Online Appendix

Supplementary Tables

Table A1 - Dates of COVID-19 Interventions
Western European Countries

Country	Lockdown announced	Full lockdown effective	Partial lockdown effective
Austria	March 15th	March 16th	
Belgium	March 17th	March 18th	
France	March 16th	March 17th	
Germany	March 16th		March 22nd
Ireland	March 28th	March 28th	
Italy	March 9th	March 10th	
Luxembourg	March 12th	March 16th	
Netherlands	March 16th		March 16th
Portugal	March 19th	March 19th	
Spain	March 14th	March 14th	
Switzerland	March 20th		March 20th
United Kingdom	March 23rd	March 24th	

Table A1 (cont.) - Dates of COVID-19 Interventions
United States

State	Lockdown announced	Lockdown effective	1st city/county lockdown effective
Alabama	April 3rd	April 4th	March 23rd
Alaska	March 27th	March 28th	March 23rd
Arizona	March 30th	March 31st	March 30th
California	March 19th	March 19th	March 16th
Colorado	March 25th	March 26th	March 18th
Connecticut	March 20th	March 23rd	March 20th
Delaware	March 22nd	March 24th	March 22nd
District of Columbia	March 30th	April 1st	March 30th
Florida	April 1st	April 3rd	March 23rd
Georgia	April 1st	April 3rd	March 19th
Hawaii	March 23rd	March 25th	March 22nd
Idaho	March 25th	March 25th	March 17th
Illinois	March 20th	March 21st	March 20th
Indiana	March 23rd	March 24th	March 23rd
Kansas	March 28th	March 30th	March 22nd
Kentucky	March 23rd	March 26th	March 23rd
Louisiana	March 22nd	March 23rd	March 20th
Maine	March 31st	April 2nd	March 23rd
Maryland	March 30th	March 30th	March 30th
Massachusetts	March 23rd	March 24th	March 23rd
Michigan	March 23rd	March 24th	March 23rd
Minnesota	March 26th	March 27th	March 26th
Mississippi	April 1st	April 3rd	March 21st
Missouri	April 3rd	April 6th	March 22nd
Montana	March 26th	March 28th	March 26th
Nevada	April 1st	April 1st	April 1st
New Hampshire	March 26th	March 27th	March 26th
New Jersey	March 21st	March 21st	March 21st
New Mexico	March 23rd	March 23rd	March 23rd
New York	March 20th	March 22nd	March 17th
North Carolina	March 27th	March 30th	March 24th
Ohio	March 22nd	March 23rd	March 22nd
Oregon	March 23rd	March 23rd	March 22nd
Pennsylvania	March 23rd	April 1st	March 23rd
Rhode Island	March 28th	March 28th	March 28th
South Carolina	April 6th	April 7th	March 25th
Tennessee	March 30th	March 31st	March 23rd
Texas	March 31st	April 2nd	March 22nd
Vermont	March 24th	March 25th	March 24th
Virginia	March 30th	March 30th	March 30th
Washington	March 23rd	March 23rd	March 23rd
West Virginia	March 23rd	March 24th	March 23rd
Wisconsin	March 24th	March 25th	March 23rd

Table A2 - The Effects of Stay-at-Home-Orders - Implementation Date
Western European Countries

Panel A

	Boredom	Contentment	Divorce	Impairment
T_i,c*Year_i	21.17***	2.22	-10.45***	-5.85*
	(2.84)	(3.95)	(2.02)	(3.34)
Country FE	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes
Observations	2019	1599	2219	901

Panel B

	Irritability	Loneliness	Panic	Sadness
T_i,c*Year_i	-9.02*	11.49***	-2.77	2.73
	(4.73)	(2.76)	(2.90)	(2.40)
Country FE	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes
Observations	841	1977	2003	2203

Panel C

	Sleep	Stress	Suicide	Wellbeing	Worry
T_i,c*Year_i	-10.60***	-7.72***	-12.72***	-22.53***	10.36***
	(2.45)	(2.75)	(2.74)	(3.29)	(3.57)
Country FE	Yes	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes	Yes
Observations	2333	2226	2244	1921	1689

Notes: Table A2 shows differences-in-differences estimates using the date of implementation, instead of the announcement date. The models include controls for a dummy that takes value 1 in the days after the stay-at-home order was implemented, as well as country, year, week, day fixed effects and the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are in parentheses. Standard errors are clustered at the day level.

Table A2 (cont.) - The Effects of Stay-at-Home-Orders - Implementation Date United States

Panel A

	Boredom	Contentment	Divorce	Impairment
T_i,c*Year_i	19.73***	-9.80***	-5.93***	9.57
	(2.32)	(3.08)	(2.15)	(6.01)
State FE	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes
Observations	6871	2473	9049	741

Panel B

	Irritability	Loneliness	Panic	Sadness
T_i,c*Year_i	-10.67*	6.46***	0.71	2.93*
	(6.34)	(2.35)	(2.00)	(1.61)
State FE	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes
Observations	1846	4311	6727	8387

Panel C

	Sleep	Stress	Suicide	Wellbeing	Worry
T_i,c*Year_i	-0.97	-6.21***	-5.16**	10.19***	1.25
	(1.21)	(2.23)	(2.41)	(3.03)	(1.87)
State FE	Yes	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes	Yes
Observations	9445	6027	9029	3159	5938

Notes: Table A2 shows differences-in-differences estimates using the date of implementation, instead of the announcement date. The models include controls for a dummy that takes value 1 in the days after the stay-at-home order was implemented, as well as State, year, week, day fixed effects and the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are in parentheses. Standard errors are clustered at the day level.

Table A3 - Duration of the Effect of the Stay-At-Home-Orders
Western European Countries

Panel A

	Boredom	Contentment	Divorce	Impairment
3 weeks before*2020	0.41	-4.03	0.35	-1.13
	(3.06)	(5.19)	(3.68)	(13.41)
2 weeks before*2020	-1.68	-3.59	0.18	-11.41
	(3.64)	(5.36)	(3.71)	(10.20)
1 week before*2020	3.27	-9.22*	-6.37*	-18.93*
	(4.45)	(4.76)	(3.61)	(10.08)
Week of lockdown*2020	23.88***	-7.18	-7.99**	-21.02**
	(7.84)	(5.11)	(3.85)	(8.91)
1 week after*2020	35.54***	-0.95	-10.21**	-12.02
	(5.07)	(7.05)	(4.40)	(9.67)
2 weeks after*2020	35.09***	4.74	-16.49***	-7.32
	(5.30)	(5.77)	(4.03)	(9.97)
3 weeks after*2020	33.58***	1.42	-17.55***	-15.21
	(6.17)	(6.51)	(4.84)	(11.34)
4 weeks after*2020	34.28***	3.11	-15.71**	-15.15
	(10.74)	(7.56)	(5.97)	(11.80)
Country FE	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes
Observations	810	617	902	361

Notes: Table A3 shows event-study differences-in-differences estimates using the 2019 period as a counterfactual. The 4th week before the stay-at-home order (in 2019 or 2020) is the reference period. The models include dummies for the weeks before and after the stay-at-home order. The controls also include country, year, week and day of the week fixed effects as well as the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are in parentheses. Standard errors are clustered at the day level.

Table A3 (cont.) - Duration of the Effect of the Stay-At-Home-Orders Western European Countries

Panel B

	Irritability	Loneliness	Panic	Sadness
3 weeks before*2020	-11.14	4.50	5.20	-0.21
	(10.38)	(4.05)	(3.82)	(2.94)
2 weeks before*2020	-13.47	7.67*	9.28*	-2.25
	(8.12)	(4.35)	(4.74)	(3.09)
1 week before*2020	-16.33*	7.78*	13.59**	-1.92
	(8.78)	(3.95)	(6.02)	(2.94)
Week of lockdown*2020	-20.88**	14.96***	15.03***	-1.65
	(9.59)	(5.36)	(4.32)	(3.15)
1 week after*2020	-18.18*	14.10***	2.36	2.55
	(9.32)	(3.98)	(4.76)	(3.63)
2 weeks after*2020	-15.90	9.26**	3.22	8.33*
	(11.20)	(3.59)	(4.91)	(4.39)
3 weeks after*2020	-9.91	5.30	10.26*	14.12***
	(10.73)	(5.33)	(5.17)	(4.37)
4 weeks after*2020	-0.64	3.87	16.37*	2.04
	(21.45)	(5.14)	(8.85)	(4.08)
Country FE	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes
Observations	369	790	787	888

Notes: Table A3 shows event-study differences-in-differences estimates using the 2019 period as a counterfactual. The 4th week before the stay-at-home order (in 2019 or 2020) is the reference period. The models include dummies for the weeks before and after the stay-at-home order. The controls also include country, year, week and day of the week fixed effects as well as the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are in parentheses. Standard errors are clustered at the day level.

Table A3 (cont.) - Duration of the Effect of the Stay-At-Home-Orders Western European Countries

Panel C

	Sleep	Stress	Suicide	Wellbeing	Worry
3 weeks before*2020	-2.76	-6.09	-2.75	-6.86	1.02
	(1.94)	(3.96)	(3.73)	(5.51)	(4.50)
2 weeks before*2020	-5.95**	-7.94*	-5.08	-8.96	8.25
	(2.70)	(4.71)	(3.54)	(6.89)	(5.38)
1 week before*2020	-11.47***	-12.96***	-12.55***	-11.27*	12.86***
	(3.11)	(3.97)	(4.65)	(6.56)	(4.74)
Week of lockdown*2020	-18.72***	-14.92***	-17.94***	-16.64***	13.02**
	(3.26)	(4.42)	(4.71)	(6.03)	(5.31)
1 week after*2020	-17.62***	-12.52***	-15.16***	-21.41***	14.33***
	(3.51)	(4.26)	(4.61)	(6.43)	(5.34)
2 weeks after*2020	-9.82**	-5.80	-21.14***	-20.57***	15.24**
	(4.39)	(6.41)	(5.79)	(7.72)	(6.97)
3 weeks after*2020	-5.21	7.09	-18.94***	-28.63***	14.36
	(4.63)	(7.22)	(6.65)	(9.30)	(9.11)
4 weeks after*2020	-8.22*	-2.26	-13.38	-30.33***	14.12
	(4.61)	(6.08)	(8.74)	(10.86)	(9.80)
Country FE	Yes	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes	Yes
Observations	965	900	908	787	670

Notes: Table A3 shows event-study differences-in-differences estimates using the 2019 period as a counterfactual. The 4th week before the stay-at-home order (in 2019 or 2020) is the reference period. The models include dummies for the weeks before and after the stay-at-home order. The controls also include country, year, week and day of the week fixed effects as well as the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are in parentheses. Standard errors are clustered at the day level.

Table A3 (cont.) - Duration of the Effect of the Stay-At-Home-Orders United States

Panel A

	Boredom	Contentment	Divorce	Impairment
3 weeks before*2020	2.58	-0.07	-1.64	-2.72
	(3.33)	(5.68)	(2.10)	(17.26)
2 weeks before*2020	8.82**	-4.58	-4.75**	-8.45
	(3.67)	(6.79)	(1.91)	(16.17)
1 week before*2020	19.26***	-7.94	-7.35***	-3.24
	(3.40)	(6.12)	(2.07)	(17.47)
Week of lockdown*2020	22.87***	-1.02	-9.10***	3.52
	(2.73)	(5.77)	(1.94)	(16.82)
1 week after*2020	25.56***	-4.07	-10.93***	1.04
	(2.47)	(6.15)	(2.74)	(18.13)
2 weeks after*2020	29.46***	5.63	-9.23	-5.39
	(2.99)	(8.35)	(5.86)	(16.60)
3 weeks after*2020	30.54***	35.28**	-9.19	-24.62
	(3.41)	(15.90)	(8.72)	(20.86)
State FE	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes
Observations	2743	1028	3363	325

Notes: Table A3 shows event-study differences-in-differences estimates using the 2019 period as a counterfactual. The 4th week before the stay-at-home order (in 2019 or 2020) is the reference period. The models include dummies for the weeks before and after the stay-at-home order. The controls also include State, year, week and day of the week fixed effects as well as the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are in parentheses. Standard errors are clustered at the day level.

Table A3 (cont.) - Duration of the Effect of the Stay-At-Home-Orders United States

Panel B

	Irritability	Loneliness	Panic	Sadness
3 weeks before*2020	0.40	4.10	9.02**	2.65
	(8.66)	(4.81)	(3.39)	(3.59)
2 weeks before*2020	-4.92	4.09	15.60***	3.41
	(7.61)	(4.05)	(3.01)	(2.47)
1 week before*2020	1.52	4.89	15.60***	2.17
	(7.91)	(5.92)	(4.30)	(2.98)
Week of lockdown*2020	-1.58	8.53	10.19**	2.16
	(6.07)	(5.43)	(4.23)	(2.46)
1 week after*2020	-11.67*	6.15	4.44	4.65*
	(6.28)	(4.65)	(2.78)	(2.77)
2 weeks after*2020	-10.30	5.77	6.27*	10.87***
	(8.25)	(4.67)	(3.53)	(2.84)
3 weeks after*2020	-25.85*	6.80	5.28	18.32***
	(12.90)	(6.96)	(5.63)	(3.98)
State FE	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes
Observations	784	1840	2710	3184

Notes: Table A3 shows event-study differences-in-differences estimates using the 2019 period as a counterfactual. The 4th week before the stay-at-home order (in 2019 or 2020) is the reference period. The models include dummies for the weeks before and after the stay-at-home order. The controls also include State, year, week and day of the week fixed effects as well as the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are in parentheses. Standard errors are clustered at the day level.

Table A3 (cont.) - Duration of the Effect of the Stay-At-Home-Orders United States

Panel C

	Sleep	Stress	Suicide	Wellbeing	Worry
3 weeks before*2020	-2.66	-0.18	-1.49	3.38	5.68**
	(2.54)	(2.92)	(3.75)	(5.63)	(2.63)
2 weeks before*2020	-7.69***	-3.64	-3.60	3.37	11.41***
	(2.34)	(3.41)	(3.59)	(5.50)	(3.75)
1 week before*2020	-10.15***	-8.59***	-7.30*	2.62	12.45***
	(2.30)	(2.98)	(3.74)	(5.40)	(3.60)
Week of lockdown*2020	-6.51**	1.73	-7.17*	5.45	7.49**
	(2.62)	(3.14)	(4.17)	(6.48)	(3.27)
1 week after*2020	-2.36	0.18	-3.53	15.06**	8.04**
	(2.30)	(3.33)	(3.78)	(6.65)	(3.99)
2 weeks after*2020	1.83	-4.57	1.30	10.45	5.77
	(2.73)	(4.63)	(3.58)	(8.48)	(5.70)
3 weeks after*2020	5.52	-4.73	1.42	7.66	7.53
	(3.93)	(7.87)	(4.45)	(10.66)	(9.12)
State FE	Yes	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes	Yes
Observations	3479	2398	3365	1442	2483

Notes: Table A3 shows event-study differences-in-differences estimates using the 2019 period as a counterfactual. The 4th week before the stay-at-home order (in 2019 or 2020) is the reference period. The models include dummies for the weeks before and after the stay-at-home order. The controls also include State, year, week and day of the week fixed effects as well as the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are in parentheses. Standard errors are clustered at the day level.

Table A4 - The Effects of Stay-at-Home-Orders - RDD-DiD Estimates Western European Countries

Panel A

	Boredom	Contentment	Divorce	Impairment
T_i,c*Year_i	32.11***	3.64	-3.00	7.75
	(5.74)	(6.60)	(3.44)	(5.49)
Country FE	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes
Observations	1441	1078	1624	643

Panel B

	Irritability	Loneliness	Panic	Sadness
T_i,c*Year_i	-5.10	5.71	-18.23***	2.65
	(8.04)	(3.95)	(5.96)	(3.47)
Country FE	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes
Observations	679	1422	1445	1615

Panel C

	Sleep	Stress	Suicide	Wellbeing	Worry
T_i,c*Year_i	-15.03***	-1.69	-0.96	-7.71	3.49
	(3.08)	(3.54)	(2.80)	(5.51)	(4.09)
Country FE	Yes	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes	Yes
Observations	1745	1638	1653	1418	1193

Notes: Table A4 shows regression discontinuity estimates combined with differences-in-differences. The models include separate linear trends for the days elapsed before and after the stay-at-home order was announced, and these are also fully interacted with the year of the stay-at-home order. The controls include country, year, week and day of the week fixed effects as well as the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are in parentheses. Standard errors are clustered at the day level.

Table A4 (cont.) - The Effects of Stay-at-Home-Orders - RDD-DiD Estimates United States

Panel A

	Boredom	Contentment	Divorce	Impairment
T_i,c*Year_i	15.46***	-5.39	-8.32***	21.16**
	(3.66)	(6.31)	(2.30)	(10.34)
State FE	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes
Observations	6058	2369	7643	723

Panel B

	Irritability	Loneliness	Panic	Sadness
T_i,c*Year_i	-1.76	2.02	-12.19***	2.68
	(6.45)	(4.88)	(4.34)	(1.96)
State FE	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes
Observations	1777	4026	5983	7223

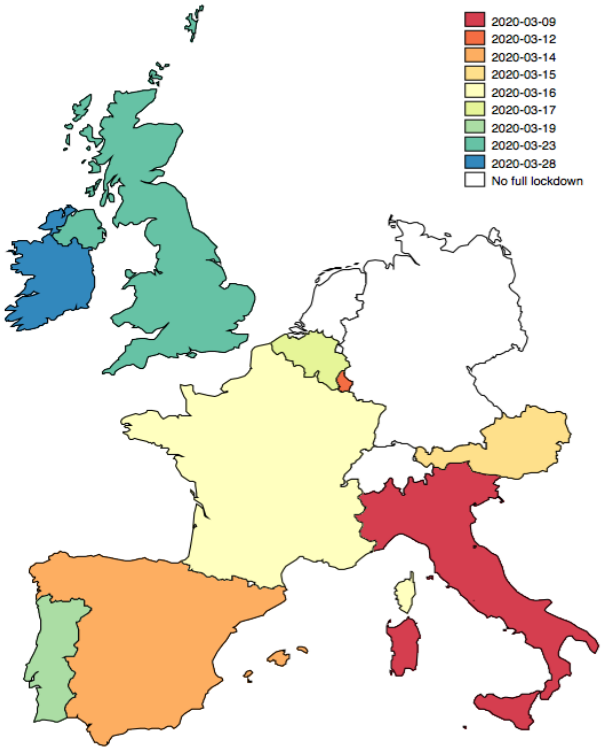
Panel C

	Sleep	Stress	Suicide	Wellbeing	Worry
T_i,c*Year_i	-2.35	0.93	-5.27	10.10	-4.09
	(2.26)	(3.53)	(4.24)	(6.25)	(4.86)
State FE	Yes	Yes	Yes	Yes	Yes
Year, Week and Day FE	Yes	Yes	Yes	Yes	Yes
Death	Yes	Yes	Yes	Yes	Yes
Observations	7902	5471	7638	3015	5386

Notes: Table A4 shows regression discontinuity estimates combined with differences-in-differences. The models include linear controls for the days elapsed before or after the stay-at-home order was announced, and these are also fully interacted with the year of the stay-at-home order. The controls include State, year, week and day of the week fixed effects as well as the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are in parentheses. Standard errors are clustered at the day level.

Supplementary Figures

Western European Countries



United States

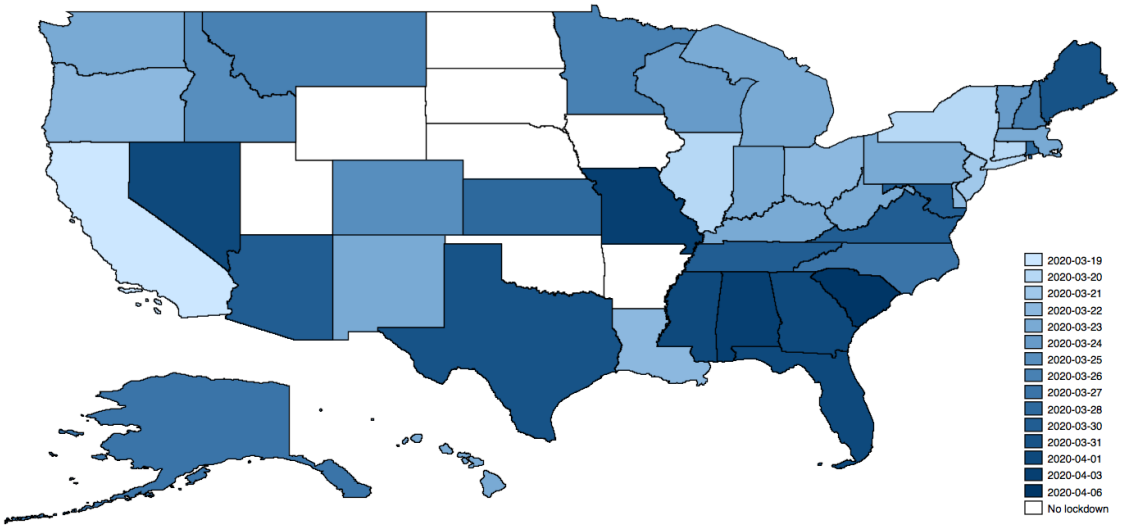


Fig. A1 - Announcement Dates of the Stay-at-home Orders - As of April 10th

Western European Countries

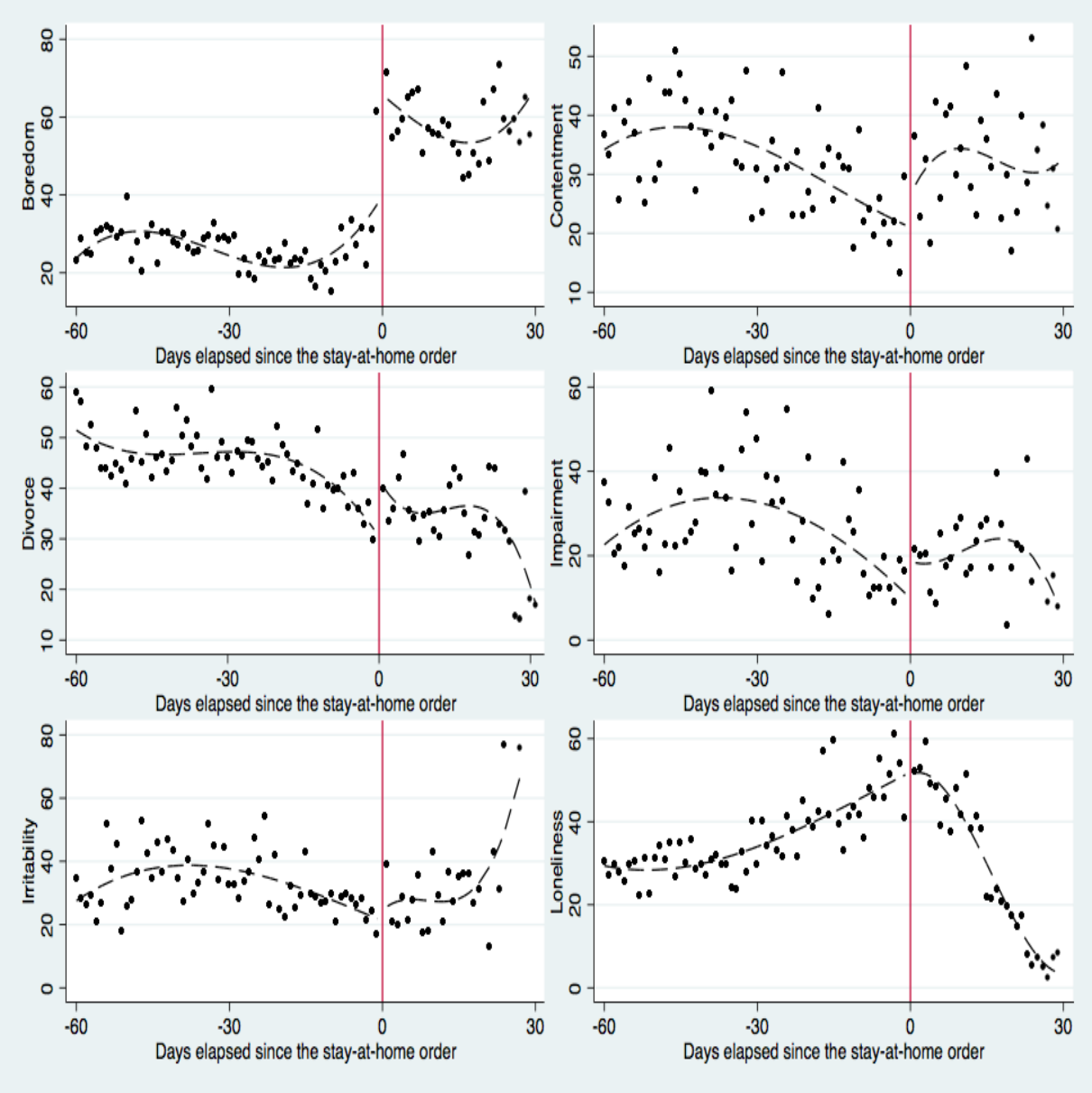


Fig. A2 - Google Trends Before and After the Stay-at-Home Order (RDD 2020) The vertical axis shows the scaled number of searches (on a scale from 0 to 100) each day before (negative values) and after (positive values) the stay-at-home order was announced (set equal to day zero) in 2020 (red dots) and the same date in 2019 (grey dots). The dots correspond to the raw averages by bins of one day for our nine European countries, weighted by the number of inhabitants per country. The dashed lines are fitted using a polynomial of order 3. The European countries included are: Austria, Belgium, France, Ireland, Italy, Luxembourg, Portugal, Spain and the UK.

Western European Countries

Fig. A2 (cont.) - Google Trends Before and After the Stay-at-Home Order (RDD 2020) The vertical axis shows the scaled number of searches (on a scale from 0 to 100) each day before (negative values) and after (positive values) the stay-at-home order was announced (set equal to day zero) in 2020 (red dots) and the same date in 2019 (grey dots). The dots correspond to the raw averages by bins of one day for our nine European countries, weighted by the number of inhabitants per country. The dashed lines are fitted using a polynomial of order 3. The European countries included are: Austria, Belgium, France, Ireland, Italy, Luxembourg, Portugal, Spain and the UK.

United States

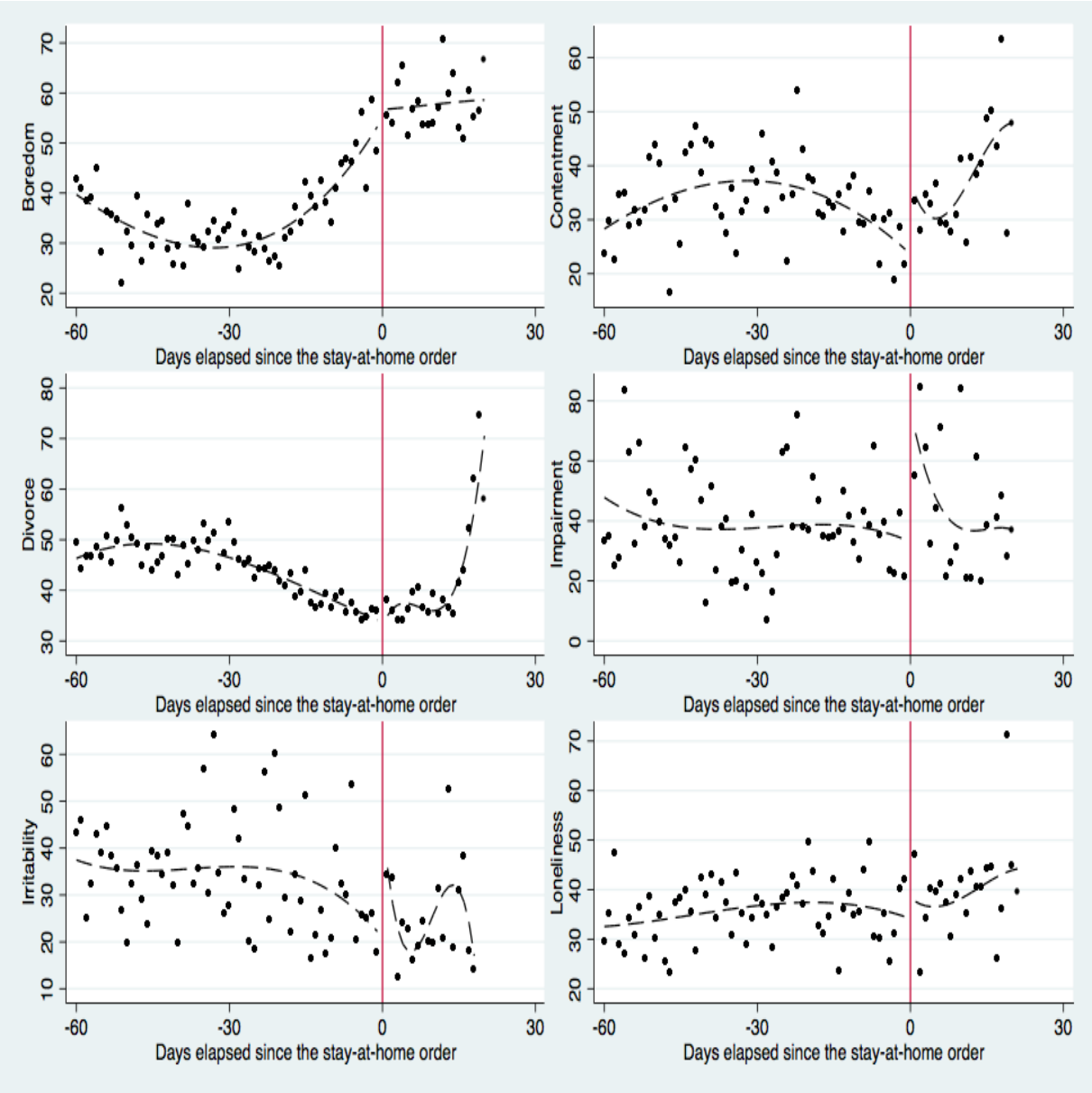


Fig. A2 (cont.) - Google Trends Before and After the Stay-at-Home Order (RDD 2020) The vertical axis shows the scaled number of searches (on a scale from 0 to 100) each day before (negative values) and after (positive values) the stay-at-home order was announced (set equal to day zero) in 2020 (red dots) and the same date in 2019 (grey dots). The dots correspond to the raw averages by bins of one day for 42 US States, weighted by the number of inhabitants per State. The eight US States without a lockdown are excluded from the analysis. The dashed lines are fitted using a polynomial of order 3.

United States

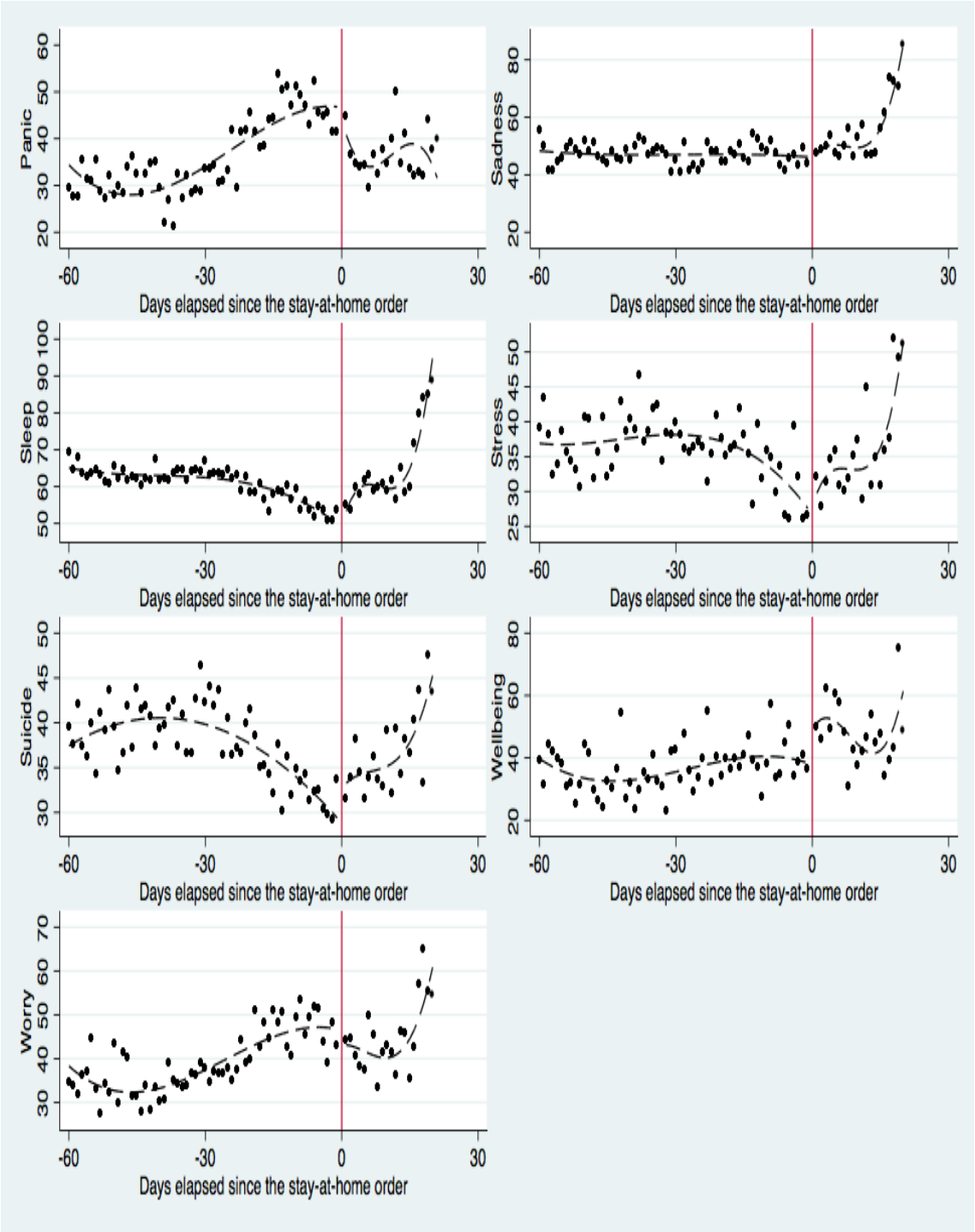


Fig. A2 (cont.) - Google Trends Before and After the Stay-at-Home Order (RDD 2020) The vertical axis shows the scaled number of searches (on a scale from 0 to 100) each day before (negative values) and after (positive values) the stay-at-home order was announced (set equal to day zero) in 2020 (red dots) and the same date in 2019 (grey dots). The dots correspond to the raw averages by bins of one day for 42 US States, weighted by the number of inhabitants per State. The eight US States without a lockdown are excluded from the analysis. The dashed lines are fitted using a polynomial of order 3.

Western European Countries

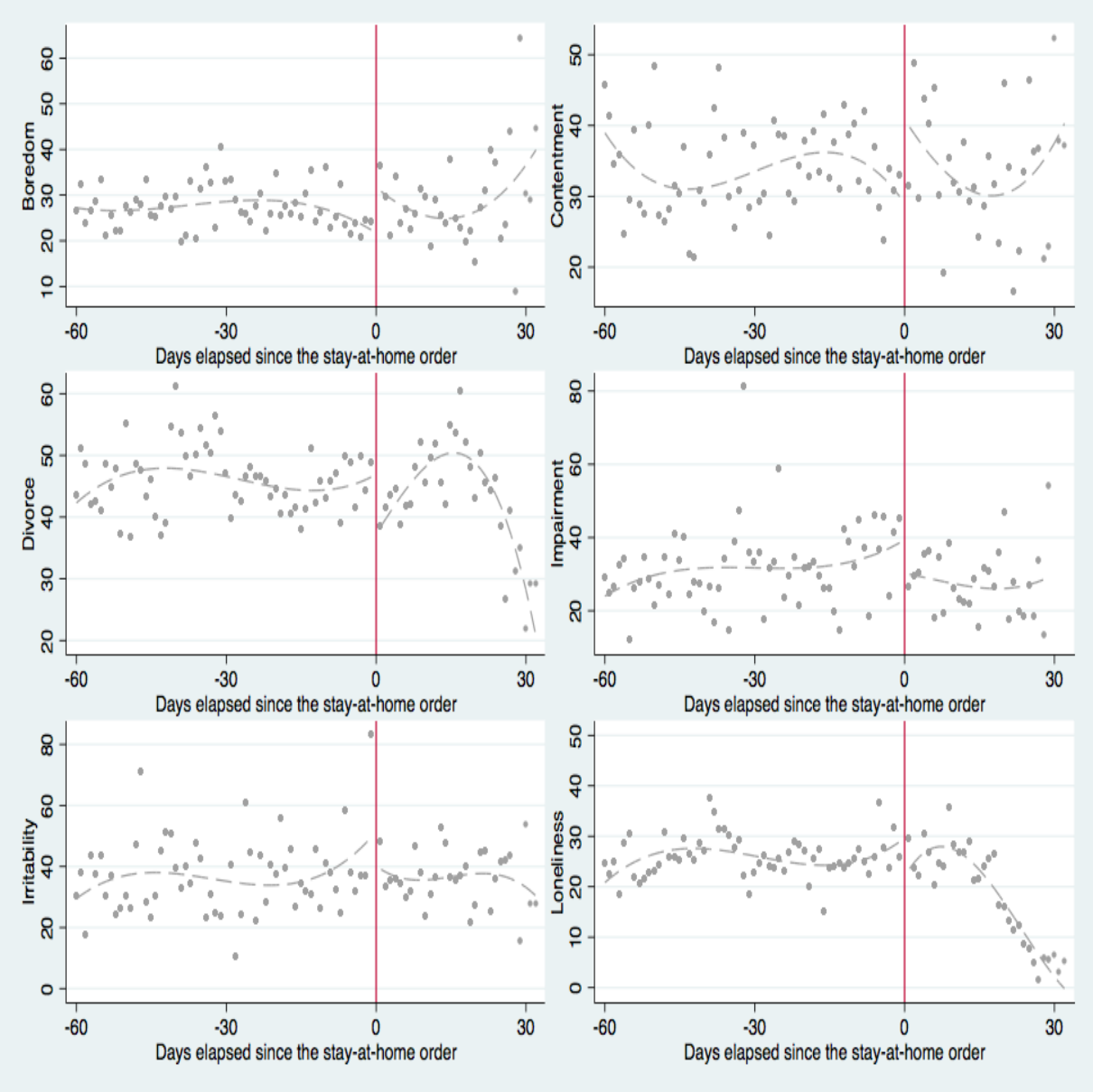


Fig. A3 - Google Trends Before and After the Stay-at-Home Order (RDD 2019) The vertical axis shows the number of searches (on a scale from 0 to 100) in the days before (negative values) and after (positive values) the stay-at-home order (set equal to day zero) in 2020 for nine European countries. The dots correspond to the raw averages by bins of one day, weighted by the number of inhabitants per country. The dashed lines are fitted using a polynomial of order 3. The European countries included are: Austria, Belgium, France, Ireland, Italy, Luxembourg, Portugal, Spain and the UK.

Western European Countries

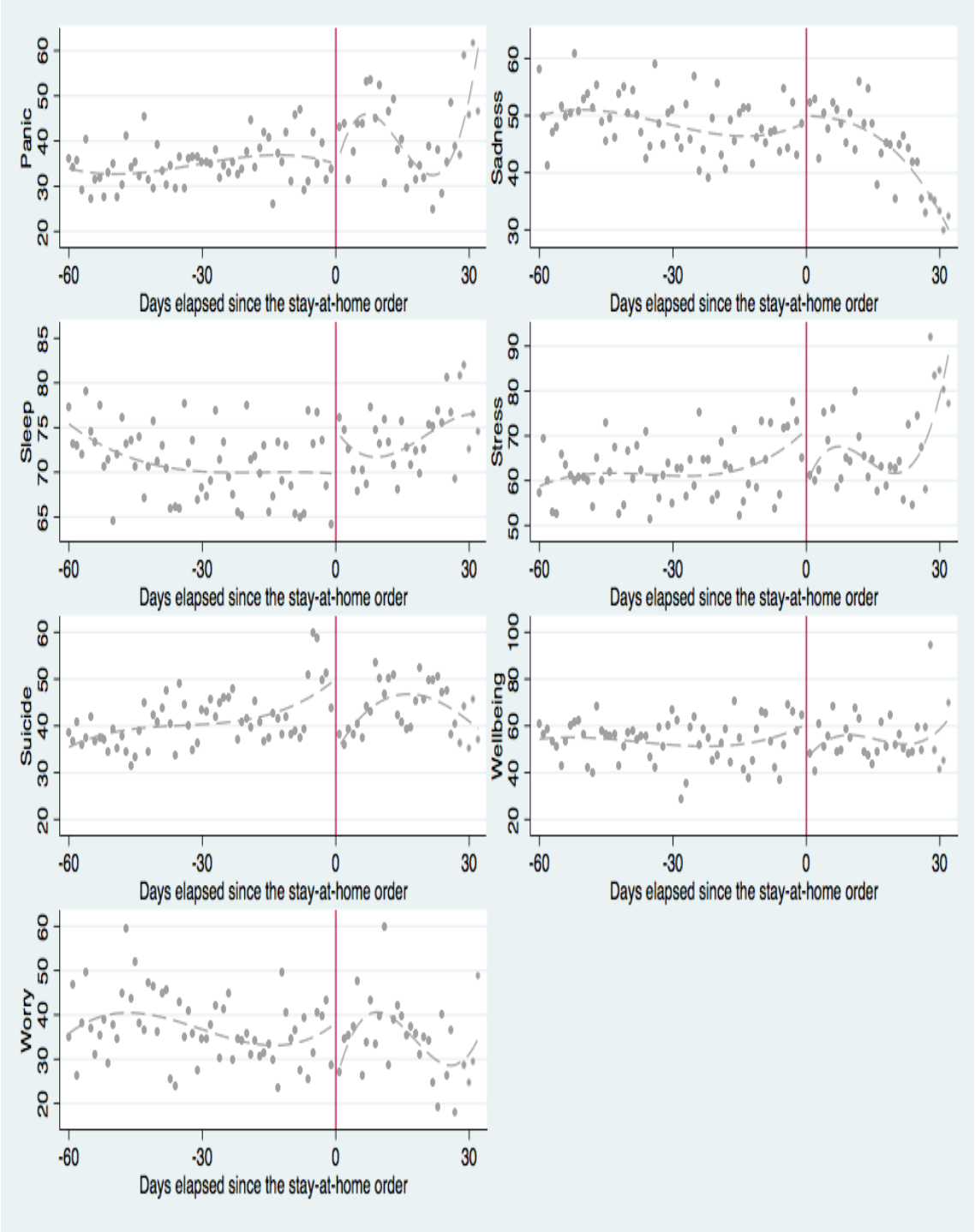


Fig. A3 (cont.) - Google Trends Before and After the Stay-at-Home Order (RDD 2019) The vertical axis shows the number of searches (on a scale from 0 to 100) in the days before (negative values) and after (positive values) the stay-at-home order (set equal to day zero) in 2020 for nine European countries. The dots correspond to the raw averages by bins of one day, weighted by the number of inhabitants per country. The dashed lines are fitted using a polynomial of order 3. The European countries included are: Austria, Belgium, France, Ireland, Italy, Luxembourg, Portugal, Spain and the UK.

United States

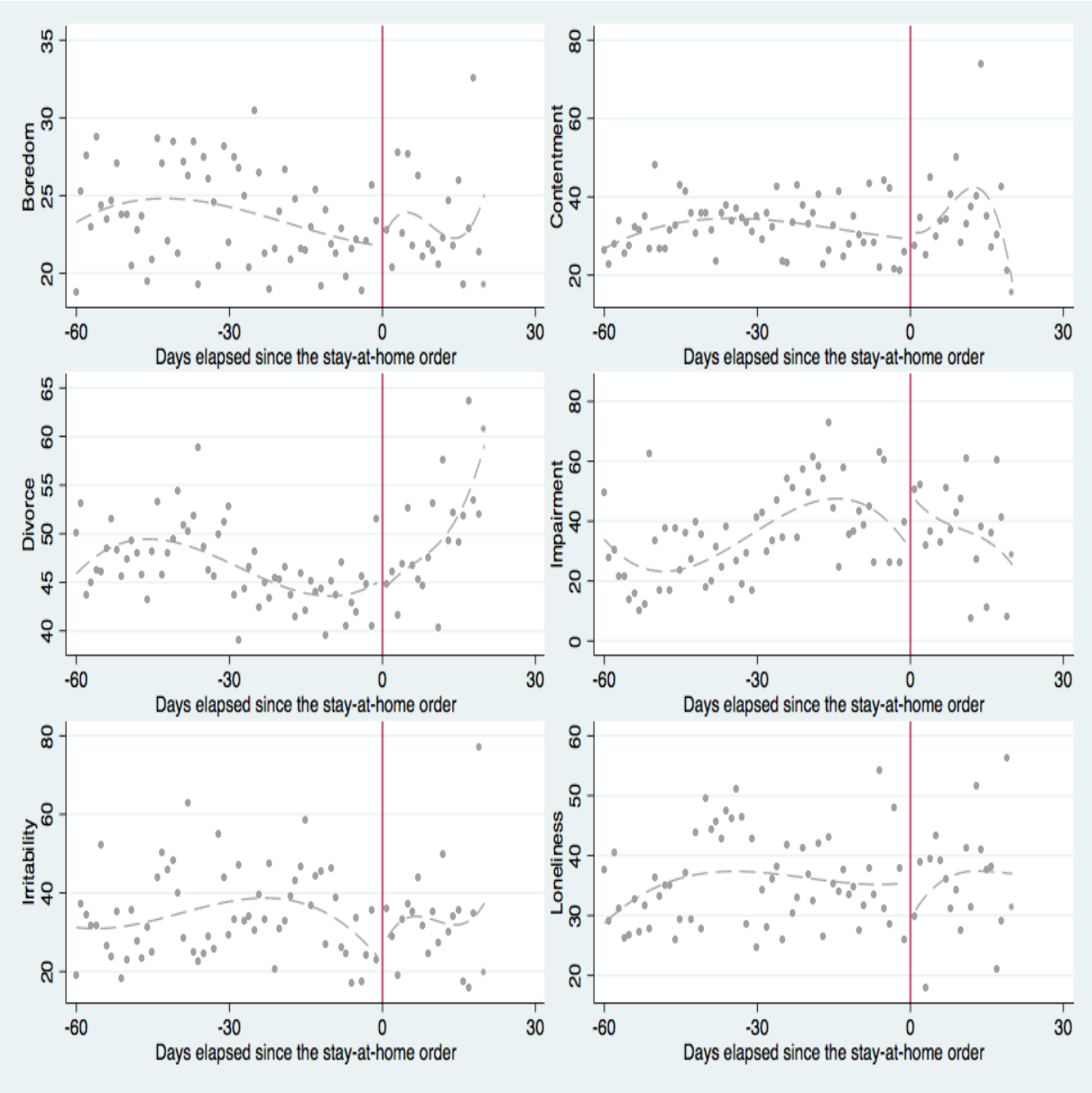


Fig. A3 (cont.) - Google Trends Before and After the Stay-at-Home Order (RDD 2019) The vertical axis shows the number of searches (on a scale from 0 to 100) in the days before (negative values) and after (positive values) the stay-at-home order (set equal to day zero) in 2020 for 42 US States. The eight US States without a lockdown are excluded from the analysis. The dots correspond to the raw averages by bins of one day, weighted by the number of inhabitants per State. The dashed lines are fitted using a polynomial of order 3.

United States

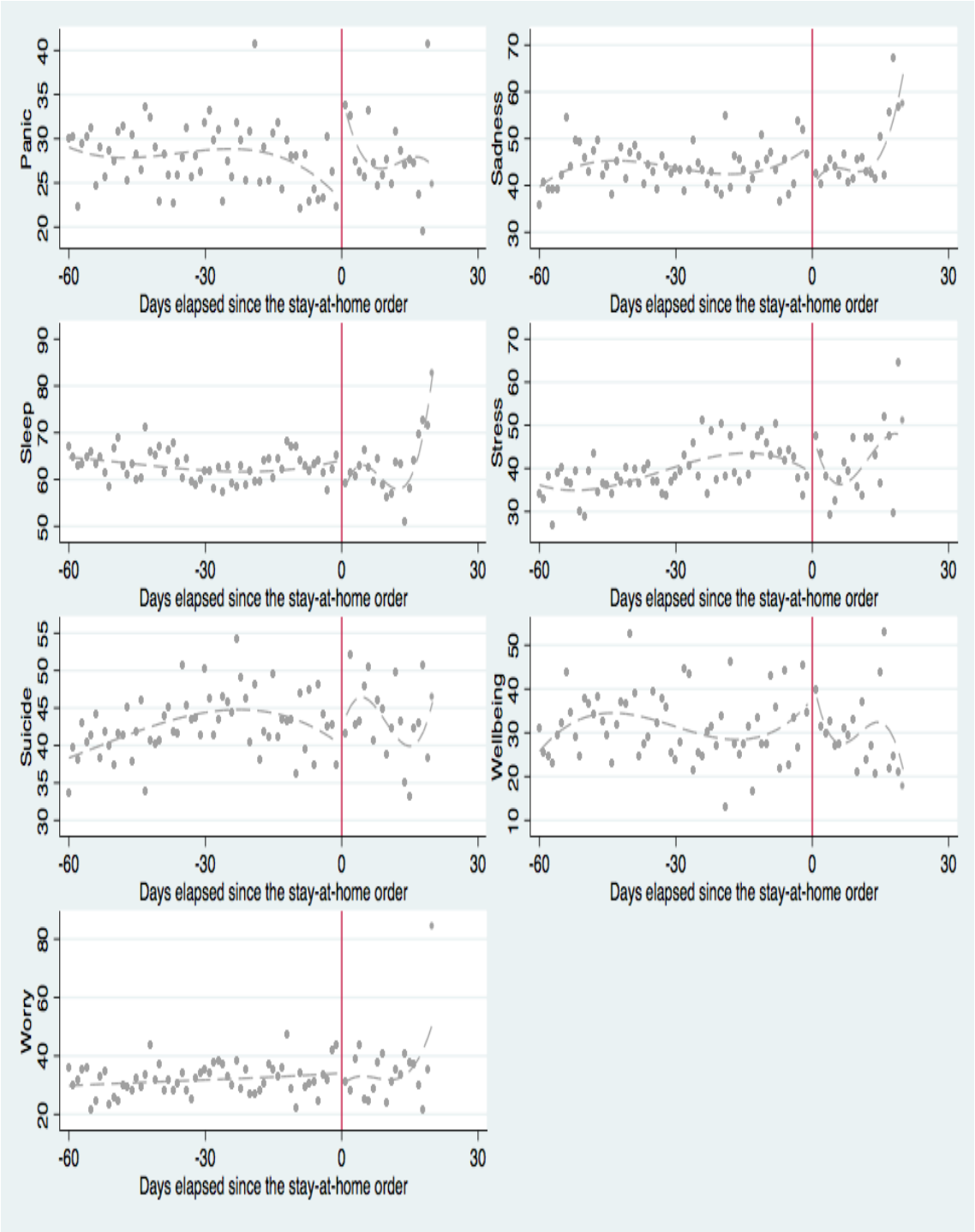


Fig. A3 (cont.) - Google Trends Before and After the Stay-at-Home Order (RDD 2019) The vertical axis shows the number of searches (on a scale from 0 to 100) in the days before (negative values) and after (positive values) the stay-at-home order (set equal to day zero) in 2020 for 42 US States. The eight US States without a lockdown are excluded from the analysis. The dots correspond to the raw averages by bins of one day, weighted by the number of inhabitants per State. The dashed lines are fitted using a polynomial of order 3.

Western European Countries

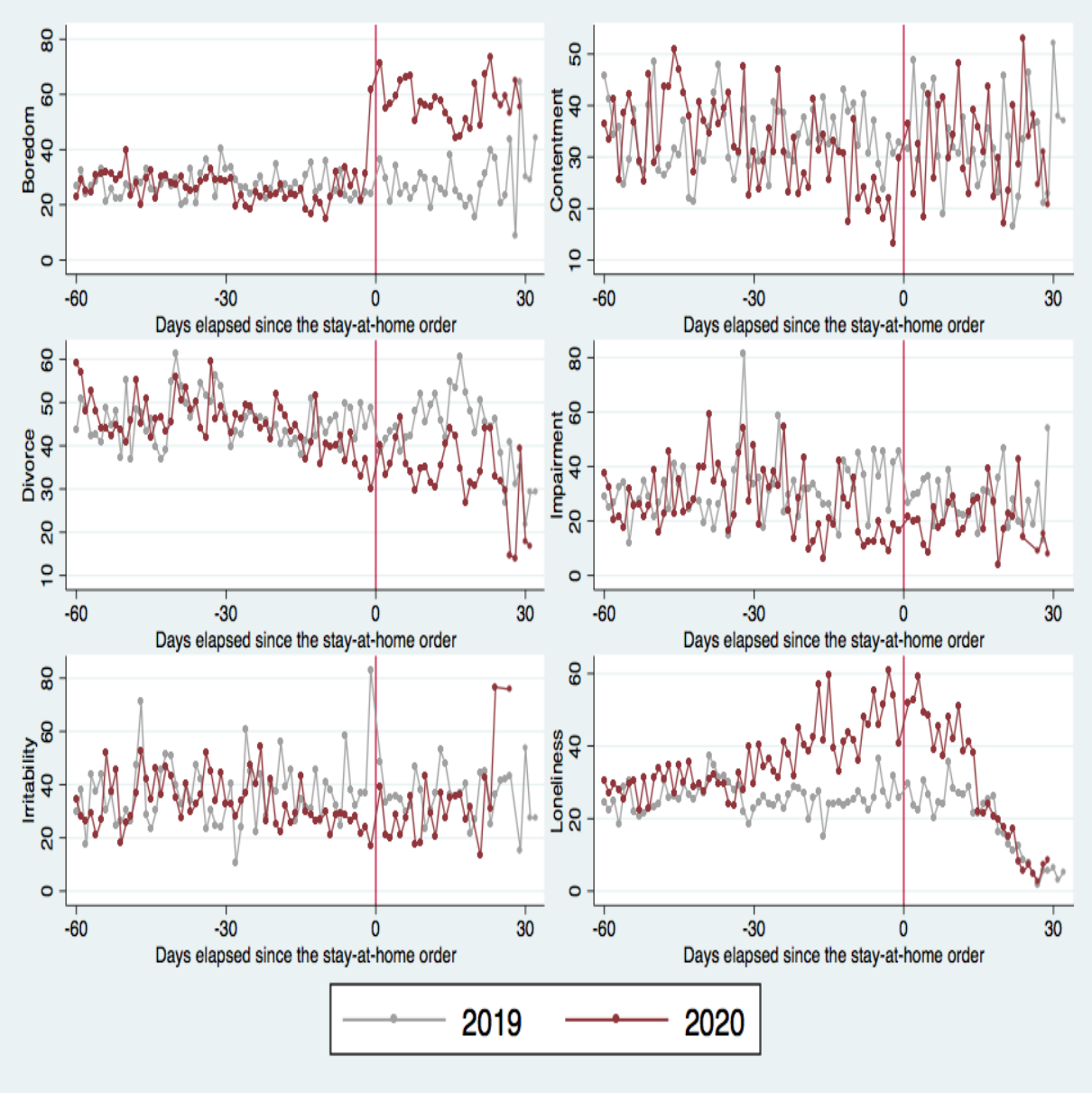


Fig. A4 - Google Trends Before and After the Stay-at-Home Orders: All Topics The vertical axis shows the scaled number of searches (on a scale from 0 to 100) each day before (negative values) and after (positive values) the stay-at-home order was announced (set equal to day zero) in 2020 (red dots) and the same date in 2019 (grey dots). The dots correspond to the raw averages by bins of one day for our nine European countries, weighted by the number of inhabitants per country. The European countries included are: Austria, Belgium, France, Ireland, Italy, Luxembourg, Portugal, Spain and the UK

Western European Countries

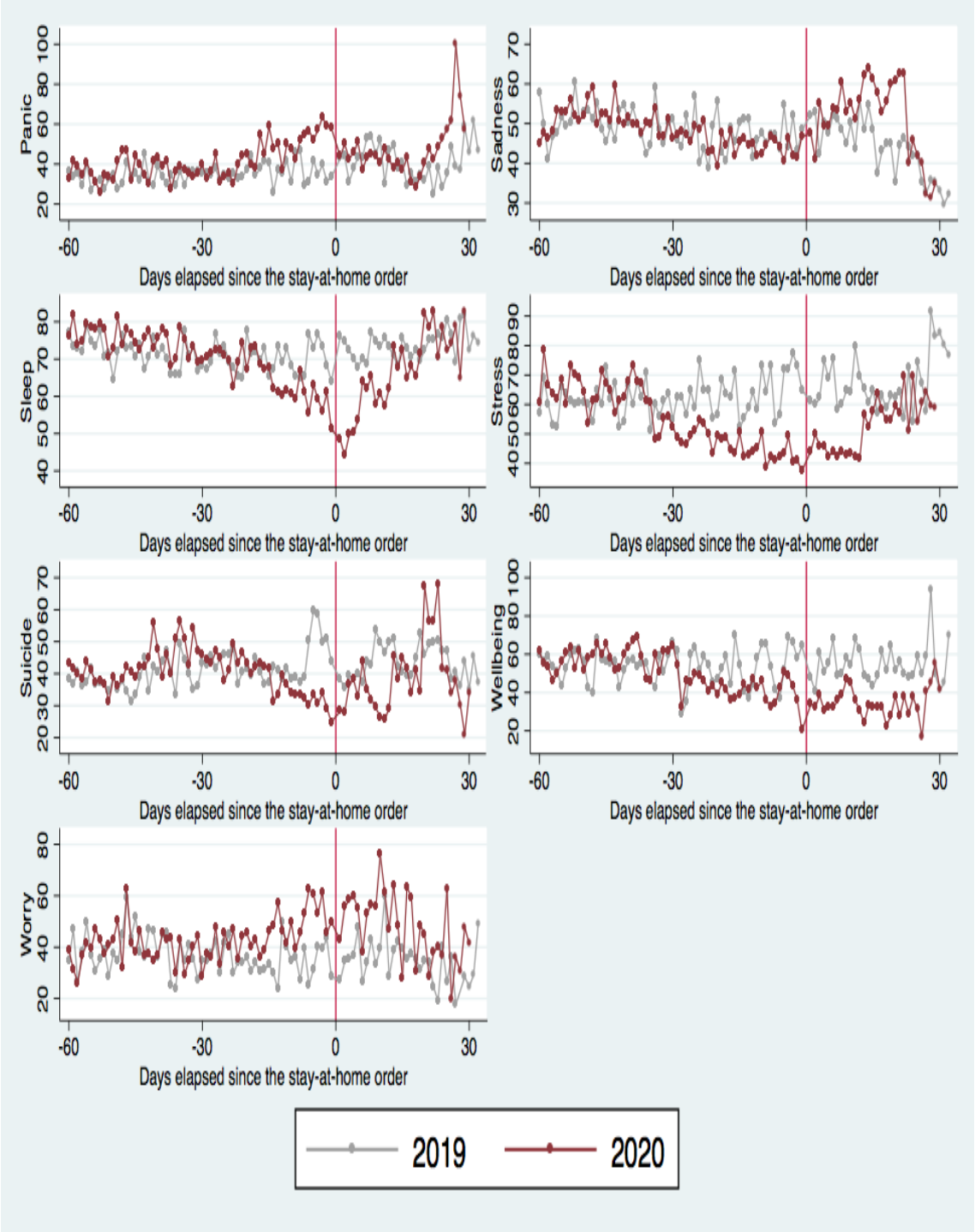


Fig. A4 (cont.) - Google Trends Before and After the Stay-at-Home Orders: All Topics The vertical axis shows the scaled number of searches (on a scale from 0 to 100) each day before (negative values) and after (positive values) the stay-at-home order was announced (set equal to day zero) in 2020 (red dots) and the same date in 2019 (grey dots). The dots correspond to the raw averages by bins of one day for our nine European countries, weighted by the number of inhabitants per country. The European countries included are: Austria, Belgium, France, Ireland, Italy, Luxembourg, Portugal, Spain, and the UK

United States

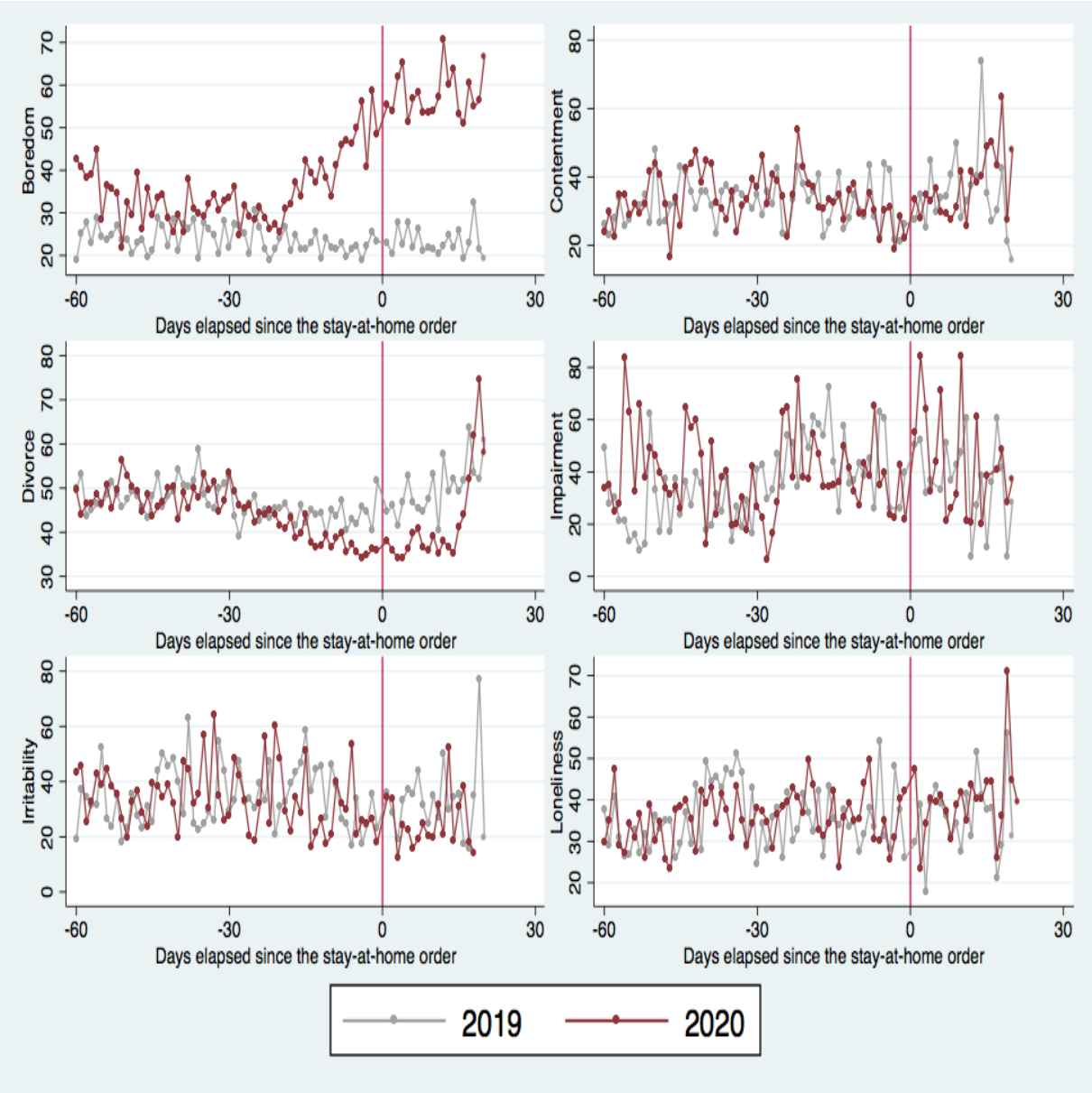


Fig. A4(cont.) - Google Trends Before and After the Stay-at-Home Orders: All Topics The vertical axis shows the scaled number of searches (on a scale from 0 to 100) each day before (negative values) and after (positive values) the stay-at-home order was announced (set equal to day zero) in 2020 (red dots) and the same date in 2019 (grey dots). The dots correspond to the raw averages by bins of one day for 42 US States, weighted by the number of inhabitants per State. The eight US States without a lockdown are excluded from the analysis.

United States

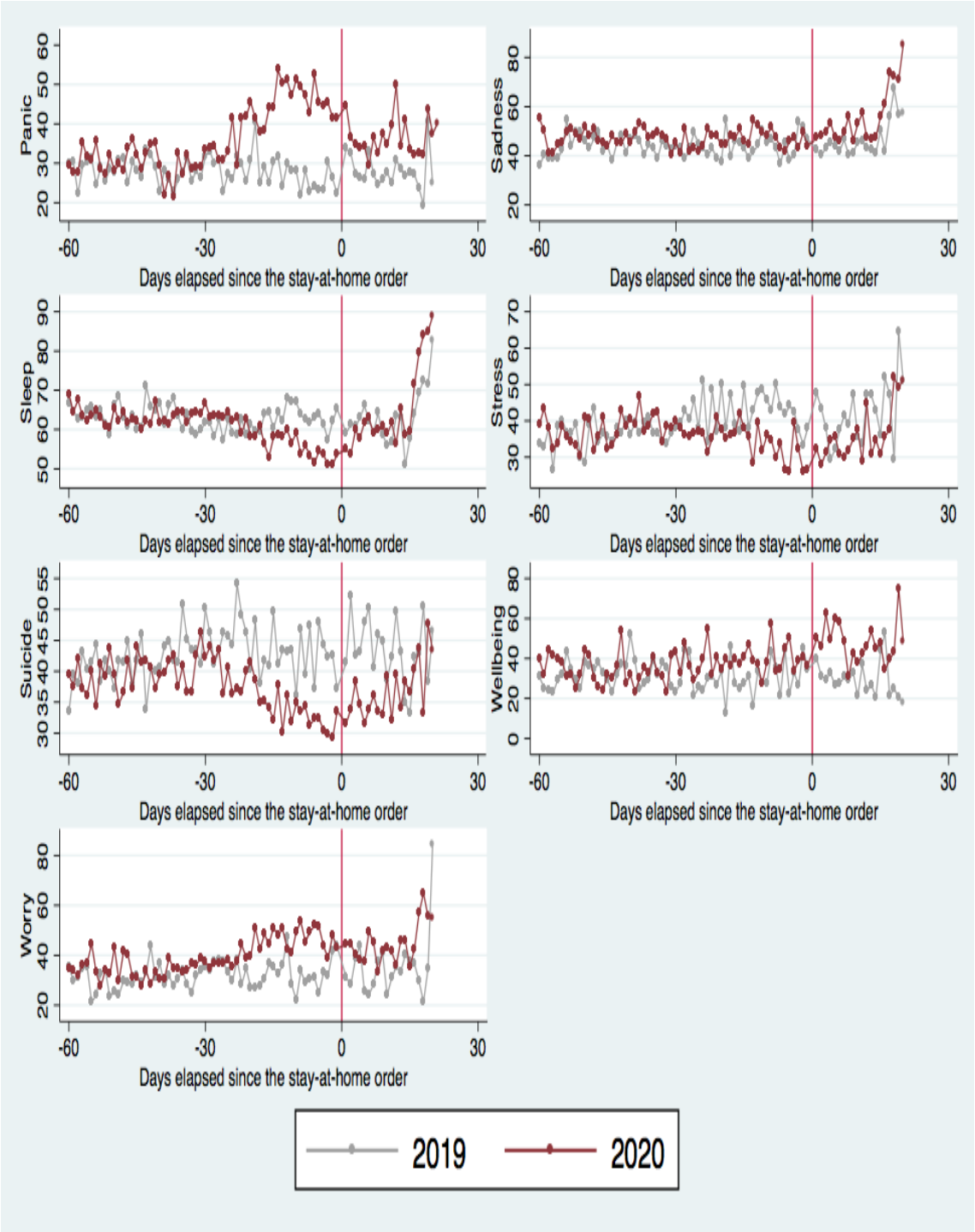


Fig. A4 (cont.) - Google Trends Before and After the Stay-at-Home Orders: All Topics The vertical axis shows the scaled number of searches (on a scale from 0 to 100) each day before (negative values) and after (positive values) the stay-at-home order was announced (set equal to day zero) in 2020 (red dots) and the same date in 2019 (grey dots). The dots correspond to the raw averages by bins of one day for 42 US States, weighted by the number of inhabitants per State. The eight US States without a lockdown are excluded from the analysis.

Western European Countries

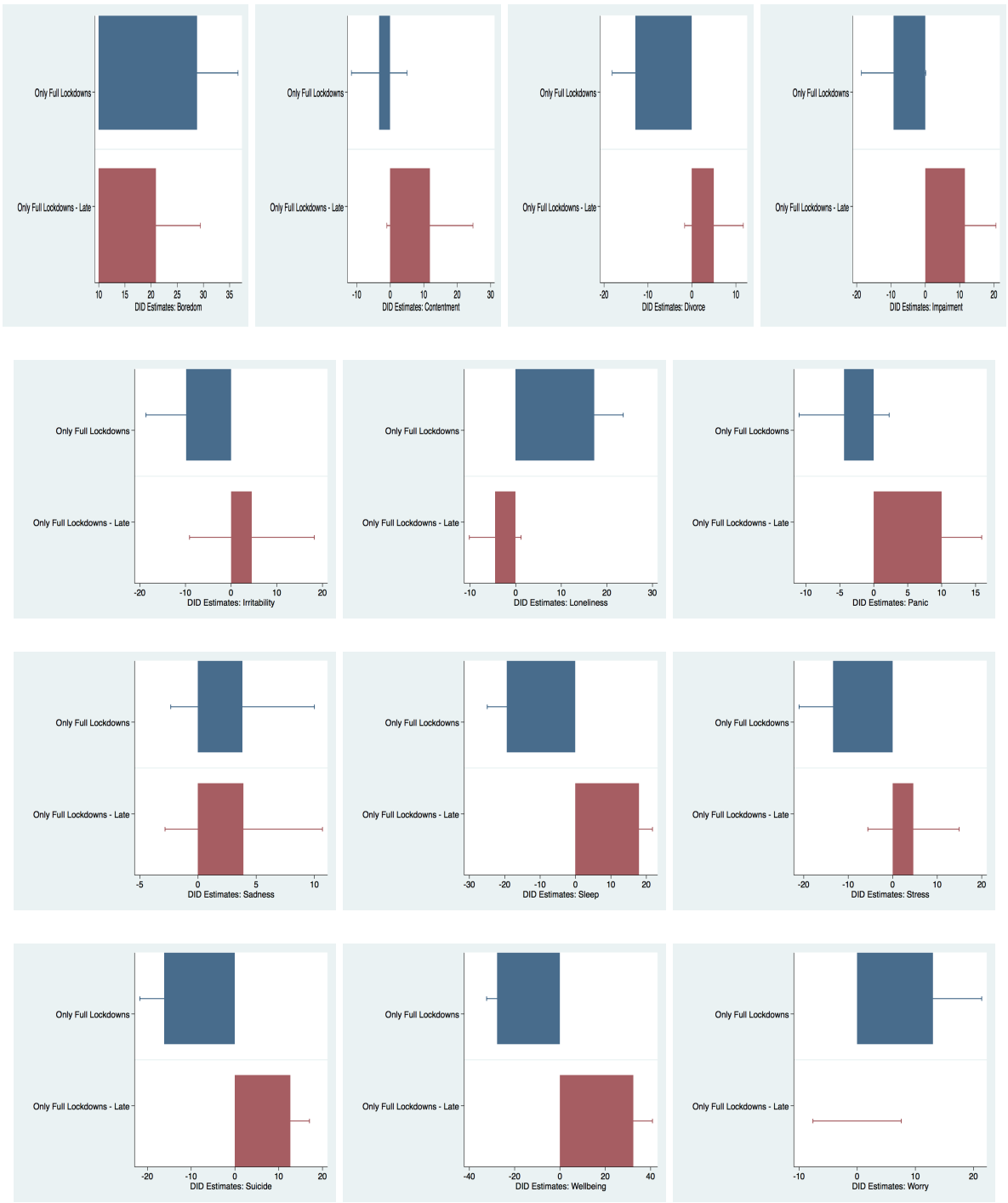


Fig. A5 - Late Lockdown - Western Europe Countries: All Topics The blue bars show the difference-in-difference estimates for the effect of the lockdown in the nine European countries. The red bars show the additional difference-in-difference estimates for the effect of lockdown in the 3 European countries that implemented the lockdown later (i.e. Ireland, Portugal and the United Kingdom).

Western European Countries

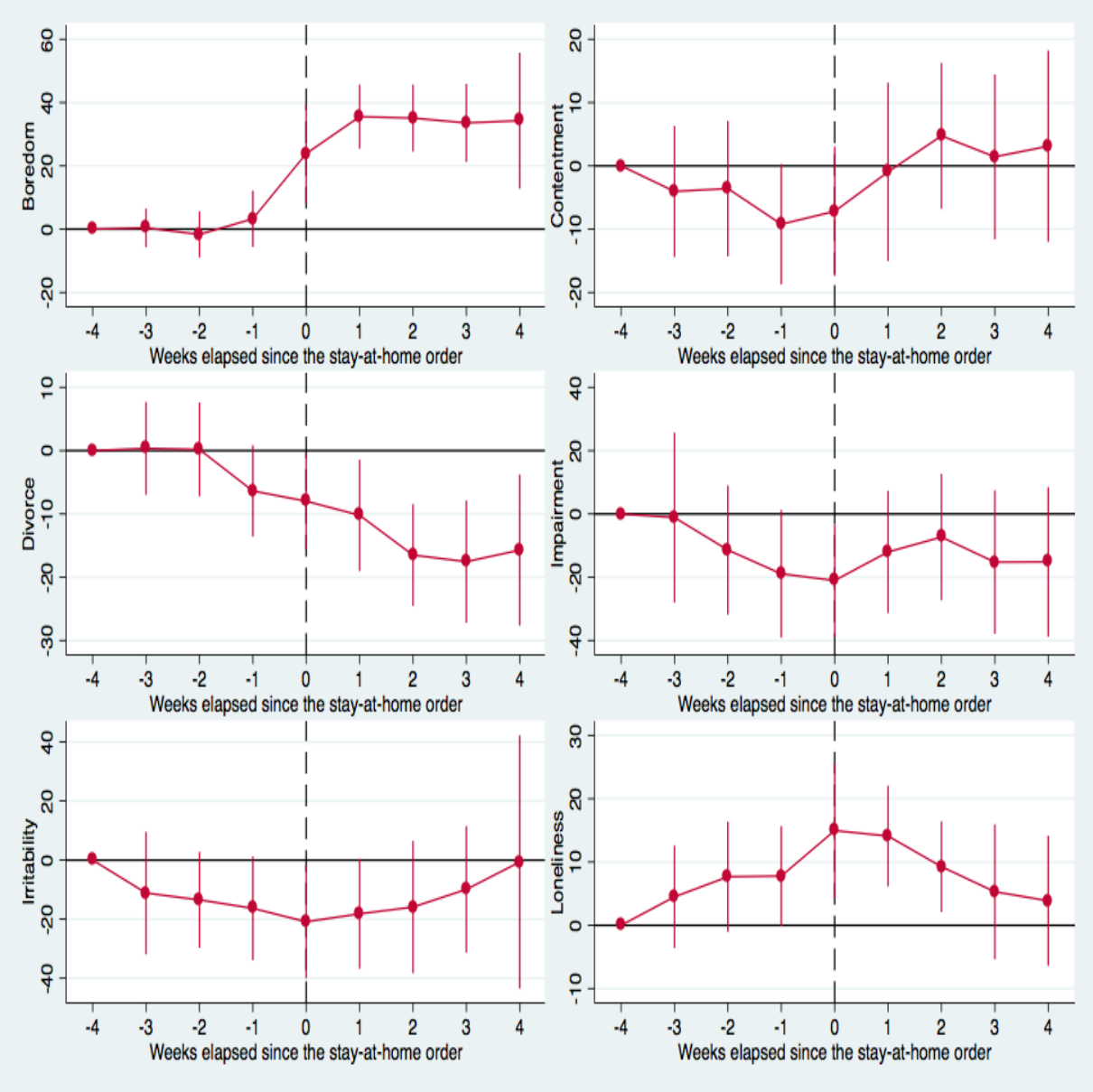


Fig. A6 - Duration of the Effects of the Stay-at-Home Orders: All Topics The vertical axis shows the event-study differences-in-differences estimates using the 2019 period as a counterfactual. The 4th week before the stay-at-home-order (in 2019 or 2020) is the reference period. The models include dummies for the weeks before and after the stay-at-home order. Controls: country, year, week, day of the week fixed effects as well as the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are plotted. Standard errors are clustered at the day level.

Western European Countries

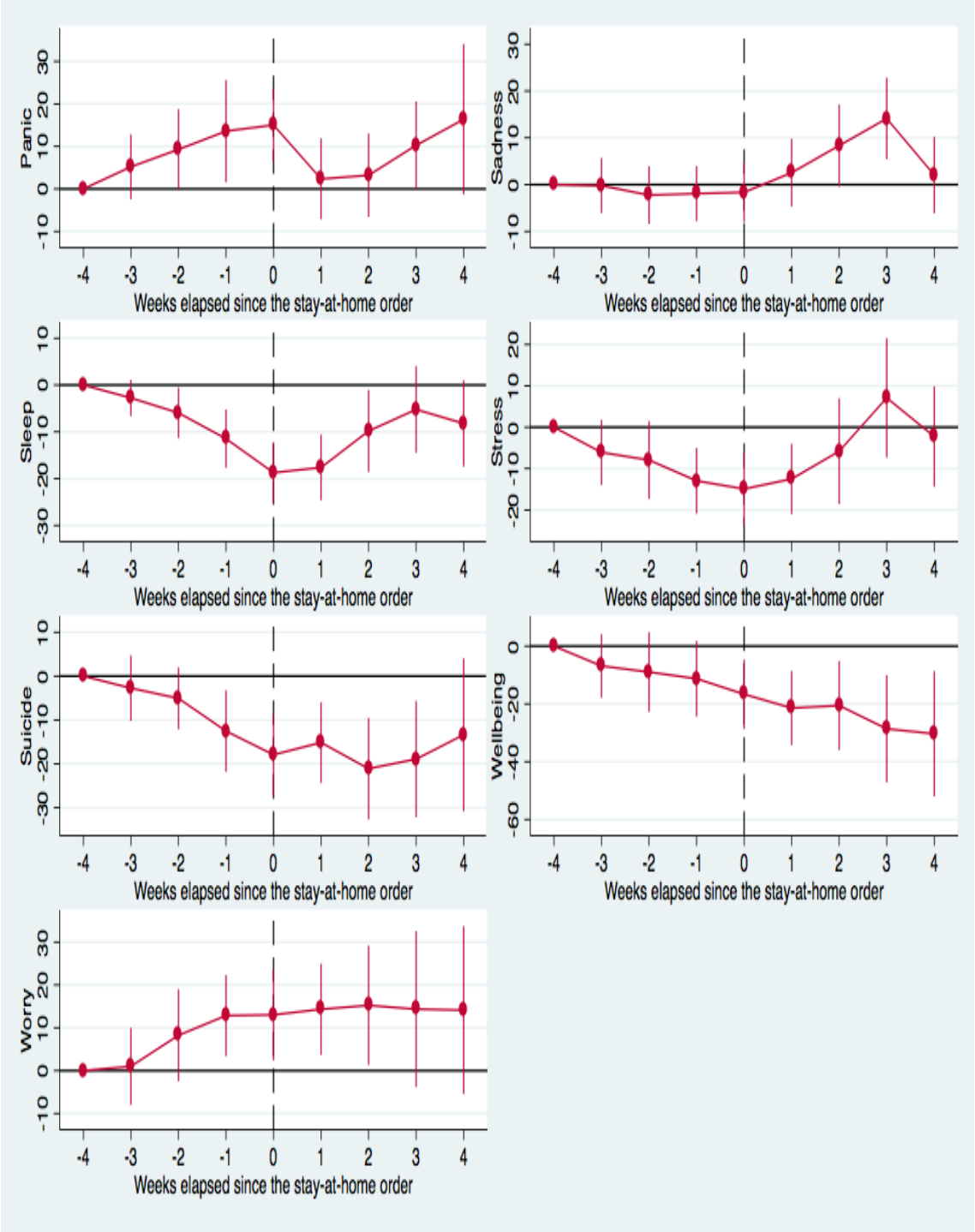


Fig. A6 (cont.) - Duration of the Effects of the Stay-at-Home Orders: All Topics The vertical axis shows the event-study differences-in-differences estimates using the 2019 period as a counterfactual. The 4th week before the stay-at-home-order (in 2019 or 2020) is the reference period. The models include dummies for the weeks before and after the stay-at-home order. Controls: country, year, week, day of the week fixed effects as well as the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are plotted. Standard errors are clustered at the day level.

United States

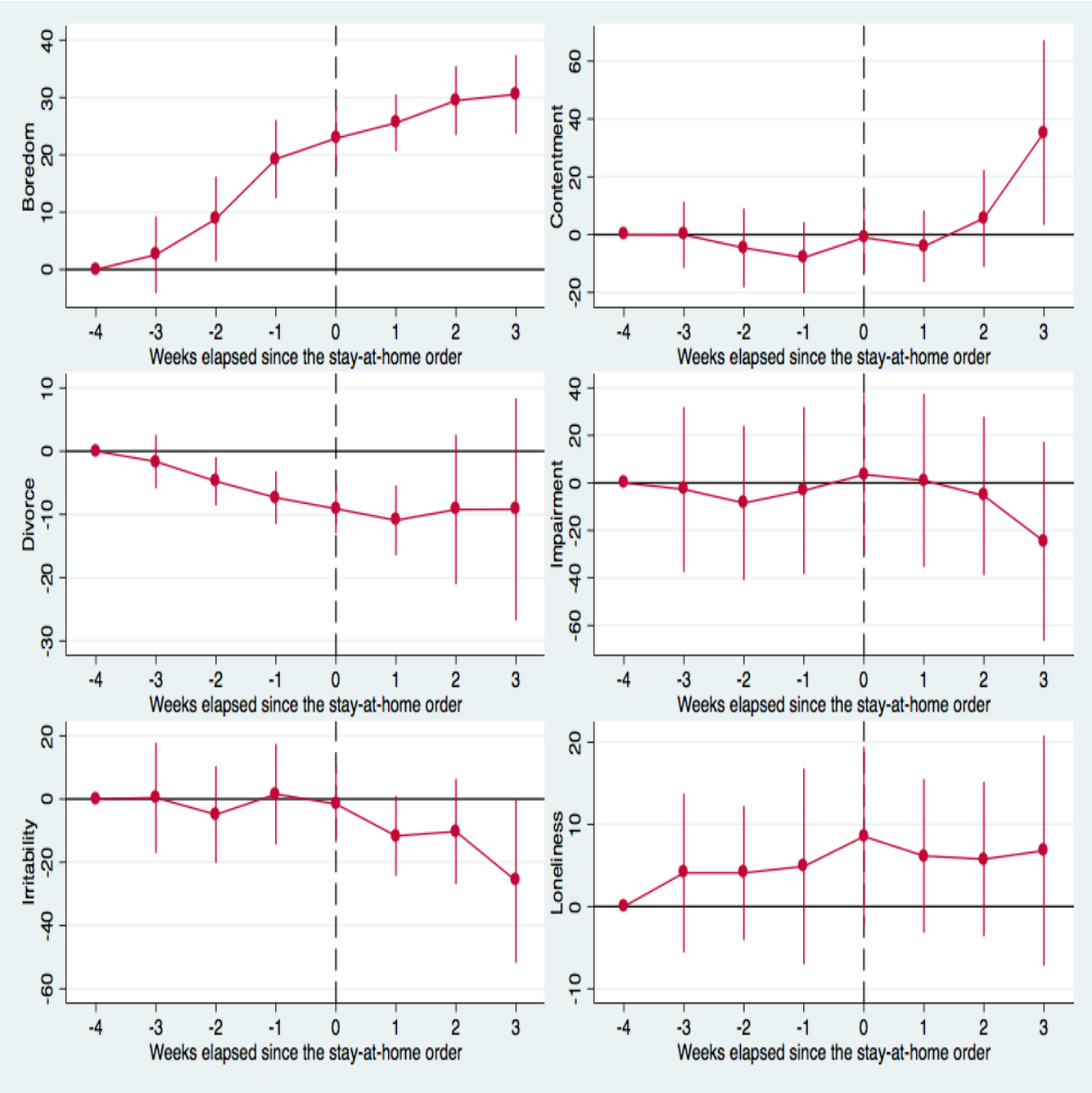


Fig. A6 (cont.) - Duration of the Effects of the Stay-at-Home Orders: All Topics
The vertical axis shows the event-study differences-in-differences estimates using the 2019 period as a counterfactual. The 4th week before the stay-at-home-order (in 2019 or 2020) is the reference period. The models include dummies for the weeks before and after the stay-at-home order. Controls: State, year, week, day of the week fixed effects as well as the one-day lagged number of new deaths from Covid-19 per million. Weights are applied. Robust standard errors are plotted. Standard errors are clustered at the day level.

United States

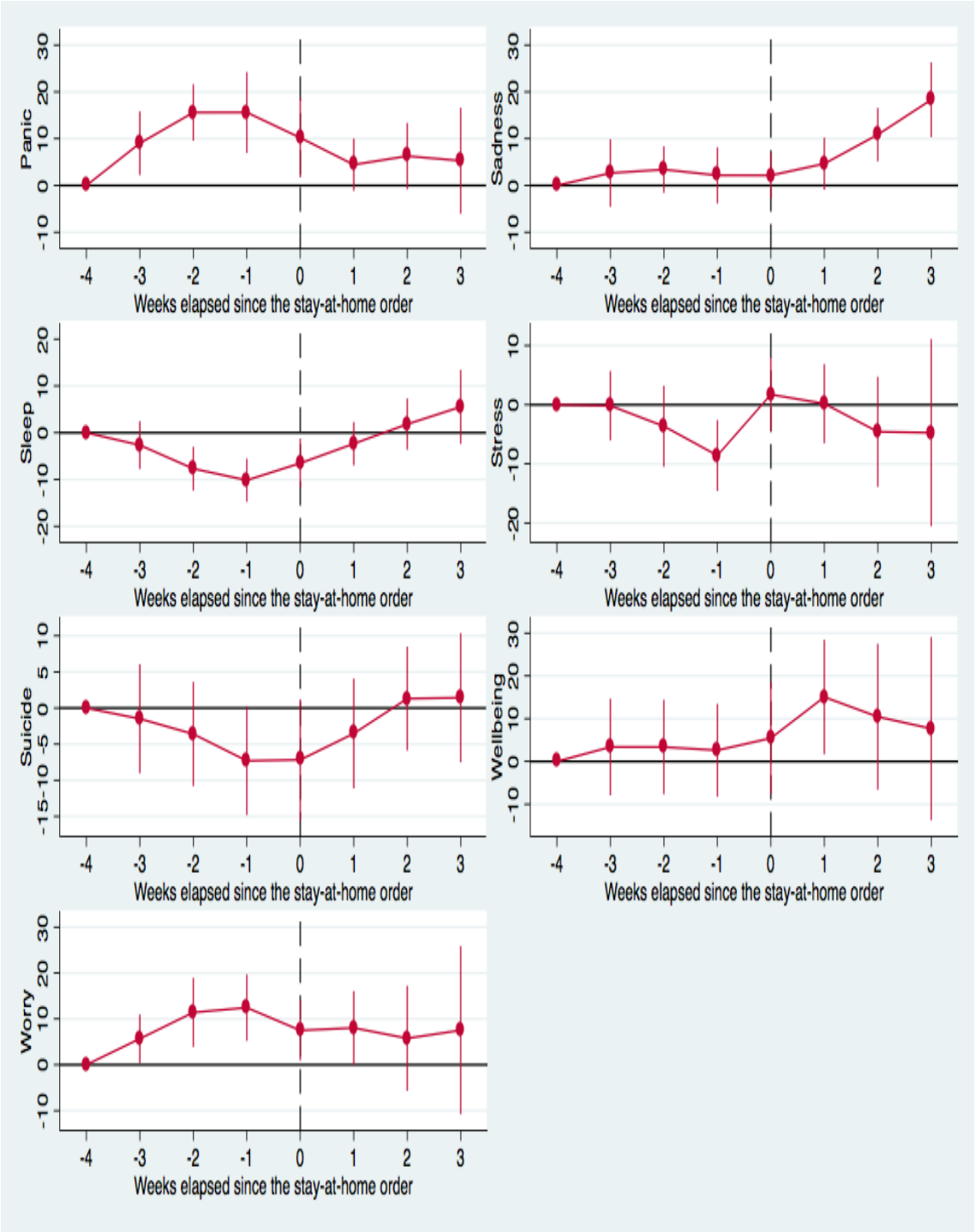


Fig. A6 (cont.) - Duration of the Effects of the Stay-at-Home Orders: All Topics The vertical axis shows event-study differences-in-differences estimates using the 2019 period as a counterfactual. The 4th week before the stay-at-home-order (in 2019 or 2020) is the reference period. The models include dummies for the weeks before and after the stay-at-home order. Controls: State, year, week, day of the week fixed effects as well as the lagged number of new deaths from covid-19 per day per million. Weight applied. Robust standard errors are plotted. Standard errors are clustered at the day level.

Western European Countries

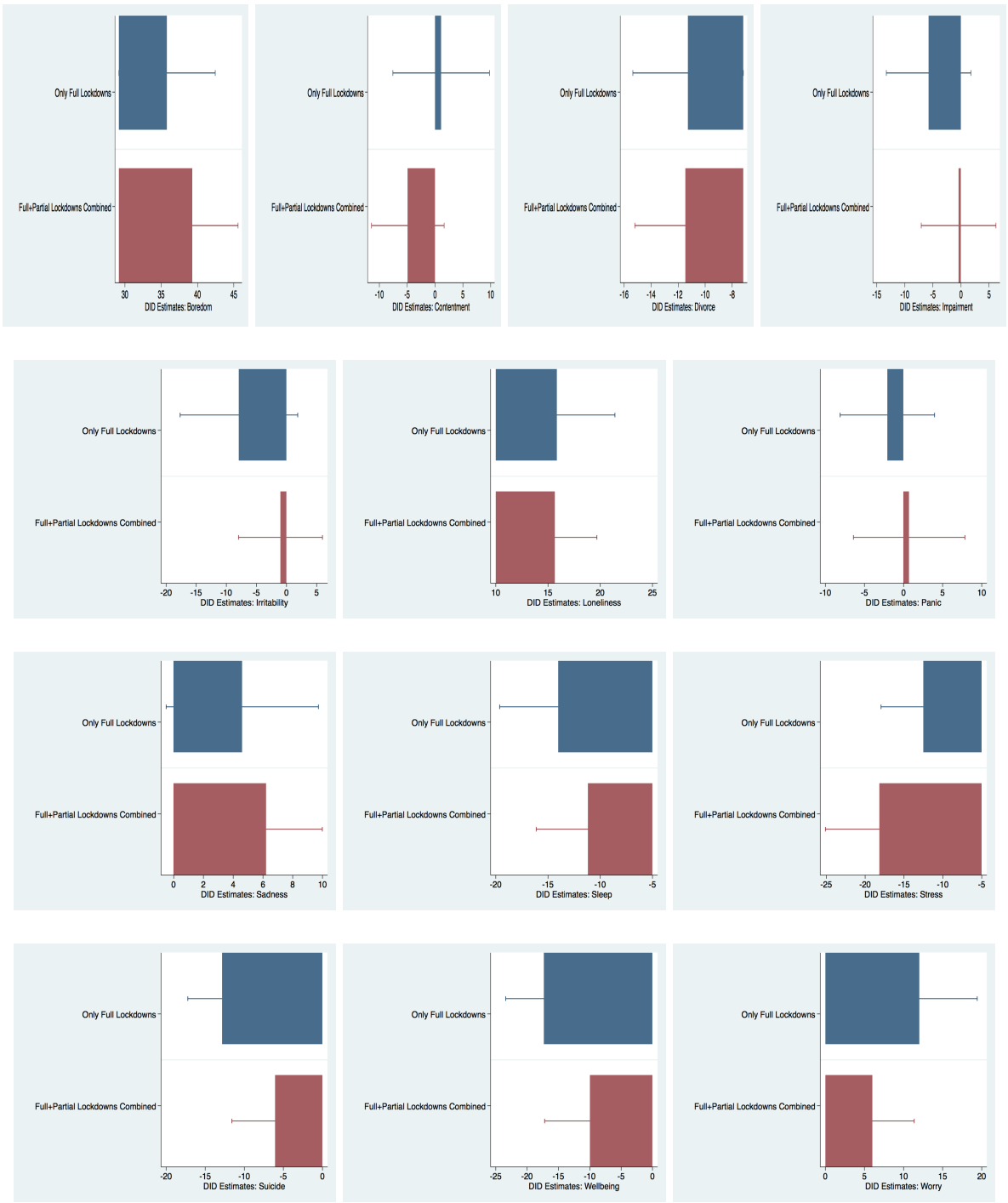


Fig. A7 - Full versus Partial Lockdown The blue bars show the difference-in-difference estimates for the effect of the lockdown in the nine European countries which implemented full lockdown. The red bars show the difference-in-difference estimates for the effect of lockdown in countries where any lockdown (i.e. full or partial) took place. The latter group includes 12 European countries: Austria, Belgium, France, Germany, Ireland, Italy, Luxembourg, Netherlands, Portugal, Spain, Switzerland and the UK.

United States

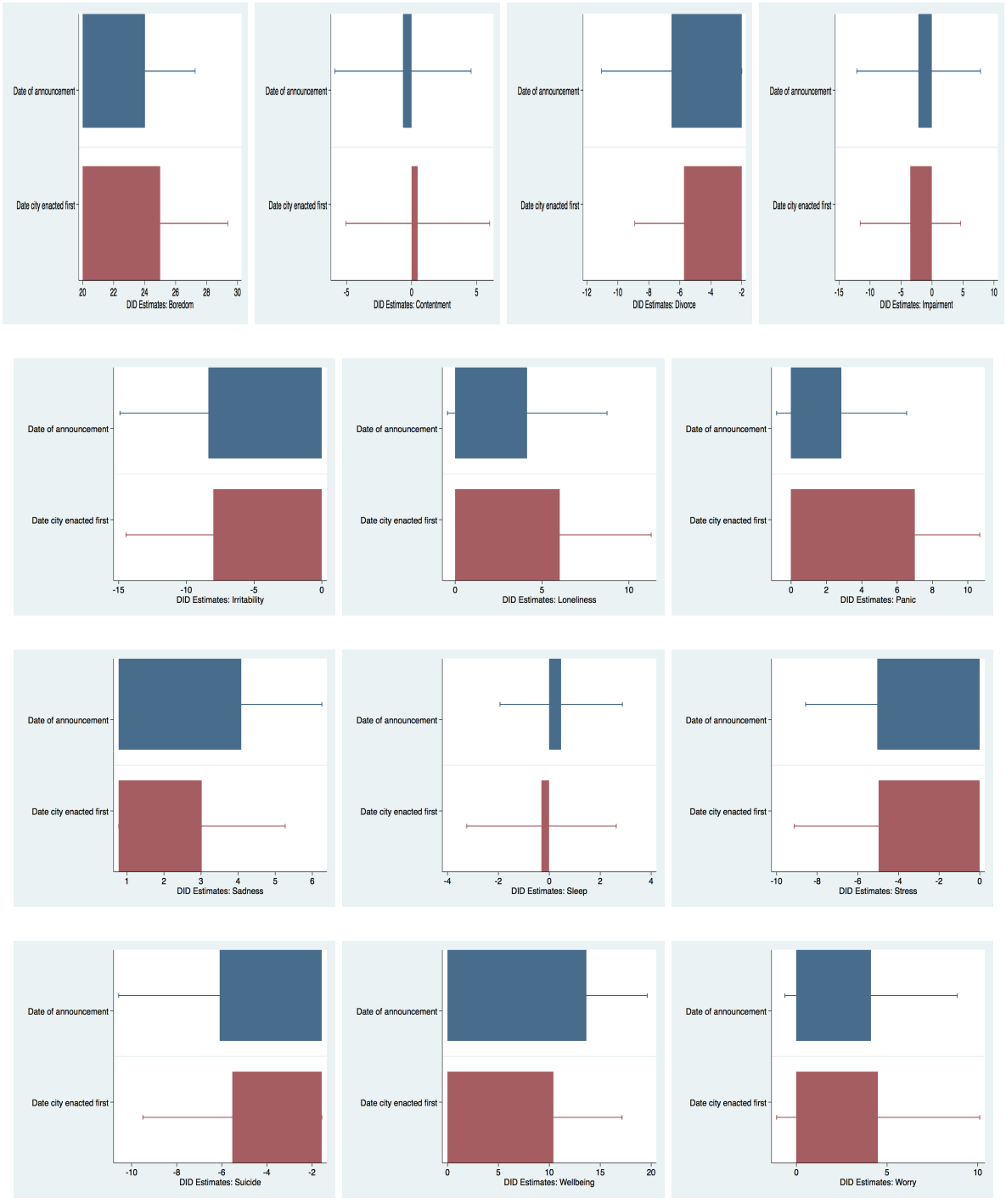


Fig. A8 - Date Announced versus City/County First Enacted The blue bars show the difference-in-difference estimates for the effect of the lockdown where the date of announcement of the State-imposed lockdown is considered. The red bars show the difference-in-difference estimates for the effect of lockdown where the date of implementation of the lockdown in the first city/county in the State is taken instead.