

# Corrigendum for the article “Ethnic Vigilantism Propensity Index: Evidence from the Russian Federation”, *Mankind Quarterly* 64(4), 690–720 (doi: 10.46469/mq.2024.64.4.7)

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*(Revision of interpretation and additional robustness checks for the relationship between ethnic heterogeneity and ethnic vigilantism propensity index)*

Following the publication of the original article in 2024, post-hoc robustness analyses revealed that the reported association between ethnic heterogeneity (EH) and the Ethnic Vigilantism Propensity (EVP) index—which, due to incompletely addressed short non-stationary time series issues, yielded a strong positive association between the aforementioned covariates—is likely sensitive to temporal specification and may be partially described as a result of co-trending over the studied time interval. Neither first-difference transformations nor cointegration tests (including the Bartlett correction) revealed a signal of a stable linear association. A nonlinear detrending based on generalized additive models (GAMs) retained a weakened but statistically significant residual association between EH and EVP, suggesting that some possible association remained after nonlinear detrending under conventional testing. Nevertheless, Monte Carlo simulations calibrated to the observed series characteristics indicated that the magnitude of this residual association was only marginally unusual relative to that expected under independent trending processes.

Additionally, a segmented regression analysis indicated a potential break in the suggested relationship, where the model identified a sharp breakpoint at  $EH = 23.135$  (approximately the midpoint of the time series). Prior to this threshold, the association is positive and statistically significant ( $\beta = .520$ ,  $p = .006$ ). However, beyond this breakpoint, the effect of EH vanishes with the slope dropping to zero ( $\beta = -0.010$ ). These findings should be interpreted cautiously given the small sample size because they tend to indicate that the EH–EVP association may be more complex than originally assumed.

On a purely theoretical level, we may suggest the possibility that EVP rises with rising ethnic heterogeneity when the proportion of ethnic minority individuals is low. Greater exposure to ethnic diversity may reduce the marginal effect of further increases in EH on EVP. But any interpretation is very tentative with this kind of time series. Another possibility to think of is that the effect of rising ethnic diversity has a delayed effect on EVP. But, given the non-stationarity issue, such pattern also can be a result of spurious regression. Accordingly, the interpretation of EH in the original paper as a robust predictor of EVP has to be revised. Nevertheless, the idea of operationalizing political system erosion via a complex index as a possible marker still remains relevant because of its theoretical potential.

| Analysis                                                                                                             | Key metric       | Statistical significance                         |
|----------------------------------------------------------------------------------------------------------------------|------------------|--------------------------------------------------|
| Raw level correlation (Kendall's $\tau$ )                                                                            | $\tau = .579$    | $p = .0005$ (Strong association in levels)       |
| Linear detrending (Time controlling)                                                                                 | $\tau = -.285$   | $p = .074$                                       |
| GAM non-linear detrending                                                                                            | $\tau = .323$    | $p = .041$ (Weakened residual effect)            |
| Monte Carlo testing of non-linear detrending GAM                                                                     |                  | $p = .114$                                       |
| First-difference transformation                                                                                      | $\tau = -.042$   | $p = .825$ (No short-run dynamic)                |
| Lead-lag correlation ( <i>Lead-lag correlations on raw levels remain inflated due to the shared temporal trend</i> ) | $\tau = .600$    | $p = .0004$                                      |
| Lead-lag correlation $EVP(t-1) \rightarrow EH(t)$                                                                    | $\tau = .535$    | $p = .0019$                                      |
| Baseline Time GAM                                                                                                    | $R^2 = .79$      | $p < .0001$ (Time trend explains most variance)  |
| Extended Model GAM                                                                                                   | EH's signal      | $p = .239$ (sadly, EH adds no incremental power) |
| Segmented Regression (Slope before break: $EH < 23.135$ )                                                            | $\beta = .520$   | $p = .0059$ (Significant)                        |
| Segmented Regression (Slope after break: $EH > 23.135$ )                                                             | $\beta = -0.010$ | $p > .10$ (Effect fades)                         |

All supplementary diagnostic outputs have been deposited in the original public repository (<https://doi.org/10.17605/OSF.IO/FNUME>) associated with the article to ensure full transparency and reproducibility.