Appendix A

The process of scale development

First, a principle component analysis with varimax rotation was conducted to examine the interrelationships among the 20 items presented in Table A1 and the dimensional structure underlying them. An original two-dimension scale underlying these 20 items was obtained but it explained only 38.74% of the total variance in the data; communalities of several items are also relatively low. Thus, items with communalities below 0.40 were removed; reliability coefficients were then calculated for the remaining item-loading in each dimension. After repeating this process, an acceptable scale of consumer confidence with two dimensions emerged with 9 items identified (Table A2). The two dimensions together explained 59.62% of the total variance and items belonging to each dimension all have sufficiently high factor loadings (> 0.50). Reliability of the two dimensions are relatively high given that they all have a Cronbach's alpha coefficient above 0.60 (Žeželj *et al.* 2012). Following De Jonge (2008), we label the two dimensions of scale measuring consumer confidence in domestically-produced infant formulas (DIFs) safety as optimism (6 items) and pessimism (3 items).

To test the validity of the two-dimension scale of consumer confidence in DIFs safety, a more rigorous confirmatory factor analysis was applied to Sample B using maximum likelihood fitting (Table A3). In addition to the normalized chi-square

 $\left(\frac{\chi^2}{df}\right)$, model fit was assessed by the root mean squared error of approximation (RMSEA) and the comparative fit index (CFI) (Wang *et al.* 2015). Values below 0.08 for RMSEA and values above 0.97 for CFI indicate a good fit of the model

(Baumgartner and Homburg, 1996; Schermelleh-Engel et al. 2003).

As the results shown in Table A3, the two-dimension scale underlying the 9 items did not fit the data well in terms of fit statistics in Model 1. Indicated by large residual correlations, the correlations between "I feel hopeful about developments in DIFs safety", "I believe that DIFs are becoming increasingly safe", and other items of the scale departed significantly from what were expected based on their item loadings. Therefore, both items were excluded from the scale in Model 2, which resulted in an improvement in the model's fit to the data (Table A3). Finally, a two-dimension scale with 7 items was chosen as the final scale of consumer confidence in DIFs safety. Table A4 reports the standardized factor loadings, the composite reliability, and the average variance extracted (AVE) of the final scale. The composite reliability of two dimensions above 0.70 indicate that the measurement scale has high internal consistency (Nunnally, 1978). The AVEs of optimism and pessimism are 0.54 and 0.48, respectively, which demonstrates the convergent validity of the scale (Fornell and Lacker 1981). Meanwhile, the squared correlation (0.004) between optimism and pessimism is less than the AVE of each dimension, which demonstrates the discriminant validity of the scale (Fornell and Lacker 1981).

	Statements (strongly disagree-strongly agree)				
Q1	DIFs are in general safe.				
Q2	I am confident that DIFs are safe.				
Q3	I feel uncomfortable regarding DIFs safety.				
Q4	Too often it happens that DIFs in China are dangerous to consume.				
Q5	DIFs scares increase my concern about infant formula safety.				
Q6	In recent months my confidence in DIFs have increased.				
Q7	I worry about DIFs safety.				
Q8	I am calm about all discussions about DIFs safety				
Q9	I am afraid that my child become ill as a consequence of DIFs.				
Q10	I have faith in DIFs safety.				
Q11	Generally, there are few risks involved with DIFs.				
Q12	I panic as a result of DIFs incidents that occur.				
Q13	Problems related to DIFs that occur make me angry.				
Q14	I believe DIFs are becoming increasingly safe.				
Q15	It scares me that there are problems with managing the safety of DIFs.				
Q16	I am satisfied with DIFs safety				
Q17	As a result of the occurrence of DIFs safety incidents I am suspicious				
	about certain DIFs product.				
Q18	I am optimistic about DIFs safety.				
Q19	I feel hopeful about the developments in the area of DIFs safety.				
Q20	I feel helpless as a consumer with regard to DIFs safety.				

Table A1 Questionnaire items of consumer confidence in DIFs safety

Note: DIFs, domestically-produced infant formulas; The items of consumer confidence come from De Jonge (2008).

Statements	Rotated factor loadings
Optimism (a=0.83)	
I am confident that DIFs are safe.	0.78
I believe that DIFs are becoming increasingly safe.	0.74
I am optimistic about DIFs safety.	0.74
I feel hopeful about the developments in the area of DIFs safety.	0.74
DIFs are in general safe.	0.71
I am satisfied with DIFs safety.	0.68
Pessimism (α=0.78)	
I panic as a result of DIFs incidents that occur.	0.86
Problems related to DIFs that occur make me angry.	0.84
It scares me that there are problems with managing the safety of DIFs.	0.78

Table A2 Rotated factor loadings and the Cronbach's alpha $coefficient(\alpha)$ of two dimensions in principal components analysis

Table A3. Model fit statistics						
	χ ²	df	p-value	RMSEA	CFI	
Model 1	63.84	26	0.00	0.09	0.93	
Model 2	19.48	13	0.11	0.05	0.98	

Table A3. Model fit statistics

Statement	Standardized factor loadings
Optimism	
I am confident that DIFs are safe.	0.80
I am optimistic about DIFs safety.	0.69
DIFs are in general safe.	0.77
I am satisfied with DIFs safety.	0.69
Reliability	0.83
AVE	0.54
Pessimism	
I panic as a result of DIFs incidents that occur.	0.75
Problems related to DIFs that occur make me angry.	0.78
It scares me that there are problems with managing the safety of DI	Fs. 0.51
Reliability	0.73
AVE	0.48

 Table A4. Standardized factor loadings, composite reliability and average variance extracted (AVE) for the final measurement scale in confirmatory factor analysis

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