 2. Inpatients with psychosis (as above) with remitted PDs | 10 | | | 31.3 (8.4) | 6/10 (60%) |
| | 3. Healthy controls | 33 | | | 34.5 (15.6) | 15/33 (45%) |
| Thewissen, 2008(95) | 1. Patients with psychosis (schizophrenia or schizoaffective disorder) with PDs | 30 | Explicit self-esteem score (mean of the ESM momentary self-esteem reports for each person) | Netherlands | 38.1 (10.7) | 26/30 (87%) |
| | 2. Patients with psychosis (as above) with other positive symptoms | 34 | Self-esteem instability score (SD of ESM momentary | | 36 (11.6) | 26/34 (76%) |
| | 3. Patients with psychosis (as above) with remitted psychotic symptoms | 15 | self-esteem reports for each person) | | 32.5 (12.3) | 14/15 (93%) |
| | 4. High schizotypy non- psychiatric controls | 38 | Paranoia score (PS) | | 47.3 (10.3) | 13/38 (34%) |
| | 5. Healthy controls | 37 | | | 48.7 (9.2) | 14/37 (38%) |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|----------------------------------------------------------------------------------|-------------------|--------------------------------------------------------------------------------------|---------|----------------|-------------|
| Udachina, 2012(96) | 1. Inpatients and outpatients with psychosis (schizophrenia, | 14 | Explicit self-esteem score (ESM self-esteem) | UK | 39.36 (15.37) | 7/14 (50%) |
| | schizoaffective or delusional disorder) with 'poor me' PDs | | Self-esteem instability score (mean moment-to-moment change in ESM self-esteem | | | |
| | 2. Inpatients and outpatients with psychosis (as above) with 'bad me' PDs | 15 | reports for each person) | | 39.93 (11.84) | 9/15 (60%) |
| | 3. Inpatients and outpatients with psychosis (as above) with remitted PDs | 12 | | | 41.67 (12.2) | 8/12 (67%) |
| | 4. Healthy controls | 23 | | | 37.78 (15.21) | 13/23 (57%) |
| Valiente, 2011(97) | 1. Inpatients with psychosis (mostly schizophrenia spectrum disorder) with | 35 | Explicit self-esteem score (E-SEI) | Spain | 34.9 (12) | 19/35 (55%) |
| | PDs | | Implicit self-esteem score | | | |
| | 2. Mostly outpatients with depression (depressive disorder) | 35 | (GNAT index) | | 43.5 (11.4) | 8/35 (23%) |
| | 3. Healthy controls | 44 | | | 37.4 (13.1) | 20/44 (46%) |
| Vass, 2015(98) | 1. Patients with psychosis (schizophrenia spectrum | 80 | Explicit self-esteem (SERS) | UK | 39.15 (11.56) | 49/80 (61%) |
| | disorder) | | Paranoia score (PANSS P6) | | | |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|--------------------------------------------------------------------------------|---------|----------------|------------------|
| Vazquez, 2008(30) | 1. Patients with psychosis (mostly schizophrenia spectrum disorder) with PDs | 40 | Explicit self-esteem score (RSES) | Spain | 33.3 (8.4) | 27/40 (68%) |
| | Inpatients and outpatients with psychosis (as above) with remitted PDs Inpatients and outpatients | 25 | (indicated by the recall of positive versus negative words on the SRIRT) | | 31.1 (4.9) | 21/25 (84%) |
| | with depression (major depressive disorder or dysthymia) | 35 | | | 39.6 (12.2) | 9/35 (26%) |
| | 4. Healthy controls | 36 | | | 30.4 (7.4) | 21/36 (58%) |
| Vorontsova, 2013(99) | 1. Outpatients with psychosis (schizophrenia, schizoaffective disorder or delusional disorder) with PDs and no comorbid depression | 30 | Negative explicit self-esteem score (BCSS 'negative self' subscale) | UK | 40.1 (10.7) | 19/30 (63%) |
| | 2. Outpatients with depression (major depressive episode) and no PDs | 30 | | | 42.5 (13.1) | 14/30 (47%) |
| | 3. Healthy controls | 30 | | | 40.4 (13.1) | 13/30 (43%) |
| Warman, 2011(100) | 1. Outpatients with psychosis (schizophrenia or schizoaffective disorder) | 30 | Explicit self-esteem score (MSEI) | USA | 48.93 (5.11) | 30/30 (100%) |
| **** | | 1.5.4 | Paranoia score (PANSS P6) | * * * * | | |
| Wickham, 2015(101) | 1. Inpatients and outpatients with psychosis (mostly schizophrenia spectrum | 176 | Negative explicit self-esteem (SERS negative subscale) | UK | Not reported | 123/176 (69.87%) |
| | disorder) | | Paranoia score (PANSS P6) | | | |

| Study Ref (First Author, Year) | Group/s Included in Review | N Participants | Variable/s Used in Analysis | Country | Age, Mean (SD) | N (%) Male |
|-----------------------------------|--------------------------------------------------------------------------------------|-------------------|-----------------------------------------------------------|---------|----------------|-------------|
| Wittorf, 2012(102) | 1. Inpatients and outpatients with psychosis (paranoid schizophrenia) with PDs | 20 | PB attribution score for negative events (IPSAQ- R) | Germany | 35.3 (9) | 13/20 (65%) |
| | 2. Inpatients and outpatients with depression (major depressive episode) | 20 | Paranoia score (PANSS P6) | | 36.3 (9.7) | 8/20 (40%) |
| | 3. Healthy controls | 55 | | | 31.7 (10.6) | 21/55 (38%) |

Abbreviations: ARAT, Attributional style: Achievement and Relationships Attributions Task; ASQ, Attributional Style Questionnaire; ASQ-B, ASQ modified by Brunstein; ASQpf, ASQ parallel form; BCSS, Brief Core Schema Scale; BAI-R, Gudjonsson Blame Attribution Inventory-Revised; BPRS, Brief Psychiatric Rating Scale; CAVE, Content Analysis of Verbatim Explanations; CPRS, Comprehensive Psychopathological Rating Scale; CSEI, Coopersmith Self-Esteem Inventory; DCC, distinctiveness, consistency and consensus. EB, Externalising Bias; EBS, Evaluative Beliefs Scale; E-SEI, Composite of self-worth subscale of World Assumption Scale and Spanish version of self-acceptance subscale of the Scales of Psychological Wellbeing; ESM, Experience Sampling Method; EST, Emotional Stroop Task; FPS, Feningstein Paranoia Scale; GNAT, Go/No-go Association Task; IAT, Implicit Association Task; IPSAQ, Internal, Personal, and Situational Attributions Questionnaire; IPSAQ-R, IPSAQ-Revised; LACS, Leeds Attributional Coding System; MMPI, Minnesota Multiphasic Personality Inventory; MSEI, Multidimensional Self-Esteem Inventory; PANSS P6, Positive and Negative Syndrome Scales 'suspiciousness/persecution' item; PB, Personalizing bias; PDs, persecutory delusions; PPQ, Personal Profile Questionnaire; PS, Paranoia Scale; PSE, Present State Examination; RSCQ, Robson Self-Concept Questionnaire; SDEI, Significant Daily Events Interview; SESS-sv NES, Self-Evaluation and Social Support interview-schizophrenia version Negative Evaluation of Self (dimension); SERS, Self-Esteem Rating Scale; SERS-SF, SERS-Short Form; SRIRT, Self-Referent Incidental Recall Task.

I. Data Used for Each Meta-Analysis

| | Table I.1. Difference in J | Externalising | Attributional Bias: 1 | Psychosis With | Persecutory | Delusions (| PDs) |) vs Health | y Control |
|--|----------------------------|---------------|-----------------------|-----------------------|-------------|--------------------|------|-------------|-----------|
|--|----------------------------|---------------|-----------------------|-----------------------|-------------|--------------------|------|-------------|-----------|

| | Psychosis V | Vith PDs | | Healthy C | Controls | | |
|--------------------------------|-------------|----------|-------|-----------|----------|-------|---------|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N |
| Aakre, 2009 | 18 | 33.98 | 16.44 | 29 | 21.82 | 12.32 | 47 |
| Bentall, 1991 | 17 | 4.65 | 1.97 | 17 | 2.47 | 2.43 | 34 |
| Bentall, 2005 | 16 | -35.37 | 8.38 | 16 | -50 | 4.64 | 32 |
| Berry, 2015 | 22 | 4.05 | 2.13 | 25 | 2.36 | 2.16 | 47 |
| Combs, 2009 | 32 | 0.75 | 0.19 | 50 | 0.55 | 0.24 | 82 |
| Diez-Alegria, 2006 | 40 | 7.35 | 3.65 | 36 | 4.75 | 2.58 | 76 |
| Fear, 1996 | 20 | -20.5 | 6 | 20 | -24.6 | 2.9 | 40 |
| Fornells-Ambrojo, 2009 | 20 | 2.45 | 1 | 32 | 1.71 | 1.07 | 52 |
| Kinderman, 1997 | 20 | 7.55 | 2.93 | 20 | 4.25 | 2.73 | 40 |
| Langdon, 2006 | 19 | 0.64 | 0.23 | 21 | 0.67 | 0.24 | 40 |
| Langdon, 2010 | 35 | 70 | 30 | 34 | 57 | 26 | 69 |
| Langdon, 2013 | 23 | 28.33 | 8.01 | 19 | 29.17 | 7.28 | 42 |
| Lee, 2004 | 12 | 3.33 | 2.23 | 12 | 1.33 | 1.23 | 24 |
| Lincoln, 2010 | 25 | 6.56 | 5.62 | 50 | 3.62 | 3.1 | 75 |
| Lyon, 1994 | 14 | -15.07 | 4.48 | 14 | -23 | 8.97 | 28 |
| Martin, 2002 | 15 | 6.7 | 2.9 | 16 | 6.5 | 4.2 | 31 |
| McKay, 2005 | 13 | 6.08 | 1.8 | 19 | 6.58 | 3.4 | 32 |
| Mehl, 2010 | 20 | 4.89 | 3.97 | 21 | 3.33 | 3.18 | 41 |
| Mehl, 2014 | 142 | 37.65 | 14.18 | 51 | 43.68 | 15.63 | 193 |
| Melo, 2006 | 35 | -19.28 | 8.56 | 20 | -23.65 | 6.1 | 55 |
| Melo, 2013 | 40 | -3.73 | 2.39 | 25 | -2.92 | 2.33 | 65 |
| Menon, 2013 | 18 | 0.63 | 0.37 | 17 | 0.68 | 0.26 | 35 |
| Merrin, 2007 | 24 | 1.71 | 1.37 | 24 | 1.63 | 0.65 | 48 |

| | Psychosis V | With PDs | | Healthy C | | | |
|--------------------------------|-------------|----------|------|-----------|--------|------|---------|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N |
| Moritz, 2007 | 35 | -3.89 | 0.68 | 28 | -3.49 | 0.8 | 63 |
| Randall, 2003 | 18 | 5.28 | 3.43 | 18 | 5.33 | 2.74 | 36 |
| Sharp, 1997 | 19 | -16.21 | 3.9 | 24 | -24.41 | 2.6 | 43 |
| Wittorf, 2012 | 20 | 0.58 | 0.2 | 52 | 0.62 | 0.18 | 72 |

| | Psychosis | With PDs | | Depression | | | |
|--------------------------------|-----------|----------|------|------------|--------|------|---------|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N |
| Bentall, 1991 | 17 | 4.65 | 1.97 | 17 | 3 | 2 | 34 |
| Bentall, 2005 | 16 | -35.37 | 8.38 | 16 | -65.75 | 6.1 | 32 |
| Candido, 1990 | 15 | -3.95 | 1.12 | 15 | -5.91 | 0.57 | 30 |
| Diez-Alegria, 2006 | 40 | 7.35 | 3.65 | 35 | 5.22 | 2.34 | 75 |
| Fornells-Ambrojo, 2009 | 20 | 2.45 | 1 | 21 | 1.76 | 1.26 | 41 |
| Kinderman, 1997 | 20 | 7.55 | 2.93 | 20 | 2.45 | 2.42 | 40 |
| Lyon, 1994 | 14 | -15.07 | 4.48 | 14 | -23.33 | 6.66 | 28 |
| Merrin, 2007 | 24 | 1.71 | 1.37 | 24 | 1.58 | 1.18 | 48 |
| Moritz, 2007 | 35 | -3.89 | 0.68 | 18 | -4.22 | 1.14 | 53 |
| Wittorf, 2012 | 20 | 0.58 | 0.2 | 20 | 0.65 | 0.20 | 40 |

 Table I.2. Difference in Externalising Attributional Bias: Psychosis With Persecutory Delusions (PDs) vs Depression

| | Psychosis With PDs | | | Psychosis | Psychosis Without PDs | | |
|--------------------------------|--------------------|--------|-------|-----------|-----------------------|-------|---------|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N |
| Aakre, 2009 | 18 | 33.98 | 16.44 | 47 | 23.65 | 14.96 | 65 |
| Carlin, 2005 | 31 | 6.13 | 4.05 | 34 | 6.14 | 3.57 | 65 |
| Diez-Alegria, 2006 | 40 | 7.35 | 3.65 | 25 | 5.12 | 3.27 | 65 |
| Jolley, 2006 | 14 | -3.85 | 1.00 | 34 | -4.8 | 1.3 | 48 |
| Langdon, 2006 | 19 | 0.64 | 0.23 | 15 | 0.68 | 0.27 | 34 |
| Lincoln, 2010 | 25 | 6.56 | 5.62 | 25 | 4.08 | 3.82 | 50 |
| Martin, 2002 | 15 | 6.7 | 2.9 | 15 | 6.5 | 3.1 | 30 |
| McKay, 2005 | 13 | 6.08 | 1.8 | 11 | 6.45 | 3.24 | 24 |
| Mehl, 2010 | 20 | 4.89 | 3.97 | 16 | 3.06 | 3.02 | 36 |
| Randall, 2003 | 18 | 5.28 | 3.43 | 14 | 5.21 | 3.81 | 32 |
| Sharp, 1997 | 19 | -16.21 | 3.9 | 12 | -26.08 | 7.4 | 31 |

Table I.3. Difference in Externalising Attributional Bias: Psychosis with Persecutory Delusions (PDs) vs Psychosis Without PDs (and, if Specified, Grandiose Delusions; GDs)

| Study Ref (First Author, Year) | Total N | R |
|--------------------------------|---------|-------|
| Aakre, 2009 | 65 | 0.29 |
| Candido, 1990 | 45 | 0.51 |
| Carlin, 2005 | 65 | 0 |
| Combs, 2009 | 60 | 0.37 |
| Diez-Alegria, 2006 | 65 | 0.3 |
| Fear, 1996 | 29 | -0.01 |
| Humphreys, 2006 | 35 | 0.11 |
| Janssen, 2006 | 23 | 0.39 |
| Jolley, 2006 | 48 | 0.33 |
| Langdon, 2006 | 34 | -0.08 |
| Langdon, 2010 | 69 | 0.27 |
| Langdon, 2013 | 23 | -0.19 |
| Lincoln, 2010 | 50 | 0.25 |
| Martin, 2002 | 30 | 0.03 |
| McKay, 2005 | 24 | -0.08 |
| Mehl, 2010 | 36 | 0.25 |
| Mehl, 2014 | 258 | 0.1 |
| Mizrahi, 2008 | 86 | -0.17 |
| Randall, 2003 | 32 | 0.01 |
| Sharp, 1997 | 31 | 0.66 |
| Wittorf, 2012 | 20 | 0.01 |

Table I.4. Correlation between Externalising AttributionalBias and Paranoia Severity in People With Psychosis

| | Psychosis V | With PDs | | Healthy C | Healthy Controls | | | |
|--------------------------------|-------------|----------|-------|-----------|------------------|-------|---------|--|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N | |
| Bentall, 2008 | 39 | -72.53 | 25.78 | 33 | -45.88 | 10.72 | 72 | |
| Collett, 2016 | 21 | 11.95 | 5.63 | 21 | 21.1 | 4.49 | 42 | |
| Combs, 2009 | 32 | 30.9 | 4.4 | 50 | 35 | 4.5 | 82 | |
| Espinosa, 2014 | 79 | -2.51 | 3.46 | 52 | -0.17 | 0.73 | 131 | |
| Fornells-Ambrojo, 2009 | 20 | 30.15 | 5.06 | 32 | 30.72 | 4.39 | 52 | |
| Kesting, 2011 | 28 | 18.93 | 5.21 | 59 | 25.12 | 3.53 | 87 | |
| Kinderman, 1994 | 16 | -70.44 | 18.19 | 16 | -50.81 | 14.67 | 32 | |
| Kinderman, 2003 | 13 | 25.77 | 28.64 | 13 | 41.54 | 12.53 | 26 | |
| Lincoln, 2010 | 25 | 18.4 | 7 | 50 | 24.05 | 4.23 | 75 | |
| Lyon, 1994 | 14 | 12.54 | 5.39 | 14 | 11.21 | 4.26 | 28 | |
| MacKinnon, 2011 | 16 | 16.31 | 5.97 | 20 | 23.05 | 4.38 | 36 | |
| McCulloch, 2006 | 13 | -17.85 | 4.95 | 15 | -17.8 | 4.43 | 28 | |
| McKay, 2007 | 9 | -0.8 | 1.24 | 19 | 0.15 | 0.87 | 28 | |
| Melo, 2013 | 41 | 26.17 | 6.35 | 25 | 31.12 | 4.3 | 66 | |
| Moritz, 2006 | 13 | 17.58 | 5.16 | 41 | 22.65 | 4.14 | 54 | |
| Randjbar, 2011 | 10 | 15.7 | 5.1 | 33 | 22.72 | 5.71 | 43 | |
| Smith, 2005 | 20 | 136.3 | 28.1 | 21 | 132.7 | 26.9 | 41 | |
| Sundag, 2015 | 33 | 32.5 | 8.6 | 33 | 42.6 | 4.1 | 66 | |
| Udachina, 2012 | 29 | 4.67 | 1.5 | 23 | 6.21 | 0.69 | 52 | |
| Valiente, 2011 | 35 | 0.17 | 0.94 | 44 | 0.31 | 0.71 | 79 | |
| Vazquez, 2008 | 40 | 31.5 | 4.8 | 36 | 35.6 | 3.9 | 76 | |
| Vorontsova, 2013 | 30 | -4.83 | 3.57 | 30 | -1.67 | 1.49 | 60 | |

 Table I.5. Difference in Explicit Self-Esteem: Psychosis With Persecutory Delusions (PDs) vs Healthy Controls

| | Psychosis With PDs | | | Depression | | | |
|--------------------------------|--------------------|--------|-------|------------|--------|-------|---------|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N |
| Bentall, 2008 | 39 | -72.53 | 25.78 | 27 | -81.81 | 21.28 | 66 |
| Candido, 1990 | 15 | 77.33 | 11.97 | 15 | 27.2 | 16.37 | 30 |
| Espinosa, 2014 | 79 | -2.51 | 3.46 | 38 | -3.56 | 3.57 | 117 |
| Fornells-Ambrojo, 2009 | 20 | 30.15 | 5.06 | 21 | 21.29 | 4.46 | 41 |
| Kesting, 2011 | 28 | 18.93 | 5.21 | 21 | 17.57 | 6.47 | 49 |
| Kinderman, 1994 | 16 | -70.44 | 18.19 | 16 | -67.88 | 15.95 | 32 |
| Kinderman, 2003 | 13 | 25.77 | 28.64 | 11 | 24.09 | 19.39 | 24 |
| Lyon, 1994 | 14 | 12.54 | 5.39 | 14 | 5.57 | 3.06 | 28 |
| McCulloch, 2006 | 13 | -17.85 | 4.95 | 15 | -26.33 | 5.92 | 28 |
| Moritz, 2006 | 13 | 17.58 | 5.16 | 14 | 14.86 | 5.97 | 27 |
| Valiente, 2011 | 35 | 0.17 | 0.94 | 35 | -0.63 | 0.67 | 70 |
| Vazquez, 2008 | 40 | 31.5 | 4.8 | 35 | 24.5 | 6.02 | 75 |
| Vorontsova, 2013 | 30 | -4.83 | 3.57 | 30 | -8.37 | 4.57 | 60 |

 Table I.6. Difference in Explicit Self-Esteem: Psychosis With Persecutory Delusions (PDs) vs Depression

| | Psychosis V | Psychosis With PDs | | | Psychosis Without PDs | | |
|--------------------------------|-------------|--------------------|-------|----|-----------------------|-------|---------|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N |
| Bentall, 2008 | 39 | -72.53 | 25.78 | 29 | -65.3 | 22.46 | 68 |
| Garety, 2013 | 170 | -24.47 | 6.15 | 43 | -23.72 | 6.4 | 213 |
| Humphreys, 2006 | 15 | -1.07 | 1 | 20 | 0 | 1 | 35 |
| Kesting, 2011 | 28 | 18.93 | 5.21 | 31 | 18.29 | 5.98 | 59 |
| Lincoln, 2010 | 25 | 18.4 | 7 | 25 | 20 | 6.08 | 50 |
| McKay, 2007 | 9 | -0.8 | 1.24 | 9 | 0.47 | 0.51 | 18 |
| Moritz, 2006 | 13 | 17.58 | 5.16 | 10 | 12.56 | 5.85 | 23 |
| Randjbar, 2011 | 10 | 15.7 | 5.1 | 19 | 17.56 | 7.77 | 29 |
| Sundag, 2015 | 33 | 32.5 | 8.6 | 10 | 37.3 | 8.1 | 43 |
| Udachina, 2012 | 29 | 4.67 | 1.5 | 12 | 5.79 | 0.98 | 41 |
| Vazquez, 2008 | 40 | 31.5 | 4.8 | 25 | 30.5 | 4.7 | 65 |

Table I.7. Difference in Explicit Self-Esteem: Psychosis With Persecutory Delusions (PDs) vs Psychosis Without PDs (and, if Specified,
Grandiose Delusions; GDs)

| Study Ref (First Author, Year) | Total N | r |
|--------------------------------|---------|-------|
| Bentall, 2008 | 68 | -0.43 |
| Ben-Zeev, 2009 | 194 | -0.5 |
| Combs, 2009 | 60 | -0.17 |
| Erickson, 2012 | 57 | -0.57 |
| Freeman, 1998 | 53 | 0 |
| Freeman, 2013 | 130 | -0.25 |
| Garety, 2013 | 213 | -0.05 |
| Humphreys, 2006 | 35 | -0.4 |
| Jones, 2010 | 87 | -0.23 |
| Kesting, 2011 | 59 | 0.06 |
| Lincoln, 2010 | 50 | -0.12 |
| McKay, 2007 | 18 | -0.55 |
| Moritz, 2006 | 23 | 0.41 |
| Randjbar, 2011 | 29 | -0.13 |
| Ringer, 2014 | 88 | -0.23 |
| Romm, 2011 | 113 | -0.3 |
| Sundag, 2015 | 43 | -0.23 |
| Thewissen, 2008 | 154 | -0.32 |
| Udachina, 2012 | 41 | -0.35 |
| Vass, 2015 | 80 | -0.35 |
| Vazquez, 2008 | 65 | 0.1 |
| Warman, 2011 | 30 | -0.37 |
| Wickham, 2015 | 176 | -0.51 |

Table I.8. Correlation between Explicit Self-Esteem andParanoia Severity in People With Psychosis

| | Psychosis | Psychosis With PDs | | | Healthy Controls | | | |
|--------------------------------|------------------|--------------------|-------|----|------------------|-------|---------|--|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N | |
| Besnier, 2011 | 30 | -0.19 | 6.43 | 60 | -0.31 | 3 | 90 | |
| Espinosa, 2014 | 79 | 9.88 | 95.48 | 52 | 42.57 | 49.9 | 131 | |
| Kesting, 2011 | 28 | 0.5 | 0.33 | 59 | 0.6 | 0.4 | 87 | |
| Kinderman, 1994 | 16 | -7.69 | 8.5 | 16 | 0.19 | 8.5 | 32 | |
| MacKinnon, 2011 | 16 | 0.93 | 1.01 | 20 | 0.48 | 0.45 | 36 | |
| McCulloch, 2006 | 13 | -2.9 | 30.58 | 15 | -3.2 | 16.23 | 28 | |
| McKay, 2007 | 10 | -0.75 | 0.78 | 19 | 0.15 | 0.99 | 29 | |
| Moritz, 2006 | 13 | -0.03 | 0.72 | 41 | 0.84 | 0.67 | 54 | |
| Smith, 2005 | 20 | -12 | 95 | 21 | -32 | 49 | 41 | |
| Valiente, 2011 | 35 | -3.25 | 81.35 | 44 | 40.48 | 57.6 | 79 | |
| Vazquez, 2008 | 40 | 0.65 | 2.17 | 36 | 2.08 | 2.09 | 76 | |

 Table I.9. Difference in Implicit Self-Esteem: Psychosis With Persecutory Delusions (PDs) vs Healthy Controls

| | Psychosis With PDs | | | Depression | | | |
|--------------------------------|--------------------|-------|-------|------------|-------|-------|---------|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N |
| Espinosa, 2014 | 79 | 9.88 | 95.48 | 38 | 18.47 | 72.8 | 117 |
| Kesting, 2011 | 28 | 0.5 | 0.33 | 21 | 0.64 | 0.29 | 49 |
| Kinderman, 1994 | 16 | -7.69 | 8.5 | 16 | -4.63 | 5.25 | 32 |
| McCulloch, 2006 | 13 | -2.9 | 30.58 | 15 | -5.7 | 19.93 | 28 |
| Moritz, 2006 | 13 | -0.03 | 0.72 | 14 | 0.61 | 0.67 | 27 |
| Valiente, 2011 | 35 | -3.25 | 81.35 | 35 | 18.46 | 75.65 | 70 |
| Vazquez, 2008 | 40 | 0.65 | 2.17 | 35 | 0.05 | 2.01 | 75 |

 Table I.10. Difference in Implicit Self-Esteem: Psychosis With Persecutory Delusions (PDs) vs Depression

| | Psychosis With PDs | | | Psychosis Without PDs | | | |
|--------------------------------|--------------------|-------|------|-----------------------|------|------|---------|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N |
| Kesting, 2011 | 28 | 0.5 | 0.33 | 31 | 0.45 | 0.44 | 59 |
| McKay, 2007 | 10 | -0.75 | 0.78 | 10 | 0.47 | 0.85 | 20 |
| Moritz, 2006 | 13 | -0.03 | 0.72 | 10 | 0.1 | 0.84 | 23 |
| Vazquez, 2008 | 40 | 0.65 | 2.17 | 25 | 0.64 | 1.83 | 65 |

Table I.11. Difference in Implicit Self-Esteem: Psychosis With Persecutory Delusions (PDs) vs Psychosis Without PDs (and, if Specified, Grandiose Delusions; GDs)

| Table I.12. Correlation between Implicit Self-Esteem and |
|----------------------------------------------------------|
| Paranoia Severity in People With Psychosis |

| Study Ref (First Author, Year) | Total N | R |
|--------------------------------|---------|-------|
| Kesting, 2011 | 59 | 0.06 |
| McKay, 2007 | 20 | -0.6 |
| Moritz, 2006 | 23 | -0.08 |
| Vazquez, 2008 | 65 | 0 |
| · · · · · | | |

| | Psychosis V | With PDs | | Healthy C | Controls | | |
|--------------------------------|-------------|----------|-------|-----------|----------|-------|---------|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N |
| Espinosa, 2014 | 79 | -2.91 | 4.71 | 52 | -1.88 | 2.01 | 131 |
| Kesting, 2011 | 28 | -0.24 | 1.21 | 59 | 0.55 | 1.17 | 87 |
| Kinderman, 1994 | 16 | -53.11 | 24.07 | 16 | -51.24 | 22.06 | 32 |
| MacKinnon, 2011 | 16 | 8.94 | 9.91 | 20 | 19.25 | 4.73 | 36 |
| McCulloch, 2006 | 13 | -17 | 9.47 | 15 | -16.86 | 5.92 | 28 |
| McKay, 2007 | 9 | -0.05 | 1.41 | 19 | 0.01 | 1.3 | 29 |
| Moritz, 2006 | 13 | 17.83 | 5.85 | 41 | 15.73 | 5.2 | 54 |
| Smith, 2005 | 20 | 140.67 | 40.68 | 21 | 144.35 | 29.64 | 41 |
| Valiente, 2011 | 35 | 0.21 | 1.38 | 44 | -0.17 | 1.01 | 79 |
| Vazquez, 2008 | 40 | 29.6 | 7.27 | 36 | 29.52 | 6.66 | 76 |

 Table I.13. Difference in Discrepancy Scores:^a Psychosis With Persecutory Delusions (PDs) vs Healthy Controls

| | Psychosis With PDs | | | Depression | | | |
|--------------------------------|--------------------|--------|-------|------------|--------|-------|---------|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N |
| Espinosa, 2014 | 79 | -2.91 | 4.71 | 38 | -4.3 | 4.21 | 117 |
| Kesting, 2011 | 28 | -0.24 | 1.21 | 21 | -0.84 | 1.12 | 49 |
| Kinderman, 1994 | 16 | -53.11 | 24.07 | 16 | -57.45 | 18.17 | 32 |
| McCulloch, 2006 | 13 | -17 | 9.47 | 15 | -24.66 | 7.58 | 28 |
| Moritz, 2006 | 13 | 17.83 | 5.85 | 14 | 9.84 | 6.04 | 27 |
| Valiente, 2011 | 35 | 0.21 | 1.38 | 35 | -0.85 | 1.15 | 70 |
| Vazquez, 2008 | 40 | 29.6 | 7.27 | 35 | 24.35 | 7.66 | 75 |

Table I.14. Difference in Discrepancy Scores:^a Psychosis With Persecutory Delusions (PDs) vs Depression

| Table I.15. Difference in Discr | epancy Scores: Psychosis Wi | th Persecutory Delusions (P | 'Ds) vs Psychosis Withou | t PDs (and, if Specified, |
|---------------------------------|-----------------------------|-----------------------------|--------------------------|---------------------------|
| Grandiose Delusions) | | | | |

| | Psychosis ' | Psychosis With PDs | | | Psychosis Without PDs | | | |
|--------------------------------|-------------|--------------------|------|----|-----------------------|------|---------|--|
| Study Ref (First Author, Year) | N1 | Mean | SD | N2 | Mean | SD | Total N | |
| Kesting, 2011 | 28 | -0.24 | 1.21 | 31 | -0.23 | 1.47 | 59 | |
| McKay, 2007 | 9 | -0.05 | 1.41 | 9 | 0.09 | 0.99 | 18 | |
| Moritz, 2006 | 13 | 17.83 | 5.85 | 10 | 11.74 | 6.76 | 23 | |
| Vazquez, 2008 | 40 | 29.6 | 7.27 | 25 | 28.63 | 6.51 | 65 | |

Table I.16. Correlation between Paranoia Severity andDiscrepancy Scores^a in People With Psychosis

| Study Ref (First Author, Year) | Total N | R |
|--------------------------------|---------|-------|
| Kesting, 2011 | 59 | 0 |
| McKay, 2007 | 18 | -0.06 |
| Moritz, 2006 | 23 | 0.43 |
| Vazquez, 2008 | 65 | 0.07 |

Table I.17. Correlation between Paranoia Severity andSelf-Esteem Instability in People With Psychosis

| Study Ref (First Author, Year) | Total N | R |
|--------------------------------|---------|-------------------|
| Erickson, 2012 | 57 | 0.21 |
| Palmier-Claus, 2011 | 256 | 0.14 ^a |
| Thewissen, 2008 | 154 | 0.35 |
| Udachina, 2012 | 41 | 0.19 |

^ar represents the mean of (a) the correlation between paranoia severity and negative self-esteem instability and (b) the correlation between paranoia severity and positive self-esteem instability.

J. Study Quality Assessment Tool

We adapted a tool for assessing the methodological quality of observational studies that has been successfully employed in prior research undertaken by the Agency for Healthcare Research and Quality (AHRQ).(14) The main methodological quality criteria were retained but the underlying factors related to each study quality criterion were adapted in some instances for this specific context. Each study is assessed on a number of methodological quality criteria (for example, unbiased selection of groups, sample-size calculations, and so on) that are rated as being met, not met, partially met, or being unclear.

Following the guidance of experts in the field of meta-analysis, we will avoid scale-based or aggregated study quality rating. Quality assessments were presented descriptively to guide the interpretation of findings, rather than used as a means to weight or adjust aggregated effect sizes. However, as noted, we planned to test whether specific aspects of methodology were moderators of effect sizes. These included blinding and the matching of participants on demographics.

The tool we used is reproduced below.

General instructions: Grade each criterion as 'Yes', 'No', 'Partially', or 'Can't tell'. Factors to consider when making an assessment are listed under each criterion. Where appropriate (particularly when assigning a 'No', 'Partially', or 'Can't tell' score), please provide a brief rationale for your decision (in parentheses) in the evidence table.

1. Unbiased selection of the cohort?

Factors that help reduce selection bias:

- Inclusion/exclusion criteria:
- Recruitment strategy:
- Clearly described
- Relatively free from bias (selection bias might be introduced, for example, by recruitment via advertisement).

2. Selection minimizes baseline differences in prognostic factors?

Factors to consider:

• Was selection of the comparison group appropriate?

• Is the comparison group matched with the clinical group on key demographics [age, gender, education (or IQ or a measure of intelligence if education is not reported), ethnicity]?

No = a standardised mean difference (d) of ≥ 0.3 on at least 2; Partial = d of ≥ 0.3 on 1; Yes = d of < 0.3 on 4 or 3 excluding ethnicity

3. Sample size calculated?

Factors to consider:

 \circ Did the authors report conducting a power analysis or describe some other basis for determining the adequacy of study group sizes for the primary outcome(s) of interest to us? \circ Where a power calculation is presented, do the final numbers obtained match up to this (for example, within 10% of required numbers)?

4. Adequate description of the cohort?

Consider whether the cohort is well-characterized in terms of baseline:

• Age

 \circ Sex

 \circ Education

• Ethnicity

• Diagnosis/clinical status

No = *reported 1 of the above or less; Partial* = *reported 2 to 4; Yes* = *reported all 5 or 4 excluding ethnicity*

5. Validated method for ascertaining psychotic disorder?

Factors to consider:

 \circ Was the method used to ascertain exposure clearly described (details should be sufficient to permit replication in new studies)?

 \circ Was a valid and reliable measure used to ascertain exposure (subjective measures based on self-report tend to have lower reliability and validity than objective measures such as clinical interview)? Likewise, relying on medical notes is likely to introduce bias due to variation in how assessment is undertaken.

6. Validated method for ascertaining persecutory delusions or measuring paranoia/persecutory ideation?

Factors to consider:

 \circ Was the method used to ascertain exposure clearly described (details should be sufficient to permit replication in new studies)?

 \circ Was a valid and reliable measure used to ascertain exposure (subjective measures based on self-report tend to have lower reliability and validity than objective measures such as clinical interview)? Likewise, relying on medical notes is likely to introduce bias due to variation in how assessment is undertaken.

• If appropriate, was the measure implemented consistently across all study participants?

7. Validated method for ascertaining depression (if relevant)?

 \circ Was the method used to ascertain exposure clearly described (details should be sufficient to permit replication in new studies)?

• Was a valid and reliable measure used to ascertain exposure (subjective measures based on self-report tend to have lower reliability and validity than objective measures such as clinical interview)? Likewise, relying on medical notes is likely to introduce bias due to variation in how assessment is undertaken.

8. Validated method for ascertaining absence of diagnosis (if relevant)?

 \circ Was the method used to determine absence of diagnosis clearly described (details should be sufficient to permit replication in new studies)?

 \circ Was a valid and reliable measure used to ascertain exposure (subjective measures based on self-report tend to have lower reliability and validity than objective measures such as clinical interview)?

9. Validated method for measuring externalising attributional bias (if relevant)?

Factors to consider:

• The IPSAQ, the ASQ or a conceptually equivalent variant should be used.

• Was the measure implemented consistently across all study participants?

 \circ Did the measure meet minimal criteria for reliability/validity?

 $Partial = index \ C \ or \ D \ in \ the \ 'data \ extraction \ hierarchy' (assuming the factors \ above); \ Yes = index \ A \ or \ B \ in \ the \ 'data \ extraction \ hierarchy' (assuming \ the \ factors \ above)$

10. Validated method for measuring explicit self-esteem (if relevant)?

Factors to consider:

- The RSES or a conceptually equivalent variant should be used.
- Was the measure implemented consistently across all study participants?
- Did the measure meet minimal criteria for reliability/validity?

11. Validated method for measuring implicit self-esteem (if relevant)?

Factors to consider:

- The IAT, EST, GNAT or a conceptually equivalent variant should be used.
- Was the measure implemented consistently across all study participants?
- Did the measure meet minimal criteria for reliability/validity?

12. Validated method for measuring self-esteem instability (if relevant)?

Factors to consider:

 \circ ESM, the repeated application of a self-esteem measure or a conceptually equivalent longitudinal method should be used.

• Was the measure implemented consistently across all study participants?

• Did the measure meet minimal criteria for reliability/validity?

13. Outcome assessment blind to exposure?

Factors to consider:

 \circ Were the study investigators who assessed outcomes blind to whether participants had persecutory delusions and/or a psychotic disorder (this criterion will not apply in the case of Internet-based or automated designs where a researcher is not present)?

14. Adequate handling of missing data?

Factors to consider:

 \circ Are the details of missing data clearly reported, including how missing data was handled in the analyses? If not, is there any reason to believe missing data was present (for example, lower N in analysis than initially reported in the participants section).

• Did missing data from any group exceed 20%?

 \circ If missing data was present and substantial, were steps taken to minimize bias (for example, sensitivity analysis or imputation).

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differ- ences in Prognostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascer- taining Psychotic Disorder? | Validated Method for Ascertaining Persecutory Delusions or Measuring Paranoia/ Persecutory Ideation? | Validated Method for Ascer- taining Absence of Diagnosis? | Validated Method for Ascer- taining Depres- sion? | Validated Method of Measuring Externalising Attributional Bias <u>or</u> Explicit Self- Esteem? | Validated Method of Measuring Implicit Self Esteem <u>or</u> Self-Esteem Instability | Outcome Assess- -ments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------------|----------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------|
| | | | | Stud | lies Containin | g Externalising | g Attributio | nal Bias | | | | |
| Aakre, 2009 | Yes | Partial | No | Yes | Yes | Yes | Yes | | Yes | | Yes | Yes |
| Bentall, 1991 | Unclear | Partial ^b | No | Yes | Yes | Yes | Partial | Yes | Unclear | | No | Yes |
| Bentall, 2005 | Yes | Partial ^b | No | Yes | Yes | Yes | Partial | Yes | Partial | | No | Yes |
| Berry, 2015 | Yes | Partial | No | Yes | Yes | Yes | Unclear | | Yes | | No | Yes |
| Candido, 1990 | Yes | No | No | Partial | Partial | Yes | | Yes | Partial | | No | Yes |
| Carlin, 2005 | Partial | Unclear | No | No | Partial | Partial | | | Partial | | No | Yes |
| Combs, 2009 | Partial | No | No | Yes | Yes | Yes | Partial | | Yes | | No | Yes |
| Diez-Alegria 2006 | Partial | Partial ^b | No | Partial | Partial | Yes | Yes | Partial | Yes | | No | Yes |
| Fear, 1996 | Unclear | Unclear | No | No | Partial | Partial | Partial | | Yes | | No | Yes |
| Fornells- Ambrojo, 2009 | Yes | Partial ^b | No | Yes | Yes | Yes | Yes | Yes | Yes | | No | Yes |
| Humphreys, 2006 | Yes | Unclear | No | Partial | Partial | Yes | | | Partial | | No | Yes |

K. Table K.1. Overview of Assessment of Study Methodological Quality

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differ- ences in Prognostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascer- taining Psychotic Disorder? | Validated Method for Ascertaining Persecutory Delusions or Measuring Paranoia/ Persecutory Ideation? | Validated Method for Ascer- taining Absence of Diagnosis? | Validated Method for Ascer- taining Depres- sion? | Validated Method of Measuring Externalising Attributional Bias <u>or</u> Explicit Self- Esteem? | Validated Method of Measuring Implicit Self Esteem <u>or</u> Self-Esteem Instability | Outcome Assess- -ments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------------|----------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------|
| Janssen, 2006 | Yes | | No | Yes | Yes | Yes | — | | Partial | — | No | Yes |
| Jolley, 2006 | Yes | Unclear | No | No | Yes | Yes | | | Partial | | Partial ^d | Yes |
| Kinderman, 1997 | Partial | Unclear | No | Partial | Partial | Yes | Partial | Partial | Yes | | No | Yes |
| Langdon, 2006 | Yes | Partial ^b | No | Partial | Yes | Yes | Yes | | Yes | | No ^e | Yes |
| Langdon, 2010 | Yes | No | No | Yes | Yes | Yes | Yes | | Yes | | No | Yes |
| Langdon, 2013 | Yes | Partial | No | Yes | Yes | Yes | Yes | | Yes | | No | Yes |
| Lee, 2004 | Yes | Partial | No | Partial | Yes | Yes | Partial | | Yes | | No | Yes |
| Lincoln, 2010 | Yes | Yes | No | Yes | Yes | Yes | Partial | | Yes | — | No | Yes |
| Lyon, 1994 | Partial | Partial ^b | No | Yes | Yes | Yes | Partial | Yes | Partial | | No | Yes |
| Martin, 2002 | Yes | Partial ^b | No | Yes | Yes | Yes | Yes | | Yes | | No ^e | Yes |
| McKay, 2005 | Yes | No | No | Yes | Yes | Yes | Yes | — | Yes | | No ^e | Yes |
| Mehl, 2010 | Yes | Yes | No | Yes | Yes | Yes | Yes | | Yes | | No | Unclear |
| Mehl, 2014 | Yes | Yes | No | Yes | Yes | Yes | Yes | | Partial | — | Partial ^d | Yes |
| Melo, 2006 | Yes | No | No | Yes | Yes | Yes | Yes | | Partial | | No | Yes |

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differ- ences in Prognostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascer- taining Psychotic Disorder? | Validated Method for Ascertaining Persecutory Delusions or Measuring Paranoia/ Persecutory Ideation? | Validated Method for Ascer- taining Absence of Diagnosis? | Validated Method for Ascer- taining Depres- sion? | Validated Method of Measuring Externalising Attributional Bias <u>or</u> Explicit Self- Esteem? | Validated Method of Measuring Implicit Self Esteem <u>or</u> Self-Esteem Instability | Outcome Assess- -ments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------------|----------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------|
| Melo, 2013 | Yes | Yes | No | Yes | Yes | Yes | Yes | | Unclear | | No | Yes |
| Menon, 2013 | Yes | No | No | Yes | Yes | Yes | Yes | | Yes | — | No | Yes |
| Merrin, 2007 | Partial | Partial | No | Yes | Yes | Yes | Yes | Yes | Partial | | No | Yes |
| Mizrahi, 2008 | Yes | | No | Yes | Yes | Yes | | | Yes | | No | Yes |
| Moritz, 2007 | Yes | Partial ^b | No | Yes | Yes | Yes | Yes | Yes | Partial | | No ^e | Yes |
| Randall, 2003 | Unclear | No | No | Yes | Partial | Yes | Unclear | | Yes | — | No ^e | Yes |
| Sharp, 1997 | Partial | Partial ^b | No | Partial | Yes | Yes | Partial | | Partial | | No | Yes |
| Wittorf, 2012 | Yes | Partial ^b | No | Yes | Yes | Yes | Yes | Yes | Partial | | No | Yes |
| | | | | | Studies Con | ntaining Explic | it Self-Estee | em | | | | |
| Bentall, 2008 | Yes | Partial ^b | No | Yes | Yes | Yes | Yes | Yes | Yes | | No | Yes |
| Ben-Zeev, 2009 | Yes | | No | No | Partial | Yes | | | Yes | | No | Yes |
| Candido, 1990 | Yes | No | No | Partial | Partial | Yes | | Yes | Yes | — | No | Yes |
| Collett, 2016 | Yes | Partial | Yes | Partial | Partial | Yes | Partial | | Yes | | No | Yes |
| Combs, 2009 | Partial | No | No | Yes | Yes | Yes | Partial | | Yes | | No | Yes |

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differ- ences in Prognostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascer- taining Psychotic Disorder? | Validated Method for Ascertaining Persecutory Delusions or Measuring Paranoia/ Persecutory Ideation? | Validated Method for Ascer- taining Absence of Diagnosis? | Validated Method for Ascer- taining Depres- sion? | Validated Method of Measuring Externalising Attributional Bias <u>or</u> Explicit Self- Esteem? | Validated Method of Measuring Implicit Self Esteem <u>or</u> Self-Esteem Instability | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------------|----------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|----------------------------------------------------------------|-----------------------------------------------------|
| Erickson, 2012 | Yes | | No | Yes | Yes | Yes | | | Yes | | No | Yes |
| Espinosa, 2014 | Partial | Partial ^b | No | Yes | Yes | Yes | Yes | Yes | Yes | | No | Yes |
| Fornells- Ambrojo, 2009 | Yes | Partial ^b | No | Yes | Yes | Yes | Yes | Yes | Yes | | No | Yes |
| Freeman, 1998 | Yes | | No | Yes | Yes | Yes | — | | Yes | | No | Yes |
| Freeman, 2013 | Yes | | No | Partial | Yes | Yes | — | | Yes | | No | Yes |
| Garety, 2013 | Yes | Partial | No | Partial | Yes | Yes | | | Yes | | Partial ^d | Yes |
| Humphreys, 2006 | Yes | Unclear | No | Partial | Partial | Yes | — | | Yes | — | No | Yes |
| Jones, 2010 | Yes | | No ^c | Partial | Yes | Yes | | | Yes | | Partial ^d | Yes |
| Kesting, 2011 | Yes | Partial ^b | No | Yes | Yes | Yes | Yes | Yes | Yes | | No | Yes |
| Kinderman, 1994 | Partial | Partial | No | Partial | Yes | Yes | Partial | Yes | Unclear | | No | Yes |
| Kinderman, 2003 | Yes | Unclear | No | Partial | Unclear | Yes | Partial | Partial | Partial | | No | Yes |
| Lincoln, 2010 | Yes | Yes | No | Yes | Yes | Yes | Partial | | Yes | | No | Yes |
| Lyon, 1994 | Partial | Partial ^b | No | Yes | Yes | Yes | Partial | Yes | Yes | | No | Yes |
| MacKinnon, 2011 | Yes | No | Yes | Yes | Yes | Yes | Yes | | Yes | | No | Yes |

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differ- ences in Prognostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascer- taining Psychotic Disorder? | Validated Method for Ascertaining Persecutory Delusions or Measuring Paranoia/ Persecutory Ideation? | Validated Method for Ascer- taining Absence of Diagnosis? | Validated Method for Ascer- taining Depres- sion? | Validated Method of Measuring Externalising Attributional Bias <u>or</u> Explicit Self- Esteem? | Validated Method of Measuring Implicit Self Esteem <u>or</u> Self-Esteem Instability | Outcome Assess- -ments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------------|----------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------|
| McCulloch, 2006 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | Yes | | No | Yes |
| McKay, 2007 | Yes | No | No | Yes | Yes | Yes | Yes | | Yes | | No | Yes |
| Melo, 2013 | Yes | Yes | No | Yes | Yes | Yes | Yes | | Yes | | No | Yes |
| Moritz, 2006 | Yes | Partial ^b | No | Partial | Yes | Yes | Partial | Partial | Yes | | No | Yes |
| Randjbar, 2011 | Partial | Partial | No | Yes | Yes | Yes | Yes | | Yes | | No | Yes |
| Ringer, 2014 | Yes | | No | Yes | Yes | Yes | | | Yes | | No | Yes |
| Romm, 2011 | Yes | | No | Yes | Yes | Yes | | | Yes | — | No | Yes |
| Smith, 2005 | Yes | No | No | Yes | Yes | Yes | Yes | | Yes | | No | Yes |
| Sundag, 2015 | Partial | Partial ^b | No | Yes | Yes | Yes | Yes | | Yes | | No | Yes |
| Thewissen, 2008 | Yes | | No | Yes | Yes | Yes | | | Yes | | No | Yes |
| Udachina, 2012 | Yes | Partial | No | Yes | Partial | Yes | Partial | | Yes | | No | Yes |
| Valiente, 2011 | Partial | Partial ^b | No | Yes | Yes | Yes | Yes | Yes | Yes | | No | Yes |
| Vass, 2015 | Yes | | No | Yes | Yes | Yes | | | Yes | | No | Yes |
| Vazquez, 2008 | Partial | Partial ^b | No | Partial | Partial | Yes | Yes | Partial | Yes | | No | Yes |

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differ- ences in Prognostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascer- taining Psychotic Disorder? | Validated Method for Ascertaining Persecutory Delusions or Measuring Paranoia/ Persecutory Ideation? | Validated Method for Ascer- taining Absence of Diagnosis? | Validated Method for Ascer- taining Depres- sion? | Validated Method of Measuring Externalising Attributional Bias <u>or</u> Explicit Self- Esteem? | Validated Method of Measuring Implicit Self Esteem <u>or</u> Self-Esteem Instability | Outcome Assess- -ments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------------|----------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------|
| Vorontsova, 2013 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | Yes | | No | Yes |
| Warman, 2011 | Yes | | No | Partial | Yes | Yes | | — | Yes | | No | Yes |
| Wickham, 2015 | Yes | | No | Partial | Yes | Yes | | | Yes | | No | Yes |
| | | | | Stud | lies Containin | g Implicit <u>and</u> | Explicit Sel | f-Esteem | | | | |
| Espinosa, 2014 | Partial | Partial ^b | No | Yes | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kesting, 2011 | Yes | Partial ^b | No | Yes | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kinderman, 1994 | Partial | Partial | No | Partial | Yes | Yes | Partial | Yes | Unclear | Partial | No | Yes |
| MacKinnon, 2011 | Yes | No | Yes | Yes | Yes | Yes | Yes | _ | Yes | Yes | No | Yes |
| McCulloch, 2006 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | Yes | Partial | No | Yes |
| МсКау, 2007 | Yes | No | No | Yes | Yes | Yes | Yes | | Yes | Yes | No | Yes |
| Moritz, 2006 | Yes | Partial ^b | No | Partial | Yes | Yes | Partial | Partial | Yes | Yes | No | Yes |
| Smith, 2005 | Yes | No | No | Yes | Yes | Yes | Yes | | Yes | Yes | No | Yes |
| Valiente, 2011 | Partial | Partial ^b | No | Yes | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | Partial ^b | No | Partial | Partial | Yes | Yes | Partial | Yes | Yes | No | Yes |

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differ- ences in Prognostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascer- taining Psychotic Disorder? | Validated Method for Ascertaining Persecutory Delusions or Measuring Paranoia/ Persecutory Ideation? | Validated Method for Ascer- taining Absence of Diagnosis? | Validated Method for Ascer- taining Depres- sion? | Validated Method of Measuring Externalising Attributional Bias <u>or</u> Explicit Self- Esteem? | Validated Method of Measuring Implicit Self Esteem <u>or</u> Self-Esteem Instability | Outcome Assess- -ments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------------|----------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------|------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------|
| | | | | 3 | ludy Contain | ing implicit Se | II-Esteem A | ione | | | | |
| Besnier, 2011 | Unclear | No | No | Yes | Yes | Yes | Yes | | | Partial | No | Yes |
| | | | | | Studies Conta | aining Self-Est | eem Instabil | ity | | | | |
| Erickson, 2012 | Yes | | No | Yes | Yes | Yes | | | | Yes | No | Yes |
| Palmier- Claus, 2011 | Yes | — | No | Yes | Yes | Yes | — | | | Yes | Partial ^d | Yes |
| Thewissen, 2008 | Yes | — | No | Yes | Yes | Yes | — | | | Yes | No | Yes |
| Udachina, 2012 | Yes | Partial | No | Yes | Partial | Yes | Partial | | | Yes | No | Yes |

^aGroup comparison studies only.

^bAn overall 'partial' rating was assigned when different group comparisons in the study received different ratings but when at least one of these group comparisons received a 'partial' or 'yes' rating (outcome-specific study quality tables are presented in Table L.17 in Supplement).

^cExplicit self-esteem was a secondary outcome so a power calculation would not be expected.

^dRaters were blind to treatment allocation, but not clinical status.

eIndependent judges' ratings of the participants' responses on the attributional style measure were blind to clinical status, but these were not applicable (self-ratings were our primary outcome).
L. Outcome-Specific Study Quality Tables

 Table L.1. Assessment of Study Methodological Quality – Difference in Externalising Attributional Bias: Psychosis With Persecutory Delusions (PDs) vs Healthy Controls

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differences in Prog- nostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for As- certaining PDs? | Validated Method for Ascertaining Absence of Diagnosis? | Validated Method for Measuring Externalizing Attributional Bias? | Outcome Assessments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------|-------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|------------------------------------------------|---------------------------------------------------------------------|---------------------------------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| Aakre, 2009 | Yes | Partial | No | Yes | Yes | Yes | Yes | Yes | Yes | Yes |
| Bentall, 1991 | Unclear | Yes | No | Yes | Yes | Yes | Partial | Unclear | No | Yes |
| Bentall, 2005 | Yes | Yes | No | Yes | Yes | Yes | Partial | Partial | No | Yes |
| Berry, 2015 | Yes | Partial | No | Yes | Yes | Yes | Unclear | Yes | No | Yes |
| Combs, 2009 | Partial | No | No | Yes | Yes | Yes | Partial | Yes | No | Yes |
| Diez-Alegria, 2006 | Partial | Partial | No | Partial | Partial | Yes | Yes | Yes | No | Yes |
| Fear, 1996 | Unclear | Unclear | No | No | Partial | Partial | Partial | Yes | No | Yes |
| Fornells-Ambrojo, 2009 | Yes | Partial | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kinderman, 1997 | Partial | Unclear | No | Partial | Partial | Yes | Partial | Yes | No | Yes |
| Langdon, 2006 | Yes | No | No | Partial | Yes | Yes | Yes | Yes | No ^b | Yes |
| Langdon, 2010 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Langdon, 2013 | Yes | Partial | No | Yes | Yes | Yes | Yes | Yes | No | Yes |

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differences in Prog- nostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for As- certaining PDs? | Validated Method for Ascertaining Absence of Diagnosis? | Validated Method for Measuring Externalizing Attributional Bias? | Outcome Assessments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------|-------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|------------------------------------------------|---------------------------------------------------------------------|---------------------------------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| Lee, 2004 | Yes | Partial | No | Partial | Yes | Yes | Partial | Yes | No | Yes |
| Lincoln, 2010 | Yes | Yes | No | Yes | Yes | Yes | Partial | Yes | No | Yes |
| Lyon, 1994 | Partial | Yes | No | Yes | Yes | Yes | Partial | Partial | No | Yes |
| Martin, 2002 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No ^b | Yes |
| McKay, 2005 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No ^b | Yes |
| Mehl, 2010 | Yes | Yes | No | Yes | Yes | Yes | Yes | Yes | No | Unclear |
| Mehl, 2014 | Yes | Yes | No | Yes | Yes | Yes | Yes | Partial | No | Yes |
| Melo, 2006 | Yes | No | No | Yes | Yes | Yes | Yes | Partial | No | Yes |
| Melo, 2013 | Yes | Yes | No | Yes | Yes | Yes | Yes | Unclear | No | Yes |
| Menon, 2013 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Merrin, 2007 | Partial | Partial | No | Yes | Yes | Yes | Yes | Partial | Yes | Yes |
| Moritz, 2007 | Yes | Partial | No | Yes | Yes | Yes | Yes | Partial | No ^b | Yes |
| Randall, 2003 | Unclear | No | No | Yes | Partial | Yes | Unclear | Yes | No ^b | Yes |
| Sharp, 1997 | Partial | Partial | No | Partial | Yes | Yes | Partial | Partial | No | Yes |
| Wittorf, 2012 | Yes | No | No | Yes | Yes | Yes | Yes | Partial | No | Yes |

^aGroup comparison studies only. ^bIndependent judges' ratings of the participants' responses on the attributional style measure were blind to clinical status, but these were not applicable (self-ratings were our primary outcome).

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differences in Prognostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs? | Validated Method for Ascertaining Depression? | Validated Method for Measuring Externalizing Attributional Bias? | Outcome Assessments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------|-------------------------------------|---------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------|--------------------------------------------------------|---------------------------------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| Bentall, 1991 | Unclear | Partial | No | Yes | Yes | Yes | Yes | Unclear | No | Yes |
| Bentall, 2005 | Yes | No | No | Yes | Yes | Yes | Yes | Partial | No | Yes |
| Candido, 1990 | Yes | No | No | Partial | Partial | Yes | Yes | Partial | No | Yes |
| Diez-Alegria, 2006 | Partial | No | No | Partial | Partial | Yes | Partial | Yes | No | Yes |
| Fornells-Ambrojo, 2009 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kinderman, 1997 | Partial | Unclear | No | Partial | Partial | Yes | Partial | Yes | No | Yes |
| Lyon, 1994 | Partial | Partial | No | Yes | Yes | Yes | Yes | Partial | No | Yes |
| Merrin, 2007 | Partial | Partial | No | Yes | Yes | Yes | Yes | Partial | Yes | Yes |
| Moritz, 2007 | Yes | Partial | No | Yes | Yes | Yes | Yes | Partial | No ^b | Yes |
| Wittorf, 2012 | Yes | Partial | No | Yes | Yes | Yes | Yes | Partial | No | Yes |

 Table L.2. Assessment of Study Methodological Quality – Difference in Externalising Attributional Bias: Psychosis With Persecutory Delusions (PDs) vs Depression

^aGroup comparison studies only. ^bIndependent judges' ratings of the participants' responses on the attributional style measure were blind to clinical status, but these were not applicable (self-ratings were our primary outcome).

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differences in Prognostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs? | Validated Method for Measuring Ex- ternalizing Attributional bias? | Outcome Assessments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|-------------------------------------|---------------------------------------------------------------------------------------------|-----------------------------|-------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------|-----------------------------------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------|
| Aakre, 2009 | Yes | Partial | No | Yes | Yes | Yes | Yes | Yes | Yes |
| Carlin, 2005 | Partial | Unclear | No | No | Partial | Partial | Partial | No | Yes |
| Diez-Alegria, 2006 | Partial | Partial | No | Partial | Partial | Yes | Yes | No | Yes |
| Jolley, 2006 | Yes | Unclear | No | No | Yes | Yes | Partial | Partial ^b | Yes |
| Langdon, 2006 | Yes | Partial | No | Partial | Yes | Yes | Yes | No ^c | Yes |
| Lincoln, 2010 | Yes | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Martin, 2002 | Yes | Partial | No | Yes | Yes | Yes | Yes | No ^c | Yes |
| McKay, 2005 | Yes | No | No | Yes | Yes | Yes | Yes | No ^c | Yes |
| Mehl, 2010 | Yes | Yes | No | Yes | Yes | Yes | Yes | No | Unclear |
| Randall, 2003 | Unclear | No | No | Yes | Partial | Yes | Yes | No ^c | Yes |
| Sharp, 1997 | Partial | No | No | Partial | Yes | Yes | Partial | No | Yes |

Table L.3. Assessment of Study Methodological Quality – Difference in Externalising Attributional Bias: Psychosis With Persecutory Delusions (PDs) vs Psychosis Without PDs (and, if Specified, Grandiose Delusions; GDs)

^aGroup comparison studies only. ^bRaters were blind to treatment allocation, but not clinical status. ^cIndependent judges' ratings of the participants' responses on the attributional style measure were blind to clinical status, but these were not applicable (self-ratings were our primary outcome).

Table L.4. Assessment of Study Methodological Quality – Correlation between Externalising Attributional Bias and Paranoia Severity in People With Psychosis

| Study Ref(First Author, Year) | Unbiased Selection of Cohort? | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs or Measuring Paranoia/Per secutory Ideation? | Validated Method for Measuring Ex- ternalizing Attributional Bias? | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|-------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------|
| Aakre, 2009 | Yes | No | Yes | Yes | Yes | Yes | Yes | Yes |
| Candido, 1990 | Yes | No | Partial | Partial | Yes | Partial | No | Yes |
| Carlin, 2005 | Partial | No | No | Partial | Partial | Partial | No | Yes |
| Combs, 2009 | Partial | No | Yes | Yes | Yes | Yes | No | No |
| Diez-Alegria, 2006 | Partial | No | Partial | Partial | Yes | Yes | No | Yes |
| Fear, 1996 | Unclear | No | No | Partial | Partial | Yes | No | Yes |
| Humphreys, 2006 | Yes | No | Partial | Partial | Yes | Partial | No | Yes |
| Janssen, 2006 | Yes | No | Yes | Yes | Yes | Partial | No | Yes |
| Jolley, 2006 | Yes | No | No | Yes | Yes | Partial | Partial ^a | Yes |
| Langdon, 2006 | Yes | No | Partial | Yes | Yes | Yes | No ^b | Yes |
| Langdon, 2010 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Langdon, 2013 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Lincoln, 2010 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Martin, 2002 | Yes | No | Yes | Yes | Yes | Yes | No ^b | Yes |
| McKay, 2005 | Yes | No | Yes | Yes | Yes | Yes | No ^b | Yes |
| Mehl, 2010 | Yes | No | Yes | Yes | Yes | Yes | No | Unclear |
| Mehl, 2014 | Yes | No | Yes | Yes | Yes | Partial | Partial ^a | Yes |
| Mizrahi, 2008 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |

| Study Ref(First Author, Year) | Unbiased Selection of Cohort? | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs or Measuring Paranoia/Per secutory Ideation? | Validated Method for Measuring Ex- ternalizing Attributional Bias? | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|-------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------|
| Randall, 2003 | Unclear | No | Yes | Partial | Yes | Yes | No ^b | Yes |
| Sharp, 1997 | Partial | No | Partial | Yes | Yes | Partial | No | Yes |
| Wittorf, 2012 | Yes | No | Yes | Yes | Yes | Partial | No | Yes |

^aRaters were blind to treatment allocation, but not clinical status. ^bIndependent judges' ratings of the participants' responses on the attributional style measure were blind to clinical status, but these were not applicable (self-ratings were our primary outcome).

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differences in Prognostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs? | Validated Method for Ascertaining Absence of Diagnosis? | Validated Method for Measuring Explicit Self- esteem? | Outcome Assessments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------|----------------------------------------|---------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------------------|-------------------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| Bentall, 2008 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Collett, 2016 | Yes | Partial | Yes | Partial | Partial | Yes | Partial | Yes | No | Yes |
| Combs, 2009 | Partial | No | No | Yes | Yes | Yes | Partial | Yes | No | Yes |
| Espinosa, 2014 | Partial | Partial | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Fornells-Ambrojo, 2009 | Yes | Partial | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kesting, 2011 | Yes | Partial | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kinderman, 1994 | Partial | Partial | No | Partial | Yes | Yes | Partial | Unclear | No | Yes |
| Kinderman, 2003 | Yes | Unclear | No | Partial | Unclear | Yes | Partial | Partial | No | Yes |
| Lincoln, 2010 | Yes | Yes | No | Yes | Yes | Yes | Partial | Yes | No | Yes |
| Lyon, 1994 | Partial | Yes | No | Yes | Yes | Yes | Partial | Yes | No | Yes |
| MacKinnon, 2011 | Yes | No | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| McCulloch, 2006 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| McKay, 2007 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Melo, 2013 | Yes | Yes | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Moritz, 2006 | Yes | No | No | Partial | Yes | Yes | Partial | Yes | No | Yes |
| Randjbar, 2011 | Partial | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Smith, 2005 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Sundag, 2015 | Partial | Yes | No | Yes | Yes | Yes | Yes | Yes | No | Yes |

Table L.5. Assessment of Study Methodological Quality – Difference in Explicit Self-Esteem: Psychosis With Persecutory Delusions (PDs) vsHealthy Controls

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differences in Prognostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs? | Validated Method for Ascertaining Absence of Diagnosis? | Validated Method for Measuring Explicit Self- esteem? | Outcome Assessments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------|----------------------------------------|---------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------------------|-------------------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| Udachina, 2012 | Yes | Partial | No | Yes | Partial | Yes | Partial | Yes | No | Yes |
| Valiente, 2011 | Partial | Partial | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | Partial | No | Partial | Partial | Yes | Yes | Yes | No | Yes |
| Vorontsova, 2013 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |

 Table L.6. Assessment of Study Methodological Quality – Difference in Explicit Self-Esteem: Psychosis With Persecutory Delusions (PDs) vs

 Depression

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differences in Prognostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs? | Validated Method for Ascertaining Depression? | Validated Method for Measuring Explicit Self- Esteem? | Outcome Assessments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-------------------------------------|-------------------------------------|---------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------|
| Bentall, 2008 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Candido, 1990 | Yes | No | No | Partial | Yes | Partial | Yes | Yes | No | Yes |
| Espinosa, 2014 Fornells-Ambrojo, | Partial | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| 2009 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kesting, 2011 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kinderman, 1994 | Partial | Partial | No | Partial | Yes | Yes | Yes | Unclear | No | Yes |
| Kinderman, 2003 | Yes | Unclear | No | Partial | Unclear | Yes | Partial | Partial | No | Yes |
| Lyon, 1994 | Partial | Partial | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| McCulloch, 2006 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Moritz, 2006 | Yes | Partial | No | Partial | Yes | Yes | Partial | Yes | No | Yes |
| Valiente, 2011 | Partial | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | No | No | Partial | Partial | Yes | Partial | Yes | No | Yes |
| Vorontsova, 2013 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differences in Prog- nostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs? | Validated Method for Measuring Explicit Self- Esteem? | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|-------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------|
| Bentall, 2008 | Yes | Partial | No | Yes | Yes | Yes | Yes | No | Yes |
| Garety, 2013 | Yes | Partial | No | Partial | Yes | Yes | Yes | Partial ^b | Yes |
| Humphreys, 2006 | Yes | Unclear | No | Partial | Partial | Yes | Yes | No | Yes |
| Kesting, 2011 | Yes | Partial | No | Yes | Yes | Yes | Yes | No | Yes |
| Lincoln, 2010 | Yes | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| McKay, 2007 | Yes | No | No | Yes | Yes | Yes | Yes | No | Yes |
| Moritz, 2006 | Yes | Partial | No | Partial | Yes | Yes | Yes | No | Yes |
| Randjbar, 2011 | Partial | Partial | No | Yes | Yes | Yes | Yes | No | Yes |
| Sundag, 2015 | Partial | Partial | No | Yes | Yes | Yes | Yes | No | Yes |
| Udachina, 2012 | Yes | Partial | No | Yes | Partial | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | Partial | No | Partial | Partial | Yes | Yes | No | Yes |

 Table L.7. Assessment of Study Methodological Quality – Difference in Explicit Self-Esteem: Psychosis with Persecutory Delusions (PDs) vs

 Psychosis Without PDs (and, if Specified, Grandiose Delusions; GDs)

^aGroup comparison studies only. ^bRaters were blind to treatment allocation, but not clinical status.

Table L.8. Assessment of Study Methodological Quality – Correlation between Explicit Self-Esteem and Paranoia Severity in People with Psychosis

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs or Measuring Paranoia/Per secutory Ideation? | Validated Method for Measuring Explicit Self- Esteem? | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|-------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------|
| Bentall, 2008 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Ben-Zeev, 2009 | Yes | No | No | Partial | Yes | Yes | No | Yes |
| Combs, 2009 | Partial | No | Yes | Yes | Yes | Yes | No | No |
| Erickson, 2012 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Freeman, 1998 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Freeman, 2013 | Yes | No | Partial | Yes | Yes | Yes | No | Yes |
| Garety, 2013 | Yes | No | Partial | Yes | Yes | Yes | Partial ^b | Yes |
| Humphreys, 2006 | Yes | No | Partial | Partial | Yes | Yes | No | Yes |
| Jones, 2010 | Yes | No ^a | Partial | Yes | Yes | Yes | Partial ^b | Yes |
| Kesting, 2011 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Lincoln, 2010 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| McKay, 2007 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Moritz, 2006 | Yes | No | Partial | Yes | Yes | Yes | No | Yes |
| Randjbar, 2011 | Partial | No | Yes | Yes | Yes | Yes | No | Yes |
| Ringer, 2014 | Yes | No | Yes | Yes | Yes | Yes | Yes | Yes |
| Romm, 2011 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Sundag, 2015 | Partial | No | Yes | Yes | Yes | Yes | No | Yes |
| Thewissen, 2008 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs or Measuring Paranoia/Per secutory Ideation? | Validated Method for Measuring Explicit Self- Esteem? | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|-------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------|
| Udachina, 2012 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Vass, 2015 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | No | No | Partial | Yes | Yes | No | Yes |
| Warman, 2011 | Yes | No | Partial | Yes | Yes | Yes | No | Yes |
| Wickham, 2015 | Yes | No | Partial | Yes | Yes | Yes | No | Yes |

^aExplicit self-esteem was a secondary outcome so a power calculation would not be expected. ^bRaters were blind to treatment allocation, but not clinical status.

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differences in Prognostic Factors? ^a | Sample Size Cal- culation? | Adequate Descrip- tion of the Cohort? | Validated Method for As- certaining Psychotic Disorder? | Validated Method for As- certaining PDs? | Validated Method for Ascertaining Absence of Diagnosis? | Validated Method for Measuring Implicit Self- Esteem? | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|----------------------------------------|------------------------------------------------------------------------------------------------|----------------------------------|------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------|
| Besnier, 2011 | Unclear | No | No | Yes | Yes | Yes | Yes | Partial | No | Yes |
| Espinosa, 2014 | Partial | Partial | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kesting, 2011 | Yes | Partial | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kinderman, 1994 | Partial | Partial | No | Partial | Yes | Yes | Partial | Partial | No | Yes |
| MacKinnon, 2011 | Yes | No | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| McCulloch, 2006 | Yes | No | No | Yes | Yes | Yes | Yes | Partial | No | Yes |
| McKay, 2007 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Moritz, 2006 | Yes | No | No | Partial | Yes | Yes | Partial | Yes | No | Yes |
| Smith, 2005 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Valiente, 2011 | Partial | Partial | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | Partial | No | Partial | Partial | Yes | Yes | Yes | No | Yes |

Table L.9. Assessment of Study Methodological Quality – Difference in Implicit Self-Esteem: Psychosis with Persecutory Delusions (PDs)vsHealthy Controls

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differences in Prog- nostic Factors? ^a | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs? | Validated Method for Ascertaining Depression? | Validated Method for Measuring Implicit self- esteem? | Outcome Assessments Blind to Clinical Status? | Missing Data Low or Adequately Handled? |
|-----------------------------------|-------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------|
| Espinosa, 2014 | Partial | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kesting, 2011 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kinderman, 1994 | Partial | Partial | No | Partial | Yes | Yes | Yes | Partial | No | Yes |
| McCulloch, 2006 | Yes | No | No | Yes | Yes | Yes | Yes | Partial | No | Yes |
| Moritz, 2006 | Yes | Partial | No | Partial | Yes | Yes | Partial | Yes | No | Yes |
| Valiente, 2011 | Partial | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | No | No | Partial | Partial | Yes | Partial | Yes | No | Yes |

 Table L.10. Assessment of Study Methodological Quality – Difference in Implicit Self-esteem: Psychosis with Persecutory Delusions (PDs) vs

 Depression

Table L.11. Assessment of Study Methodological Quality – Difference in Implicit Self-Esteem: Psychosis With Persecutory Delusions(PDs) vs Psychosis Without PDs (and, if Specified, Grandiose Delusions; GDs)

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differences in Prognostic Factors? ^a | Sample Size Cal- culation? | Adequate Description of the Cohort? | Validated Method for As- certaining Psychotic Disorder? | Validated Method for As- certaining PDs? | Validated Method for measuring implicit self- esteem? | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|-------------------------------------|------------------------------------------------------------------------------------------------|----------------------------------|----------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------|-------------------------------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------|
| Kesting, 2011 | Yes | Partial | No | Yes | Yes | Yes | Yes | No | Yes |
| McKay, 2007 | Yes | No | No | Yes | Yes | Yes | Yes | No | Yes |
| Moritz, 2006 | Yes | Partial | No | Partial | Yes | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | Partial | No | Partial | Partial | Yes | Yes | No | Yes |

Table L.12. Assessment of Study Methodological Quality – Correlation between Paranoia Severity and Implicit Self-Esteem in People With Psychosis

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs or Measuring Paranoia/Per secutory Ideation? | Validated Method for Measuring Implicit Self- Esteem? | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|-------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------|
| Kesting, 2011 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| McKay, 2007 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Moritz, 2006 | Yes | No | Partial | Yes | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | No | No | Partial | Yes | Yes | No | Yes |

| Study Ref(First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differ- ences in Prognostic Factors? ^b | Sample Size Calculation? | Adequate Descrip- tion of the Cohort? | Validated Method for As- certaining Psychotic Disorder? | Validated Method for As- certaining PDs? | Validated Method for As- certaining Absence of Diagnosis? | Validated Method for Measuring Explicit Self- Esteem? | Validated Method for Measuring Implicit Self- Esteem? | Outcome Assessments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|----------------------------------|----------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------|
| Espinosa, 2014 | Partial | Partial | No | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kesting, 2011 | Yes | Partial | No | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kinderman, 1994 | Partial | Partial | No | Partial | Yes | Yes | Partial | Unclear | Partial | No | Yes |
| MacKinnon, 2011 | Yes | No | Yes | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| McCulloch, 2006 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | Partial | No | Yes |
| McKay, 2007 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Moritz, 2006 | Yes | No | No | Partial | Yes | Yes | Partial | Yes | Yes | No | Yes |
| Smith, 2005 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Valiente, 2011 | Partial | Partial | No | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | Partial | No | Partial | Partial | Yes | Yes | Yes | Yes | No | Yes |

Table L.13. Assessment of Study Methodological Quality – Difference in Discrepancy Scores:^a Psychosis With Persecutory Delusions (PDs) vs Healthy Controls

^aDiscrepancy scores = scores on discrepancies between implicit and explicit self-esteem. ^bGroup comparison studies only.

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differ- ences in Prognostic Factors? ^b | Sample Size Calculation? | Adequate Descrip- tion of the Cohort? | Validated Method for As- certaining Psychotic Disorder? | Validated Method for As- certaining PDs? | Validated Method for As- certaining Depres- sion? | Validated Method for Measuring Explicit Self- Esteem? | Validated Method for Measuring Implicit Self- Esteem? | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|----------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------|------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------|------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------|
| Espinosa, 2014 | Partial | No | No | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kesting, 2011 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Kinderman, 1994 | Partial | Partial | No | Partial | Yes | Yes | Yes | Unclear | Partial | No | Yes |
| McCulloch, 2006 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | Partial | No | Yes |
| Moritz, 2006 | Yes | Partial | No | Partial | Yes | Yes | Partial | Yes | Yes | No | Yes |
| Valiente, 2011 | Partial | No | No | Yes | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | No | No | Partial | Partial | Yes | Partial | Yes | Yes | No | Yes |

 Table L.14. Assessment of Study Methodological Quality – Difference in Discrepancy Scores:^a Psychosis With Persecutory Delusions (PDs) vs Depression

^aDiscrepancy scores = scores on discrepancies between implicit and explicit self-esteem. ^bGroup comparison studies only.

Table L.15. Assessment of Study Methodological Quality – Difference in Discrepancy Scores:Psychosis With Persecutory Delusions (PDs) vsPsychosis Without PDs (and, if specified, Grandiose Delusions; GDs)

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Selection Minimizes Baseline Differences in Prognostic Factors? ^b | Sample Size Cal- culation? | Adequate Description of the Cohort? | Validated Method for As- certaining Psychotic Disorder? | Validated Method for As- certaining PDs? | Validated Method for Measuring Explicit Self- Esteem? | Validated Method for Measuring Implicit Self- Esteem? | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|-------------------------------------|------------------------------------------------------------------------------------------------|----------------------------------|----------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------|
| Kesting, 2011 | Yes | Partial | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| McKay, 2007 | Yes | No | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Moritz, 2006 | Yes | Partial | No | Partial | Yes | Yes | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | Partial | No | Partial | Partial | Yes | Yes | Yes | No | Yes |

^aDiscrepancy scores = scores on discrepancies between implicit and explicit self-esteem. ^bGroup comparison studies only.

 Table L.16. Assessment of Study Methodological Quality – Correlation between Paranoia Severity and Discrepancy Scores^a in People With Psychosis

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated method for Ascertaining PDs or Measuring Paranoia/Per secutory Ideation? | Validated Method for Measuring Explicit Self- Esteem? | Validated Method for Measuring Implicit Self- Esteem? | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|-------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------|----------------------------------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------|
| Kesting, 2011 | Yes | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| McKay, 2007 | Yes | No | Yes | Yes | Yes | Yes | Yes | No | Yes |
| Moritz, 2006 | Yes | No | Partial | Yes | Yes | Yes | Yes | No | Yes |
| Vazquez, 2008 | Partial | No | No | Partial | Yes | Yes | Yes | No | Yes |

^aDiscrepancy scores = scores on discrepancies between implicit and explicit self-esteem.

Table L.17. Assessment of Study Methodological Quality – Correlation between Paranoia Severity and Self-Esteem Instability inPeople With Psychosis

| Study Ref (First Author, Year) | Unbiased Selection of Cohort? | Sample Size Calculation? | Adequate Description of the Cohort? | Validated Method for Ascertaining Psychotic Disorder? | Validated Method for Ascertaining PDs or Measuring Paranoia/Per secutory Ideation? | Validated Method for Measuring Self-Esteem Instability? | Outcome Assess- ments Blind to Clinical Status? | Missing Data Low or Ad- equately Handled? |
|-----------------------------------|-------------------------------------|-----------------------------|----------------------------------------------|-------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|-------------------------------------------------------------|-------------------------------------------------------|
| Erickson, 2012 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Palmier-Claus, 2011 | Yes | No | Yes | Yes | Yes | Yes | Partial ^a | Yes |
| Thewissen, 2008 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |
| Udachina, 2012 | Yes | No | Yes | Yes | Yes | Yes | No | Yes |

^aRaters were blind to treatment allocation, but not clinical status.

M. GRADE Assessment Criteria

All assessments were conducted by PM and checked by PH. We applied the following criteria for downgrading to each outcome.

Study Limitations

Individual studies were rated for risk of bias/methodological quality using an adapted version of the Agency for Healthcare Research and Quality assessment tool (AHRQ).(14) We downgraded an outcome by 1 point if three of the parameters in our risk of bias assessment had \geq 50% studies with at least one 'no' or 'unclear' rating, and 2 points if four or more parameters had \geq 50% studies with ratings of 'no or unclear'.

Imprecision

We downgraded an outcome for imprecision by 1 point if "*a recommendation or clinical course of action would differ if the upper versus the lower boundary of the CI represented the truth*" and/or the number of events and sample size meant the optimal information size was not reached.(103)

Inconsistency

We downgraded an outcome for inconsistency by 1 point if the I² statistic was $\geq 40\%$ in the context of an unclear direction of effect or $\geq 75\%$ in the context of a clear direction of effect. We downgraded by 2 points if the I² statistic was $\geq 75\%$ in the context of an unclear direction of effect.

Publication Bias

We downgraded an outcome for publication bias by 1 point when, for outcomes with at least 10 studies,(32) the Doi plot and LFK index suggested major asymmetry (i.e., LFK index >2) and this was not better explained by selective reporting bias or some other factor. However, if the 'trim and fill' method indicated that any publication bias was not likely to affect the overall magnitude of the effect size, we did not downgrade.

Rating Up the Quality of Evidence

In the context of a large effect size, we upgraded by 1 point where the effect size calculated was large. Using Cohen's criteria,(104) an effect size of $r \ge 0.50$ or $d \ge 0.80$ was considered large.

N. Forest Plots of Meta-Analyses



Fig. N.1. Difference in Externalising Attributional Bias (EAB): Psychosis With Persecutory Delusions (PDs) vs Healthy Controls

Fig. N.2. Difference in Externalising Attributional Bias (EAB): Psychosis With Persecutory Delusions (PDs) vs Depression (D)



Fig. N.3. Difference in Externalising Attributional Bias (EAB): Psychosis With Persecutory Delusions (PDs) vs Psychosis Without PDs (and, if Specified, Grandiose Delusions; GDs)



Fig. N.4. Correlation between Externalising Attributional Bias (EAB) and Paranoia Severity in People With Psychosis



Fig. N.5. Difference in Explicit Self-Esteem (ESE): Psychosis With Persecutory Delusions (PDs) vs Healthy Controls



Fig. N.6. Difference in Explicit Self-Esteem (ESE): Psychosis With Persecutory Delusions (PDs) vs Depression (D)



Fig. N.7. Difference in Explicit Self-Esteem (ESE): Psychosis With Persecutory Delusions (PDs) vs Psychosis Without PDs (and, if Specified, Grandiose Delusions; GDs)



Fig. N.8. Correlation between Explicit Self-Esteem (ESE) and Paranoia Severity in People With Psychosis



Fig. N.9. Difference in Implicit Self-Esteem (ISE): Psychosis With Persecutory Delusions (PDs) vs Healthy Controls



Fig. N.10. Difference in Implicit Self-Esteem (ISE): Psychosis With Persecutory Delusions (PDs) vs Depression (D)











Fig. N.13. Difference in Discrepancy Scores (DS):^a Psychosis With Persecutory Delusions (PDs) vs Healthy Controls



^aDiscrepancy scores = scores on discrepancies between implicit and explicit self-esteem.

Fig. N.14. Difference in Discrepancy Scores (DS):^a Psychosis With Persecutory Delusions (PDs) vs Depression (D)



^aDiscrepancy scores = scores on discrepancies between implicit and explicit self-esteem.





^aDiscrepancy scores = scores on discrepancies between implicit and explicit self-esteem.





^aDiscrepancy scores = scores on discrepancies between implicit and explicit self-esteem.

Fig. N.17. Correlation between Paranoia Severity and Self-Esteem Instability (SEI) in People With Psychosis



O. Funnel Plots of Meta-Analyses

Fig. O.1. Funnel Plot of Difference in Externalising Attributional Bias (EAB): Psychosis With Persecutory Delusions (PDs) vs Healthy Controls



Fig. O.2. Funnel Plot of Difference in Externalising Attributional Bias (EAB): Psychosis With Persecutory Delusions (PDs) vs Depression (D)



Fig. O.3. Funnel Plot of Difference in Externalising Attributional Bias (EAB): Psychosis With Persecutory Delusions (PDs) vs Psychosis Without PDs (and, if Specified, Grandiose Delusions; GDs)



Fig. O.4. Funnel Plot of Correlation between Externalising Attributional Bias (EAB) and Paranoia Severity in People With Psychosis



Fig. O.5. Funnel Plot of Difference in Explicit Self-Esteem (ESE): Psychosis With Persecutory Delusions (PDs) vs Healthy Controls



Fig. O.6. Funnel Plot of Difference in Explicit Self-Esteem (ESE): Psychosis With Persecutory Delusions (PDs) vs Depression (D)


Fig. O.7. Funnel Plot of Difference in Explicit Self-Esteem (ESE): Psychosis With Persecutory Delusions (PDs) vs Psychosis Without PDs (and, if Specified, Grandiose Delusions; GDs)



Fig. O.8. Funnel Plot of Correlation between Explicit Self-Esteem (ESE) and Paranoia Severity in People With Psychosis



Fig. O.9. Funnel Plot of Difference in Implicit Self-Esteem (ISE): Psychosis With Persecutory Delusions (PDs) vs Healthy Controls



Fig. O.10. Funnel Plot of Difference in Discrepancy Scores (DS):^a Psychosis With Persecutory Delusions (PDs) vs Healthy Controls



^aDiscrepancy scores = scores on discrepancies between implicit and explicit self-esteem.

P. PRISMA Checklist

| Section/topic | # | Checklist item | Reported | |
|---------------------------|----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|--|
| TITLE | | | | |
| Title | 1 | Identify the report as a systematic review, meta-analysis, or both. | Yes | |
| ABSTRACT | | | | |
| Structured summary | 2 | Provide a structured summary including, as applicable: background; objectives; data sources; study eligibility criteria, participants, and interventions; study appraisal and synthesis methods; results; limitations; conclusions and implications of key findings; systematic review registration number. | Yes | |
| INTRODUCTION | | | | |
| Rationale | 3 | Describe the rationale for the review in the context of what is already known. | Yes | |
| Objectives | 4 | Provide an explicit statement of questions being addressed with reference to participants, interventions, comparisons, outcomes, and study design (PICOS). | Yes | |
| METHODS | | | | |
| Protocol and registration | 5 | Indicate if a review protocol exists, if and where it can be accessed (e.g., Web address), and, if available, provide registration information including registration number. | Yes | |
| Eligibility criteria | 6 | Specify study characteristics (e.g., PICOS, length of follow-up) and report characteristics (e.g., years considered, language, publication status) used as criteria for eligibility, giving rationale. | Yes | |
| Information sources | 7 | Describe all information sources (e.g., databases with dates of coverage, contact with study authors to identify additional studies) in the search and date last searched. | Yes | |
| Search | 8 | Present full electronic search strategy for at least one database, including any limits used, such that it could be repeated. | Yes | |
| Study selection | 9 | State the process for selecting studies (i.e., screening, eligibility, included in systematic review, and, if applicable, included in the meta-analysis). | Yes | |
| Data collection process | 10 | Describe method of data extraction from reports (e.g., piloted forms, independently, in duplicate) and any processes for obtaining and confirming data from investigators. | Yes | |
| Data items | 11 | List and define all variables for which data were sought (e.g., PICOS, funding sources) and any assumptions and simplifications made. | Yes | |

| Section/topic | # | Checklist item | Reported |
|------------------------------------|----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|
| Risk of bias in individual studies | 12 | Describe methods used for assessing risk of bias of individual studies (including specification of whether this was done at the study or outcome level), and how this information is to be used in any data synthesis. | Yes |
| Summary measures | 13 | State the principal summary measures (e.g., risk ratio, difference in means). | Yes |
| Synthesis of results | 14 | Describe the methods of handling data and combining results of studies, if done, including measures of consistency (e.g., I ²) for each meta-analysis. | Yes |

| Section/topic | # | Checklist item | Reported | |
|-------------------------------|----|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|--|
| Risk of bias across studies | 15 | Specify any assessment of risk of bias that may affect the cumulative evidence (e.g., publication bias, selective reporting within studies). | Yes | |
| Additional analyses | 16 | Describe methods of additional analyses (e.g., sensitivity or subgroup analyses, meta-regression), if done, indicating which were pre-specified. | Yes | |
| RESULTS | | | | |
| Study selection | 17 | Give numbers of studies screened, assessed for eligibility, and included in the review, with reasons for exclusions at each stage, ideally with a flow diagram. | Yes | |
| Study characteristics | 18 | For each study, present characteristics for which data were extracted (e.g., study size, PICOS, follow-up period) and provide the citations. | Yes | |
| Risk of bias within studies | 19 | Present data on risk of bias of each study and, if available, any outcome level assessment (see item 12). | Yes | |
| Results of individual studies | 20 | For all outcomes considered (benefits or harms), present, for each study: (a) simple summary data for each intervention group (b) effect estimates and confidence intervals, ideally with a forest plot. | Yes | |
| Synthesis of results | 21 | Present results of each meta-analysis done, including confidence intervals and measures of consistency. | Yes | |
| Risk of bias across studies | 22 | Present results of any assessment of risk of bias across studies (see Item 15). | Yes | |
| Additional analysis | 23 | Give results of additional analyses, if done (e.g., sensitivity or subgroup analyses, meta-regression [see Item 16]). | Yes | |
| DISCUSSION | | | | |

| Section/topic | # | Checklist item | Reported | |
|---------------------|----|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|--|
| Summary of evidence | 24 | Summarize the main findings including the strength of evidence for each main outcome; consider their relevance to key groups (e.g., healthcare providers, users, and policy makers). | Yes | |
| Limitations | 25 | Discuss limitations at study and outcome level (e.g., risk of bias), and at review-level (e.g., incomplete retrieval of identified research, reporting bias). | Yes | |
| Conclusions | 26 | Provide a general interpretation of the results in the context of other evidence, and implications for future research. | Yes | |
| FUNDING | | | | |
| Funding | 27 | Describe sources of funding for the systematic review and other support (e.g., supply of data); role of funders for the systematic review. | N/A | |

Q. Supplementary References (*References 29-31 and 42-102 refer to the studies included in the meta-analysis*)

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