

Online Appendix for

Civic Capital and Social Distancing Compliance during the Covid-19 Pandemic

by

John Barrios, Efraim Benmelech, Yael V. Hochberg, Paola Sapienza, Luigi Zingales

This supporting Online Appendix provides additional analysis and robustness for our results, as described in the paper's main text. First, we perform additional analysis using alternative measures of mobility and civic capital for our U.S. tests. Next, we demonstrate the additional robustness of our results at the European level.

Additional Analysis and Robustness for U.S. Social Distancing Results

Figure A1 illustrates the spatial distribution of mobility behavior in the U.S. The top two panels use Google data on the percentage change in retail and recreation visits (left) and staying in residential areas (right). The bottom two panels report percentage changes in distance traveled (left) and non-essential business visits (right) using Unacast data. The figure demonstrates the heterogeneity in mobility behavior across the country—with the largest declines in mobility and non-essential and retail visits in the North-East region and lowest declines in the South and Southwest areas of the U.S.

In Figure A2, we present the geographical variation in voter participation – one of our civic capital measures across the U.S. Voter participation is calculated by taking the average voter participation in the 2004, 2008, 2012, and 2016 presidential elections in a county. The figure demonstrates the heterogeneity in voter participation – with voter participation tending to be higher in the North East, Mid-West, and Mid-West and Northern Mountain and Pacific areas.

Next, we display the temporal variation in state-level social distancing mandates in Figure A3. Specifically, Figure A3 shows the timing of state-level social distancing guidance using increasingly darker shades for the states that issued “stay home” and “shelter-in-place” directives later.

Figures A4 presents binscatters of social distancing against the civic capital (the county average voter participation rate) using SDB measures derived from the Google mobility data. Each plot controls for log 1+ number of new confirmed cases that day, log 1+ number of COVID-19 deaths that day, population density, income per capita, population, and day of the week.

Figure A5 replicates Exhibit 1 Panel B from the main text, using the Google measures of mobility

rather than the Unacast mobility measures. The plotted estimates are obtained by regressing the Google mobility measures on the interaction between High Voter Participation county and the day indicator. The specification includes county fixed effects, state by day fixed effects, and controls for COVID-19 cases and deaths. The lower the coefficient, the higher the social distancing compliance in the counties in the bottom three quartiles of voter participation relative to the high vote participation counties (Q4). Each of the estimates includes 95 percent confidence intervals. Standard errors are clustered at the county level. The plot exhibits similar patterns to those obtained with Unacast data: counties with higher voter participation comply more with social distancing guidelines, reducing mobility relative to lower civic capital counties.

Table A1 conducts a similar analysis to Exhibit 2 Panel A using the google mobility measures of social distancing. Panel A reports results from a regression that uses the change in retail and recreation visits, and Panel B uses the change in time spent in residential areas as the dependent variable. Consistent with our prior results, we observe that areas with higher civic capital are associated with greater social distancing as reflected by lower daily visits to retail and recreational locations and higher amounts of time spent in the residence.

In Table A2, we replicate the analysis in Exhibit 2 Panel A and Table A1 using the alternative measure of civic capital: Social Capital Measure 1 (see definition in the main text) to demonstrate the robustness of our analysis. The table presents an analysis using measures of social distancing from both Google and Unacast. Consistent with the analysis in Exhibit 2, Panel A, in the main text, we observe greater social distancing compliance in areas with high social capital. The magnitude of the association is consistent across the various social distancing outcomes and statistically significant across specifications. Table A3 replicates the analysis in Tables A2 using Social Capital Measure 2 (see discussion in main text) as the alternative measure of civic capital. In line with our previous results, we continue to observe greater social distancing as reflected by lower daily distance traveled and fewer visits to non-essential businesses relative to the pre-COVID period in areas with higher social capital. These results are of similar magnitude to those observed in Table A2.

We next examine the robustness of our results from Exhibit 2 Panel B to alternative social distancing outcomes. Specifically, Table A4 replicates the analysis in the exhibit in the main text. It explores the differential response of High Civic Capital areas to state-level social distancing mandates and a national guideline. Here, we use data from Google mobility to construct our dependent variable instead of Unacast data. In line with our original inferences in Exhibit 2 Panel A, we obtain similar

results using the Google-based measures of social distancing. Finally, to conclude our analysis of the robustness of the results from Exhibit 2, in Table A5, we replicate that analysis above using two alternative measures of civic capital—Social Capital 1 and Social Capital 2 (see definitions above)—along with mobility measures from both Unacast and Google. We find results highly consistent with our main inferences in Exhibit 2 Panel B. Both social capital measures are significantly associated with higher social distancing compliance around state distancing mandates across the various outcome measures. Overall, our robustness analysis of the U.S. data further reinforces the significant relations between civic capital and social distancing compliance.

Finally, Figure A6 presents robustness to the results presented in Exhibit 5 Panel A in the main text for state reopenings. Specifically, we examine the patterns of social distancing in high (Q4) and low (Q1) voter participation counties around the states' re-opening. Panel A replicates Exhibit 5 Panel A using the Google residential measure, while Panel B replicates the main exhibit using the two Unacast mobility measures. The patterns are similar to those in Exhibit 5 in the main text: in high civic capital counties, even with the re-opening of states, residents continue to exhibit high levels of social distancing and do not increase their mobility much, if at all. In contrast, residents of low civic capital counties begin to increase their mobility even prior to re-opening, and this increase continues to rise after re-opening steadily.

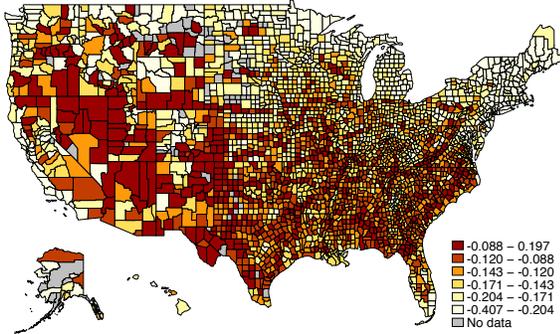
European Results

In our principal analysis, we provided European evidence of the association between social distancing behavior and civicness, using NUTS1 regions. In Table A6, we replicate the results of Exhibit 4 Panel B in the main text utilizing NUTS2 areas. Because there are much fewer survey responses in the NUTS2 region, this adds noise to our regressions. Consistent with this, the coefficients are lower than in Exhibit 4, but they retain the same sign except for retail when we include education.

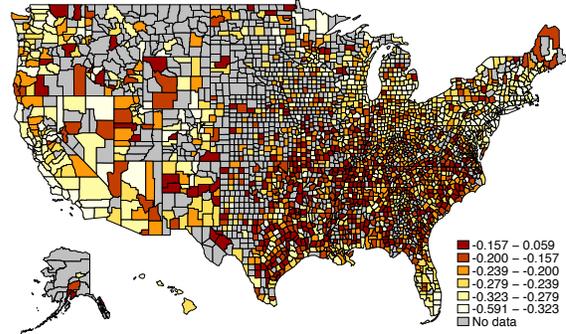
Figure A1: Trends in Mobility Behavior

Panel A: Trends in Mobility Behavior – Unacast

Percentage Change In Avg. Distance Traveled



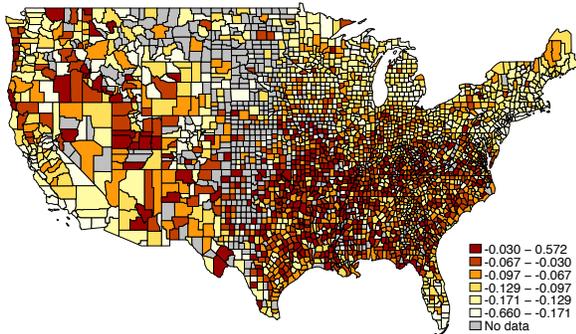
Percentage Change in Visits to Non-Essential Business



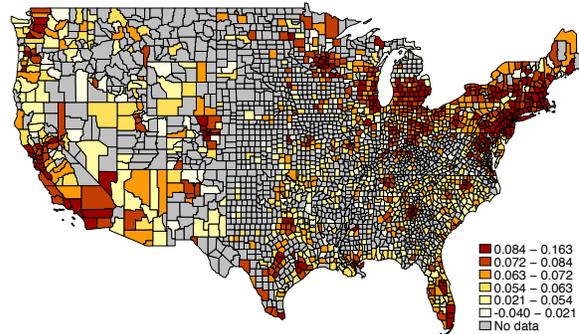
We plot the average daily level of two mobility behavior measures based on Unacast data. In the left panel, we plot the daily average of the percentage change in distance traveled in the county (relative to the pre-COVID period). In contrast, in the right panel, we plot the daily average of the percentage change in visits to non-essential businesses in the county (relative to the pre-COVID-period).

Panel B: Trends in Mobility Behavior - Google

Percentage Change In Retail Visits



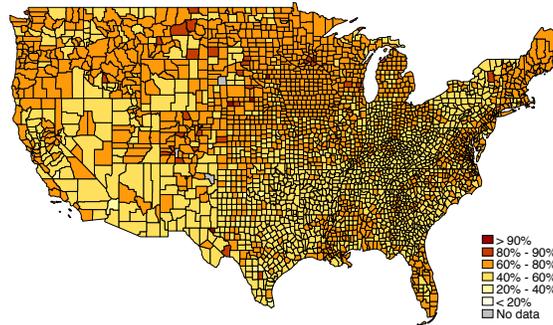
Percentage Change Residential



We plot the average daily level of two mobility behavior measures based on Google data. In the left panel, we plot the daily average of the percentage change in visits to retail and recreation for the county (relative to the pre-COVID period). In contrast, in the right panel, we plot the average percentage change in time in the residence in the county (relative to the pre-COVID-period).

Figure A2: Civic Capital

Voter Participation



This figure plots our measure of civic capital based on voter participation for each of the counties. Our measure is calculated by taking the average voter participation in the 2004, 2008, 2012, and 2016 presidential elections in the county. The data is obtained from the MIT Election Data Science and Lab (MEDSL).

Figure A3: State-Level Social Distancing Guidance

Stay Home – Work Safe Mandates

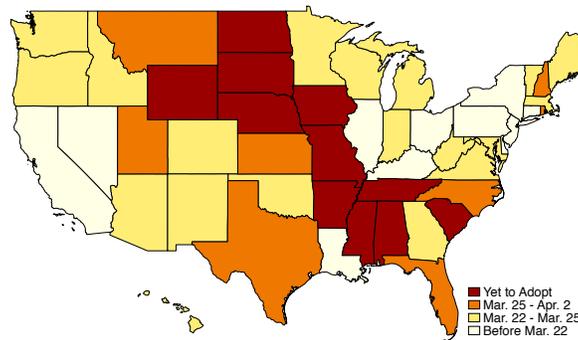
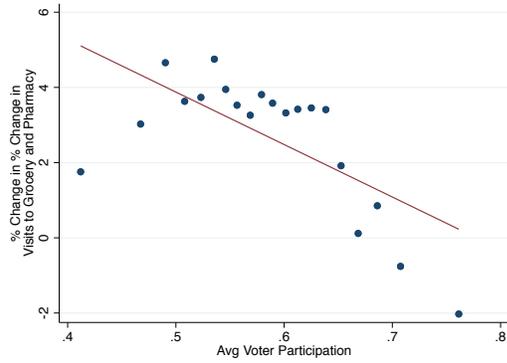


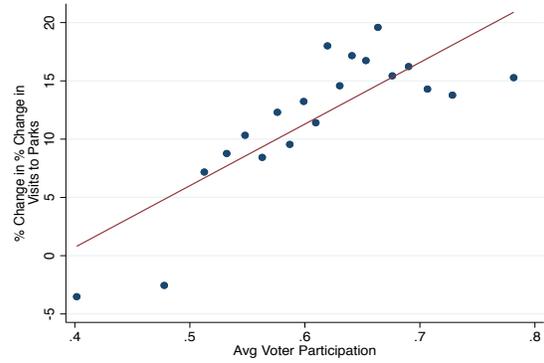
Figure A3 plots the date when each state government-issued "Stay Home" (shelter-in-place) directive. Data is through April 9, 2020. The dates are obtained from FINRA (<https://www.finra.org/rules-guidance/key-topics/covid-19/shelter-in-place>).

Figure A4: Bin-Scatter Plots of Social Distancing Behavior vs. Voter Participation - Google Mobility Measures

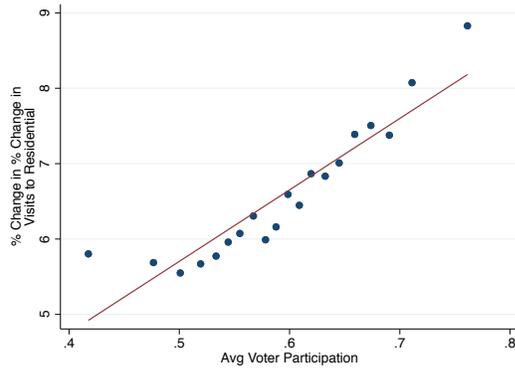
Grocery and Pharmacy



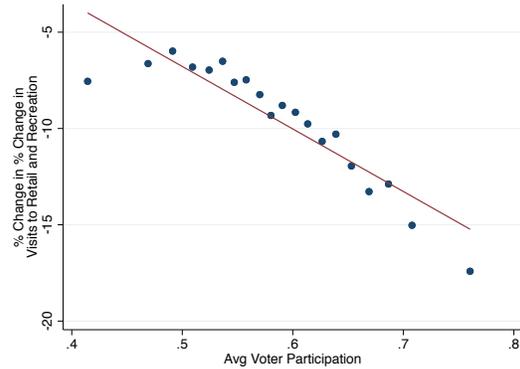
Parks



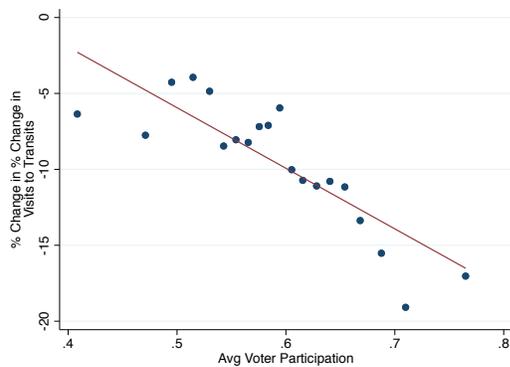
Residential



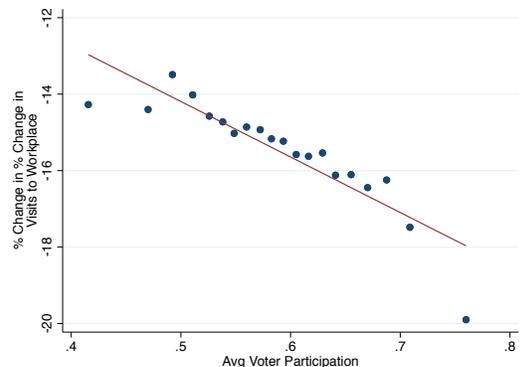
Recreation



Transit

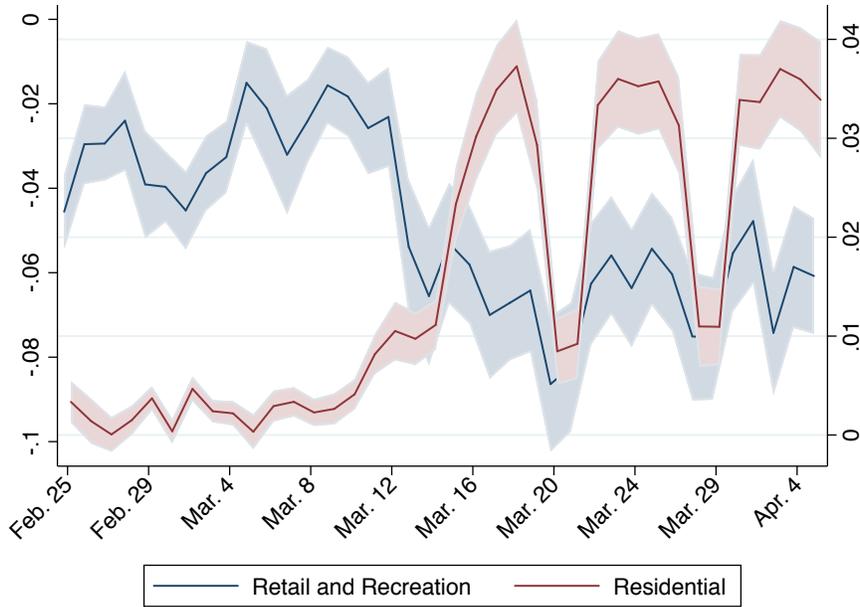


Workplace



The figure plots the various measures of social distancing from google against the county voter participation rate. In addition to examining the change in mobility in retail and recreation (excluding groceries and pharmacies) and residential, we also include visits to grocery stores, parks, transit stations, and the workplace. Each plot controls for log 1+ number of new confirmed cases that day, log 1+ number of COVID-19 deaths that day, population density, income per capita, population, and day of the week.

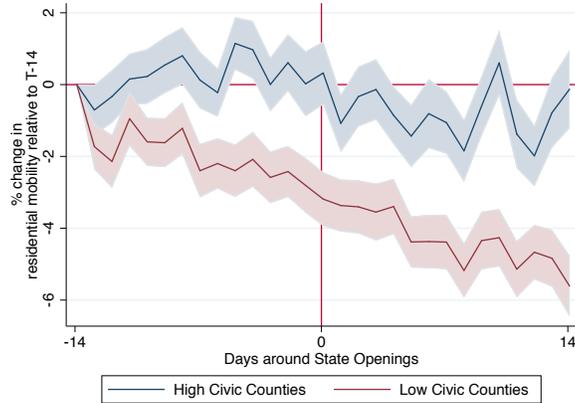
Figure A5: Replication of Figure 1 using Google Mobility Trend Report Data



This figure replicates Exhibit 1, Panel B in the main text using social distancing measures from the google mobility trends report. The plotted estimates are obtained by regressing the percent change in mobility measures on the interaction between high voter participation county and the day indicator. The specification includes county fixed effects, state by day fixed effects, and controls for COVID-19 cases and deaths. Each of the estimates includes 95 percent confidence intervals. Standard errors are clustered at the county level. The plot captures the difference in social distance behavior between high civic capital counties and the rest of the counties on each day. The change in mobility in retail (excluding groceries and pharmacies) and recreation is plotted in blue. The percent changes in Retail and Recreation show a much higher decline in mobility in counties with higher civic capital. In red, we plot Residential mobility, which shows the opposite trend; the reference y-axis is on the right. When practicing social distancing, people tend to move more in the proximity of their residence. In areas with high civic capital, the percentage change in residential mobility is greater than in areas with low civic capital. The graph shows sharp differences on weekends.

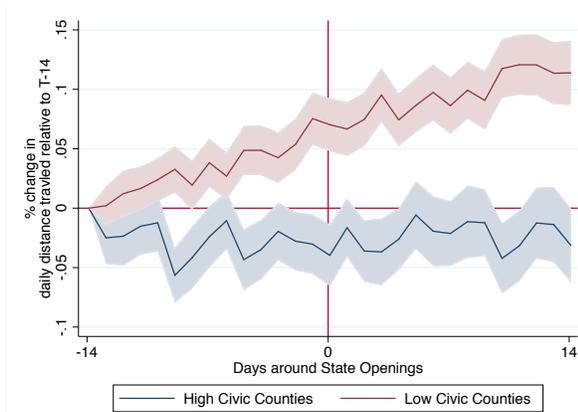
Figure A6: Social Distancing Around State Openings

Panel A: Replication of Figure 3 (main text) using Google Residential Measure

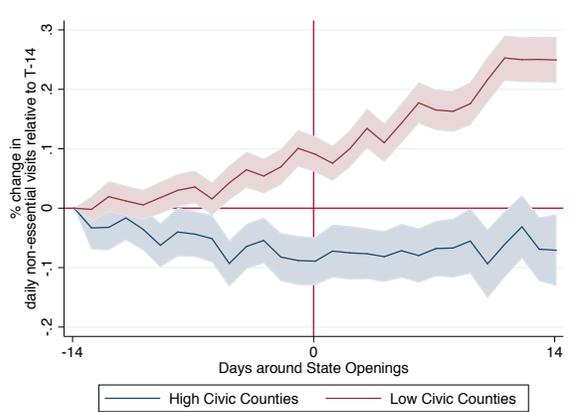


Panel B: Replication of Figure 3 (main text) for Unacast Social Distancing Measures

Chg. in Daily Distance Traveled



Chg. In visits to Non-Essential Businesses



This figure replicates the specification used in Exhibit 5, Panel A of the main text. In Panel A, we repeat the analysis using the google residential measure. Panel B is done using our two Unacast social distancing measures, the percentage change in the average distance traveled (left panel), and change in visits to non-essential businesses (righty panel). The figures trace in event time the changes in mobility for high civic capital counties (top quartile of voter participation) in blue and the low civic capital counties (lowest quartile of voter participation) in red. The plotted estimates are obtained by regressing the percent change in mobility measures on event day dummies, and we set the base date as 14 days before the state opens. The specification includes calendar day fixed effects, and controls for COVID-19 cases, the population density, Trump voter share, and per capita income in the counties. Each of the estimates includes 95 percent confidence intervals. Standard errors are clustered at the county level. The graph shows sharp differences between the two groups with high compliance in high civic areas when the states open up. We provide various alternative specifications to the above figure in the supplemental material.

Table A1: Replication of Table A1 using Google Social Distancing Measures

Panel A:

VARIABLES	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Chg. Retail Recreation						
Voter Participation	-0.311*** (0.03)	-0.247*** (0.03)	-0.242*** (0.03)	-0.242*** (0.03)	-0.267*** (0.03)	-0.251*** (0.03)	-0.251*** (0.03)
Trump Vote Share		0.186*** (0.01)	0.126*** (0.02)	0.126*** (0.02)	0.107*** (0.02)	0.102*** (0.02)	0.102*** (0.02)
Lop Population			-0.004 (0.00)	-0.004 (0.00)	-0.004 (0.00)	-0.001 (0.00)	-0.001 (0.00)
Income Per Cap			-0.000 (0.00)	-0.000 (0.00)	-0.000 (0.00)	0.000 (0.00)	0.000 (0.00)
Pop Density			-0.007** (0.00)	-0.007** (0.00)	-0.006** (0.00)	-0.006** (0.00)	-0.006** (0.00)
Perc of Pop at Least Some College					0.140*** (0.04)	0.129*** (0.04)	0.129*** (0.04)
Per of Pop Above 60					0.144** (0.07)	0.133* (0.07)	0.133* (0.07)
Log(New COVID Cases +1)						-0.013*** (0.00)	-0.012*** (0.00)
Log (New Death +1)							-0.001 (0.01)
Observations	88,523	88,523	85,569	85,569	85,569	85,486	85,476
Adjusted R-squared	0.817	0.826	0.829	0.829	0.830	0.831	0.831
DayXState FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes

Panel B:

VARIABLES	(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Chg. Residential						
Voter Participation	0.192*** (0.01)	0.154*** (0.01)	0.121*** (0.01)	0.121*** (0.01)	0.151*** (0.01)	0.137*** (0.01)	0.138*** (0.01)
Trump Vote Share		-0.083*** (0.00)	-0.042*** (0.00)	-0.042*** (0.00)	-0.021*** (0.00)	-0.018*** (0.00)	-0.018*** (0.00)
Lop Population			0.001 (0.00)	0.001 (0.00)	-0.000 (0.00)	-0.004*** (0.00)	-0.004*** (0.00)
Income Per Cap			0.000 (0.00)	0.000 (0.00)	0.000 (0.00)	-0.000 (0.00)	-0.000 (0.00)
Pop Density			0.008*** (0.00)	0.008*** (0.00)	0.006*** (0.00)	0.006*** (0.00)	0.006*** (0.00)
Perc of Pop at Least Some College					-0.087*** (0.01)	-0.077*** (0.01)	-0.077*** (0.01)
Per of Pop Above 60					-0.311*** (0.03)	-0.300*** (0.02)	-0.302*** (0.02)
Log(New COVID Cases +1)						0.008*** (0.00)	0.008*** (0.00)
Log (New Death +1)							0.003*** (0.00)
Observations	41,821	41,821	40,562	40,562	40,562	40,530	40,521
Adjusted R-squared	0.904	0.920	0.930	0.930	0.937	0.943	0.943
DayXState FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes

This provides a multivariate analysis of changes in social distancing behavior with respect to voter participation at the county level. The dependent variable is the percentage change in: visits to retail and recreational POI (Panel A) and residential time (Panel B). In each specification, we regress the SDB on average voter participation (average of voter participation from presidential elections 08-16). Each of the specifications includes Day X State fixed effects. The second column of each set begins to add controls for county characteristics that may affect SDB: log population, log population density, per capita income, the percentage of the population over 60, the fraction of the population with at least some college, and trump vote share. Additionally, we add COVID-19 risk-related controls: log one plus the number of new COVID-19 cases and log one plus the number of new COVID-19 deaths. Standard errors are reported in parenthesis and are clustered at the county level. *p<0.10, **p<0.05, ***p<0.01

Table A2: Replication of Exhibit 2 Panel A and Table A1 using Alternative Social Capital Measure 1

VARIABLES	(1)	(2)	(3)	Chg. Retail Recreation				(7)	(8)	(9)	(10)	(11)	Chg. Residential				(15)	(16)
Social Capital 1	-0.012*** (0.00)	-0.033*** (0.00)	-0.033*** (0.00)	-0.033*** (0.00)	-0.032*** (0.00)	-0.032*** (0.00)	-0.031*** (0.00)	-0.031*** (0.00)	0.010*** (0.00)	0.019*** (0.00)	0.019*** (0.00)	0.019*** (0.00)	0.018*** (0.00)	0.018*** (0.00)	0.017*** (0.00)	0.017*** (0.00)		
Trump Vote Share		0.267*** (0.01)	0.201*** (0.02)	0.199*** (0.02)	0.192*** (0.02)	0.183*** (0.02)	0.175*** (0.02)	0.175*** (0.02)		-0.128*** (0.00)	-0.086*** (0.00)	-0.086*** (0.00)	-0.074*** (0.00)	-0.061*** (0.00)	-0.056*** (0.00)	-0.056*** (0.00)		
Lop Population			-0.015*** (0.00)	-0.014*** (0.00)	-0.007* (0.00)	-0.008** (0.00)	-0.005 (0.00)	-0.005 (0.00)			0.010*** (0.00)	0.010*** (0.00)	0.003** (0.00)	0.001 (0.00)	-0.002** (0.00)	-0.002** (0.00)		
Income Per Cap					-0.000 (0.00)	-0.000 (0.00)	0.000 (0.00)	0.000 (0.00)				0.000 (0.00)	0.000 (0.00)	0.000 (0.00)	-0.000** (0.00)	-0.000** (0.00)		
Pop Density						-0.008** (0.00)	-0.008** (0.00)	-0.007** (0.00)					0.008*** (0.00)	0.008*** (0.00)	0.007*** (0.00)	0.007*** (0.00)		
Perc of Pop at Least Some College							0.090** (0.04)	0.079** (0.04)							-0.043*** (0.01)	-0.034*** (0.01)		
Per of Pop Above 60							-0.018 (0.07)	-0.017 (0.07)							-0.208*** (0.02)	-0.207*** (0.02)		
Log(New COVID Cases +1)									-0.013*** (0.00)	-0.013*** (0.00)					0.009*** (0.00)	0.008*** (0.00)		
Log (New Death +1)																0.003*** (0.00)		
Observations	86,277	86,192	83,339	83,339	83,339	83,339	83,259	83,249	41,570	41,570	40,311	40,311	40,311	40,311	40,279	40,270		
Adjusted R-squared	0.815	0.832	0.835	0.835	0.836	0.836	0.837	0.837	0.890	0.926	0.935	0.935	0.938	0.941	0.947	0.947		
DayXState FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes		

VARIABLES	(1)	(2)	(3)	Chg. Dist				(7)	(8)	(9)	(10)	(11)	Chg. NE Visits				(15)	(16)
Social Capital 1	-0.014*** (0.00)	-0.027*** (0.00)	-0.030*** (0.00)	-0.029*** (0.00)	-0.027*** (0.00)	-0.025*** (0.00)	-0.023*** (0.00)	-0.023*** (0.00)	0.010*** (0.00)	-0.022*** (0.00)	-0.022*** (0.00)	-0.023*** (0.00)	-0.022*** (0.00)	-0.023*** (0.00)	-0.021*** (0.00)	-0.021*** (0.00)		
Trump Vote Share		0.168*** (0.01)	0.099*** (0.02)	0.092*** (0.02)	0.074*** (0.02)	0.079*** (0.02)	0.065*** (0.02)	0.065*** (0.02)		0.396*** (0.02)	0.231*** (0.02)	0.239*** (0.02)	0.227*** (0.02)	0.221*** (0.02)	0.208*** (0.02)	0.208*** (0.02)		
Lop Population			-0.016*** (0.00)	-0.014*** (0.00)	0.005 (0.00)	0.000 (0.00)	0.005 (0.00)	0.005 (0.00)			-0.039*** (0.00)	-0.045*** (0.00)	-0.036*** (0.00)	-0.033*** (0.00)	-0.027*** (0.00)	-0.027*** (0.00)		
Income Per Cap					-0.000** (0.00)	-0.000** (0.00)	-0.000** (0.00)	-0.000 (0.00)				0.000*** (0.00)	0.000*** (0.00)	0.000*** (0.00)	0.000*** (0.00)	0.000*** (0.00)		
Pop Density						-0.020*** (0.00)	-0.021*** (0.00)	-0.020*** (0.00)					-0.011*** (0.00)	-0.011*** (0.00)	-0.010*** (0.00)	-0.010** (0.00)		
Perc of Pop at Least Some College							0.029 (0.04)	0.023 (0.04)							-0.027 (0.06)	-0.044 (0.06)		
Per of Pop Above 60							-0.465*** (0.06)	-0.468*** (0.06)							0.292*** (0.11)	0.287*** (0.11)		
Log(New COVID Cases +1)									-0.022*** (0.00)	-0.022*** (0.00)					-0.021*** (0.00)	-0.021*** (0.00)		
Log (New Death +1)																-0.002 (0.00)		
Observations	106,848	106,549	103,047	103,047	103,047	103,047	102,958	102,946	71,567	71,511	68,508	68,508	68,508	68,508	68,430	68,419		
Adjusted R-squared	0.644	0.660	0.668	0.669	0.671	0.674	0.678	0.678	0.712	0.748	0.768	0.769	0.770	0.770	0.773	0.773		
DayXState FE	Yes																	

This table provides a multivariate analysis of changes in social distancing behavior with respect to our Social Capital Measure 1 at the county level. The dependent variables in the top panel are the percentage change in: distance traveled in the county (column 1-7) and non-essential visits (columns 8-15) from google, while the bottom panel used the two measures from Unacast: the percentage change in distance traveled in the county (column 1-7) and non-essential visits (columns 8-15). In each specification, we regress the SDB the Social Capital Measure 1 (taken from the U.S. Joint Economic Committee). Each of the specifications includes Day X State fixed effects. The second column of each set begins to add controls for county characteristics that may affect SDB: log population, log population density, per capita income, the percentage of the population over 60, the fraction of the population with at least some college, and trump vote share. Additionally, we add COVID-19 risk-related controls: log one plus the number of new COVID-19 cases and log one plus the number of new COVID-19 deaths. Standard errors are reported in parenthesis and are clustered at the county level. *p<0.10, **p<0.05, ***p<0.01

Table A3: Replication of Table A1 using Alternative Social Capital Measure 2 (2014 Measure)

VARIABLES	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	
	Chg. Dist							Chg. NE Visits									
Social Capital 2	-0.003** (0.00)	-0.006*** (0.00)	-0.012*** (0.00)	-0.011*** (0.00)	-0.012*** (0.00)	-0.008*** (0.00)	-0.007*** (0.00)	-0.007*** (0.00)	0.009** (0.00)	0.003 (0.00)	-0.015*** (0.00)	-0.017*** (0.00)	-0.017*** (0.00)	-0.023*** (0.00)	-0.022*** (0.00)	-0.022*** (0.00)	
Trump Vote Share		0.111*** (0.01)	0.051*** (0.01)	0.044*** (0.01)	0.029** (0.01)	0.037*** (0.01)	0.027* (0.01)	0.027* (0.01)		0.356*** (0.02)	0.189*** (0.02)	0.196*** (0.02)	0.181*** (0.02)	0.161*** (0.02)	0.153*** (0.02)	0.153*** (0.02)	
Lop Population			-0.017*** (0.00)	-0.014*** (0.00)	0.007** (0.00)	0.003 (0.00)	0.008** (0.00)	0.008** (0.00)			-0.043*** (0.00)	-0.049*** (0.00)	-0.035*** (0.00)	-0.032*** (0.00)	-0.026*** (0.00)	-0.026*** (0.00)	
Income Per Cap				-0.000** (0.00)	-0.000** (0.00)	-0.000** (0.00)	-0.000 (0.00)	-0.000 (0.00)				0.000*** (0.00)	0.000*** (0.00)	0.000*** (0.00)	0.000*** (0.00)	0.000*** (0.00)	
Pop Density					-0.022*** (0.00)	-0.022*** (0.00)	-0.022*** (0.00)	-0.022*** (0.00)						-0.016*** (0.00)	-0.016*** (0.00)	-0.015*** (0.00)	-0.015*** (0.00)
Perc of Pop at Least Some College						0.031 (0.04)	0.022 (0.04)	0.022 (0.04)						0.015 (0.06)	-0.005 (0.06)	-0.005 (0.06)	-0.005 (0.06)
Per of Pop Above 60						-0.426*** (0.07)	-0.435*** (0.07)	-0.435*** (0.07)						0.479*** (0.12)	0.465*** (0.12)	0.465*** (0.12)	0.465*** (0.12)
Log(New COVID Cases +1)								-0.023*** (0.00)								-0.021*** (0.00)	-0.021*** (0.00)
Log (New Death +1)																	0.000 (0.00)
Observations	113,975	113,400	109,714	109,714	109,714	109,714	109,617	109,605	73,144	72,990	69,941	69,941	69,941	69,941	69,857	69,846	
Adjusted R-squared	0.629	0.641	0.649	0.650	0.653	0.655	0.659	0.659	0.704	0.738	0.759	0.761	0.762	0.763	0.766	0.766	
DayXState FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	

This table provides a multivariate analysis of changes in social distancing behavior with respect to our Social Capital Measure 2 at the county level. The dependent variable is the percentage change in: distance traveled in the county (column 1-7) and non-essential visits (columns 8-15). In each specification, we regress the SDB on average voter participation (average of voter participation from presidential elections 08-16). Each of the specifications includes Day X State fixed effects. The second column of each set begins to add controls for county characteristics that may affect SDB: log population, log population density, per capita income, the percentage of the population over 60, the fraction of the population with at least some college, and trump vote share. Additionally, we add COVID-19 risk-related controls: log one plus the number of new COVID-19 cases and log one plus the number of new COVID-19 deaths. Standard errors are reported in parenthesis and are clustered at the county level. *p<0.10, **p<0.05, ***p<0.01

Table A4: Replication of Exhibit 2 Panel B using Google COVID-19 Community Mobility Report Measures

VARIABLES	(1) Chg. Retail Visits	(2) Chg. Retail Visits	(3) Chg. Residential	(4) Chg. Residential
Post Stay Home Order	-0.035*** (0.00)	-0.034*** (0.00)	0.013*** (0.00)	0.012*** (0.00)
High Civic Capital X Post National Guideline	-0.069*** (0.01)	-0.062*** (0.01)	0.019*** (0.00)	0.018*** (0.00)
High Civic Capital X Post Stay Home	0.006 (0.00)	0.006 (0.00)	0.003** (0.00)	0.003** (0.00)
High Trump X Post National Guideline		0.034*** (0.01)		-0.014*** (0.00)
High Trump X Post Stay Home		0.011* (0.01)		-0.003 (0.00)
Observations	88,766	88,766	42,052	42,052
Adjusted R-squared	0.867	0.868	0.947	0.947
Day FE	Yes	Yes	Yes	Yes
County FE	Yes	Yes	Yes	Yes
Health Controls	Yes	Yes	Yes	Yes

This table presents estimates from multi-variable regression, where we regress our two google mobility measures on indicators for state stay at home orders. To examine the differential social distancing behavior, we interact *Post Stay Home Order* and *Post National Guidelines* with an indicator for high voter participation (county being in the top quartile of voter participation). *Post National Guidelines* is an indicator variable for days after March 16th, when the White House issued a national stay at home recommendation (Coronavirus Guideline for America). We also control for the interaction between the share of Trump voters and *Post Stay Home Order* and *Post National Guidelines* to separate the potential confounding effect of civiness and political leaning. Each specification includes controls for the log number of confirmed cases, county fixed effects, and day fixed effects. Standard errors are clustered by county. *p<0.10. **p<0.05, ***p<0.01.

Table A5: Replication of Exhibit 2 Panel B for Alternative Social Capital Measures and Outcomes

Google Outcomes					Unacast Outcomes				
VARIABLES	(1) Chg. Retail	(2) Chg. Retail	(3) Chg. Residential	(4) Chg. Residential	VARIABLES	(1) Chg. Dist	(2) Chg. Dist	(3) Chg. NE Visits	(4) Chg. NE Visits
Post Stay Home Order	-0.034*** (0.00)	-0.032*** (0.00)	0.013*** (0.00)	0.012*** (0.00)	Post Stay Home Order	-0.018*** (0.00)	-0.019*** (0.00)	-0.023*** (0.00)	-0.023*** (0.00)
High Social Capital 1 X Post National Guideline	-0.050*** (0.01)	-0.045*** (0.01)	0.022*** (0.00)	0.021*** (0.00)	High Social Capital 1 X Post National Guideline	-0.014** (0.01)	-0.014** (0.01)	-0.033*** (0.01)	-0.029*** (0.01)
High Social Capital 1 X Post Stay Home	-0.004 (0.00)	-0.004 (0.00)	0.003** (0.00)	0.003** (0.00)	High Social Capital 1 X Post Stay Home	-0.017*** (0.00)	-0.017*** (0.00)	-0.007 (0.01)	-0.007 (0.01)
High Trump X Post National Guideline		0.040*** (0.01)		-0.014*** (0.00)	High Trump X Post National Guideline		0.011** (0.00)		0.032*** (0.01)
High Trump X Post Stay Home		0.008 (0.01)		-0.003 (0.00)	High Trump X Post Stay Home		0.011** (0.00)		0.022*** (0.01)
Observations	90,239	90,239	43,152	43,152	Observations	101,927	101,927	64,936	64,936
Adjusted R-squared	0.868	0.869	0.948	0.948	Adjusted R-squared	0.710	0.710	0.838	0.839
Day FE	Yes	Yes	Yes	Yes	Day FE	Yes	Yes	Yes	Yes
County FE	Yes	Yes	Yes	Yes	County FE	Yes	Yes	Yes	Yes
Health Controls	Yes	Yes	Yes	Yes	Health Controls	Yes	Yes	Yes	Yes

Google Outcomes					Unacast Outcomes				
VARIABLES	(1) Chg. Retail	(2) Chg. Retail	(3) Chg. Residential	(4) Chg. Residential	VARIABLES	(1) Chg. Dist	(2) Chg. Dist	(3) Chg. NE Visits	(4) Chg. NE Visits
Post Stay Home Order	-0.030*** (0.00)	-0.028*** (0.00)	0.014*** (0.00)	0.013*** (0.00)	Post Stay Home Order	-0.015*** (0.00)	-0.016*** (0.00)	-0.019*** (0.00)	-0.020*** (0.00)
High Social Capital 2 X Post National Guideline	-0.055*** (0.01)	-0.051*** (0.01)	0.001 (0.00)	0.000 (0.00)	High Social Capital 2 X Post National Guideline	-0.008 (0.01)	-0.008 (0.01)	-0.009 (0.01)	-0.007 (0.01)
High Social Capital 2 X Post Stay Home	-0.026*** (0.01)	-0.025*** (0.01)	0.005** (0.00)	0.005** (0.00)	High Social Capital 2 X Post Stay Home	-0.029*** (0.00)	-0.029*** (0.00)	-0.037*** (0.01)	-0.036*** (0.01)
High Trump X Post National Guideline		0.039*** (0.01)		-0.017*** (0.00)	High Trump X Post National Guideline		0.011** (0.00)		0.034*** (0.01)
High Trump X Post Stay Home		0.008 (0.01)		-0.004 (0.00)	High Trump X Post Stay Home		0.013*** (0.00)		0.022*** (0.01)
Observations	90,239	90,239	43,152	43,152	Observations	101,927	101,927	64,936	64,936
Adjusted R-squared	0.869	0.869	0.946	0.947	Adjusted R-squared	0.710	0.710	0.838	0.839
Day FE	Yes	Yes	Yes	Yes	Day FE	Yes	Yes	Yes	Yes
County FE	Yes	Yes	Yes	Yes	County FE	Yes	Yes	Yes	Yes
Health Controls	Yes	Yes	Yes	Yes	Health Controls	Yes	Yes	Yes	Yes

Table A6 presents estimates from multi-variable regressions, where we examine the relation between our two alternative social capital measures and social distancing behavior around the state stay at home orders. In the top panel, we examine Social Capital Measure 1 while the bottom panel examines the Social Capital Measure 2. The dependent variables on the left panels are the percentage change in: distance traveled in the county (cols. 1-2) and non-essential visits (cols. 3-4) from google, while the right panels use the two measures from Unacast: the percentage change in distance traveled in the county (cols. 1-2) and in non-essential visits (cols 3-4). To examine the differential social distancing behavior, we interact *Post Stay Home Order* and *Post National Guidelines* with an indicator for high Social Capital Measure 1 (2) (county being in the top quartile of social capital 1 (2)). *Post National Guidelines* is an indicator variable for days after March 16th, when the White House issued a national stay at home recommendation (Coronavirus Guideline for America). We also control for the interaction between the share of Trump voters and *Post Stay Home Order* and *Post National Guidelines* to separate the potential confounding effect of social capital and political leaning. Each specification includes controls for the log number of confirmed cases, county fixed effects, and day fixed effects. Standard errors are clustered by county. *p<0.10, **p<0.05, ***p<0.01

Table A6: Alternative European Specification using NUTS 2 Region Variation

VARIABLES	(1) Chg. Retail	(2) Chg. Retail	(3) Chg. Retail	(4) Chg. Resident	(5) Chg. Resident	(6) Chg. Resident
Avg. Trust	-0.014* (0.01)	-0.012* (0.01)	0.013* (0.01)	0.010* (0.01)	0.012** (0.01)	0.003 (0.00)
Lag Num of Death per million	-0.012*** (0.00)	-0.012*** (0.00)	-0.012*** (0.00)	0.006*** (0.00)	0.006*** (0.00)	0.006*** (0.00)
Log(Population Density)	-0.012*** (0.00)	-0.013*** (0.00)	-0.002 (0.00)	0.009*** (0.00)	0.009*** (0.00)	0.003** (0.00)
Avg. More Right		0.007 (0.01)	0.009 (0.01)		0.005 (0.00)	0.004 (0.00)
Avg. Trust in Politician		0.003 (0.01)	-0.005 (0.01)		-0.002 (0.00)	0.001 (0.00)
Fraction of the Pop over 60			-0.038 (0.14)			-0.003 (0.04)
Fraction of Pop that attain College			-0.003*** (0.00)			0.001*** (0.00)
Observations	6,150	6,150	6,150	6,028	6,028	6,028
Adjusted R-squared	0.878	0.878	0.880	0.891	0.892	0.895
Mean. Outcome	-0.41	-0.41	-0.41	0.13	0.13	0.13
Date Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes
Country Fixed Effect	Yes	Yes	Yes	Yes	Yes	Yes

This table presents estimates from multi-variable regression where we regress European mobility measures on indicators for the level of trust in the NUTS 2 regions. To measure trust, we averaged ESS data over eight waves, including France only in the last survey, because NUTS classifications have changed over time in France. We control for the lag number of deaths in the region, population density, the average voting preferences in the NUTS region, country fixed effects, and day fixed effects. Standard errors are clustered by NUTS 2 region. *p<0.10. **p<0.05, ***p<0.01