S1 Appendix

A Data collection

A.1 Survey questions

For the set of demographics, we included gender, age group, and educational attainment.

We asked four questions: a) "How likely is that you have had or you currently have Coronavirus?" (from "Extremely unlikely" to "Extremely likely"); b) "How worried are you that you or someone in your family will be infected to the Coronavirus?" (from "Not worried at all" to "Very worried"); c) "What is your perceived likelihood of being infected with the Coronavirus in the future?" (from "Not possible at all" to "Very likely") and, d) "No one wants to be infected with the Coronavirus, but if you are unfortunately infected, are you confident that you will be able to access to adequate medical care?" (from "Not confident at all" to "Very confident").

Near the end of the survey, we added the Big-Five Inventory (BFI) validated in the Spanish language [27]. The BFI is a 10-item measure of the Big Five (or Five-Factor Model) personality domains, namely Extroversion, Openness, Conscientiousness, Agreeableness, and Emotional Stability (or Neuroticism).

The survey allows us to geo-locate respondents in their province and region of residence. We compute the average in the use of face mask among all respondents who live in the same province (or region) of the respondent to generate a measure of social acceptability of the mask-wearing behavior. Note that we exclude the same respondent from these computations to avoid measure endogeneity. In essence, this variable captures a descriptive norm of mask usage in the social context of the respondent.

Occupational categories are collapsed in 13 categories: 1) business manager (combines "Big businesses" and "Small businesses" were asked independently in the survey but they are combined in the analyses because each gathered few responses), 2) engineers, 3) medical workers (combines "Doctors" and "Nurses" were asked independently in the survey but they are combined in the analyses because each gathered few responses), 4) teachers, 5) other qualified professionals, 6) middle skilled workers, 7) middle managers and supervisors ("Middle Managers" and "Supervisors" were asked independently in the survey but they are combined in the analyses because each gathered few responses), 8) technicians, 9) agriculture and industrial workers (combines "Agriculture workers" and "Industrial workers" were asked independently in the survey but they are combined in the analyses because each gathered few responses), 8) technicians, 9) agriculture and industrial workers (combines "Agriculture workers" and "Industrial workers" were asked independently in the survey but they are combined in the analyses because each gathered few responses), 10) unskilled workers, 11) retired (indirectly built through a combination of age above 65 and a missing value in occupation), 12) students (indirectly built through a combination of age below 25 and a missing value in occupation), 13) unclassified and others.

Additionally, we control more directly for how much time respondents spend at 455 home. The survey asks "After the outbreak of Novel Coronavirus (COVID-2019), have 456 you staved home more than usual?," and the respondents could select "Definitely yes", 457 "Mostly yes", "Mostly not", and "Definitely not". Note that the category "Not sure" 458 was also an option and has been recoded as a missing value for analysis. Further, we 459 also control for how the COVID had an impact on respondents' job. The survey asks 460 "Has your job been affected by the Coronavirus?", and the respondents had the following 461 options: "Yes, I have been affected by an ERTE", "Yes, I have been dismissed", "Yes, I 462 have had to work from home", and "No, I have not been affected". 463

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B Methods

Ordinal logistic regression analysis was used to explore statistical associations between 465 wearing a face mask and the following factors: 1) Demographic characteristics, 2) Risk 466 perceptions concerning the COVID-19, 3) Personality traits, and 4) Social acceptance of 467 the mask-wearing behavior. Results were displayed in the log odds scale with 95% 468 Confidence Intervals (95% CI). All analysis were performed using \mathbf{R} (version 3.6.3). For 469 the social acceptance models we estimated clustered standard errors to account for the 470 within-region and the within-province correlation across observation in the independent 471 variables. 472

We computed the average in the use of face mask among all respondents who live in the same region and province of the respondent to generate a measure of social acceptability of the mask-wearing behavior. To avoid endogeneity in the measure, we exclude the same respondent from these computations.

C Descriptive statistics

Table C.1. Den	nographic	characteristics	of res	pondents
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Characteristics	Proportions	
Gender	Proportion	Ν
Male	49.6%	1,939
Female	50.4%	1,967
All	100%	3,906
Age		
Age: 18-25	10.2%	398
Age: 26-35	14.4%	561
Age: 36-45	18.9%	737
Age: 46-55	18.8%	736
Age: 56-65	15.4%	601
Age: 65+	22.3%	873
All	100%	3,906
Occupation		
Secondary or lower	14.3%	557
High School	27.0%	$1,\!053$
Some college	12.0%	470
College	31.8%	$1,\!244$
Graduate school	14.9%	582
All	100%	3,906
Occupation		
Other	97.8%	$3,\!820$
Physician	0.8%	30
Nurse	1.4%	56
All	100%	3,906

D Linear models

D.1 Demographics

 Table D.1. Linear Regressions Investigating the Association Between Demographic Characteristics and Mask Use

	DV: Wearing a face mask			
	$\beta~(95\%~{\rm CI})$	P Value		
Gender				
Male				
Female	$0.00 \ (-0.08, \ 0.08)$.92		
Age				
Age: 18–25				
Age: 26–35	$0.41 \ (0.23, \ 0.59)$	< .01		
Age: 36–45	$0.42 \ (0.27, \ 0.57)$	< .01		
Age: 46–55	$0.39\ (0.24,\ 0.54)$	< .01		
Age: 56–65	$0.47 \ (0.31, \ 0.63)$	< .01		
Age: 65+	$0.52 \ (0.06, \ 0.99)$.03		
Education				
Secondary or lower				
High School	-0.08(-0.20, 0.05)	.22		
Some college	-0.06(-0.21, 0.09)	.41		
College	-0.16(-0.28, -0.03)	.01		
Graduate school	-0.21 (-0.37, -0.06)	.01		
Time at home (last week)	$0.00 \ (-0.09, \ 0.09)$	1.00		
COVID job impact				
Inactive				
Dismissal	$0.40\ (0.13,\ 0.68)$	< .01		
Temporary dismissal (ERTE)	$0.44 \ (0.15, \ 0.73)$	< .01		
Telework	0.09 (-0.18, 0.36)	.50		
Not affected	$0.41 \ (0.14, \ 0.69)$	< .01		
Occupation Fixed Effects	Yes	Yes		
N	3,906			

D.2 Risk perceptions

	DV: Wearing a face mask			
	$\beta~(95\%~{\rm CI})$	P Value	β (95% CI)	P Value
Likely to be infected nov	V			
Very unlikely				
Unlikely	$0.01 \ (-0.10, \ 0.11)$	0.92	$0.00 \ (-0.11, \ 0.10)$.97
Neither likely nor unlikely	$0.19\ (0.09,\ 0.28)$	< .01	$0.14\ (0.04,\ 0.23)$	< .01
Likely	$0.28 \ (0.10 - 0.46)$	< .01	$0.25\ (0.07,\ 0.43)$.01
Very likely	$0.75\ (0.44,\ 1.05)$	< .01	$0.60\ (0.30,\ 0.90)$	< .01
Concerned about				
becoming infected				
Not concerned at all				
Not concerned	0.16(-0.14, 0.46)	.31	0.12 (-0.19, 0.43)	.43
Somewhat concerned	$0.31 \ (0.04, \ 0.58)$.02	0.27 (-0.01, 0.54)	.06
Very concerned	$0.59\ (0.32,\ 0.85)$	< .01	$0.54\ (0.26,\ 0.81)$	< .01
Likely to be infected				
in the future				
Very unlikely				
Unlikely	-0.12 (-0.40, 0.16)	.42	-0.25 (-0.54 , 0.05)	.10
Neither likely nor unlikely	-0.06(-0.34, 0.22)	.68	-0.23(-0.53, 0.07)	.13
Likely	-0.08 (-0.36 , 0.20)	.58	-0.18(-0.48, 0.12)	.23
Very likely	-0.21 (-0.51, 0.09)	.17	-0.32 (-0.64, -0.01)	.04
Trust in health system				
Do not trust				
Tend not to trust	$0.24 \ (0.01, \ 0.46)$.04	0.22 (-0.01, 0.44)	.06
Tend to trust	0.16 (-0.06, 0.37)	.15	0.12 (-0.10, 0.34)	.27
Trust	0.17 (-0.04, 0.39)	.12	0.13 (-0.09, 0.35)	.25
Controls				
Demographics?	No		Yes	
Occupation Fixed Effects?	No		Yes	
Time at home?	No		Yes	
COVID job impact?	No		Yes	
N	3,958		3,769	

Table D.2. Linear Regressions of the Association Between Risk Perceptions and Mask Use

	DV: Wearing a face mask					
	β (95% CI)	P Value	$\beta~(95\%~{\rm CI})$	P Value		
Personality traits						
Extroversion	$0.05 \ (0.03, \ 0.06)$	< .01	$0.04 \ (0.02, \ 0.05)$	< .01		
Openness to new experiences	-0.01 (-0.03, 0.01)	.41	0.00(-0.02, 0.02)	.73		
Agreeableness	0.01 (-0.02, 0.03)	.62	0.01 (-0.02, 0.03)	.45		
Conscientiousness	0.00(-0.01, 0.02)	.68	0.00(-0.02, 0.02)	.83		
Neuroticism	-0.01 (-0.03, 0.01)	.34	0.00 (-0.02, 0.01)	.66		
Controls						
Demographics?	No		Yes			
Occupation Fixed Effects?	No		Yes			
Time at home?	No		Yes			
COVID job impact?	No		Yes			
N	3,948		3,902			
AIC	$10,\!128$		9,826			

D.4 Social acceptability

Table D.4. Linear Regressions of the Association Between Social Acceptability and Mask Use

Panel A: Regional Level	DV: Wearing a face mask					
	$\beta~(95\%~{\rm CI})$	P Value	$\beta~(95\%~{\rm CI})$	P Value		
Social Acceptability						
Regional average of mask users	2.90(2.01-4.19)	< .01	3.23(2.19-4.79)	< .01		
log Positive cases in the region	0.99(0.91-1.08)	.88	0.76(0.28-2.10)	.59		
(per 100,000 inhabitants)						
Demographics?	No		Yes			
Occupation Fixed Effects?	No		Yes			
Time at home?	No		Yes			
COVID job impact?	No		Yes			
Survey date FE	Yes		Yes			
N	4,132		3,901			
N Regions	18		18			
AIC	10,602		9,815			
Panel B: Province Level		DV: Weari	ng a face mask			
	OR (95% CI)	P Value	OR $(95\% \text{ CI})$	P Value		
Social Acceptability						
Provincial average of mask users	2.34(1.78-3.08)	< .01	2.41 (1.82 - 3.20)	< .01		
log Positive cases in the province (per 100,000 inhabitants)	1.01 (0.93-1.09)	.84	1.01 (0.94-1.10)	.60		
Demographics?	No		Yes			
Occupation Fixed Effects?	No		Yes			
Time at home?	No		Yes			
COVID job impact?	No		Yes			
Survey date FE	Yes		Yes			
N	$3,\!934$		$3,\!893$			
N Provinces	52		52			
AIC	10,091		9,782			

E Interaction model

Table E.1.	The Association	Between J	Demographic	Characteristics	and Mask	Use by the	Prevalence of
Mask-wear	ring Behavior in t	the Provin	ce. Interactio	n Model.			

	DV: Wearing a face mask			
	Coefficient	95% CI	P-Value	
Area with High Prevalence of Masks	2.40	(-0.43, 5.23)	.10	
Female	-0.13	(-0.33, 0.08)	.22	
Age: 26-35	0.75	(0.28, 1.23)	.<.01	
Age: 36-45	0.43	(0.03, 0.84)	.04	
Age: 46-55	0.37	(-0.04, 0.78)	.08	
Age: 56-65	0.29	(-0.14, 0.72)	.19	
Age: 65+	-0.14	(-1.48, 1.20)	.84	
Education: High School	-0.40	(-0.71, -0.09)	0.01	
Education: Some College	-0.38	(-0.77, 0.01)	.06	
Education: College	-0.49	(-0.81, -0.17)	<.01	
Education: Graduate School	-0.33	(-0.72, 0.06)	.10	
Extroversion	0.06	(0.02, 0.10)	<.01	
Openness	0.02	(-0.02, 0.07)	.32	
Agreeableness	0.02	(-0.04, 0.08)	.53	
Conscientiousness	0.01	(-0.04, 0.05)	.71	
Neuroticism	-0.001	(-0.04, 0.04)	.97	
Time at home	-0.08	(-0.31, 0.16)	.52	
Provincial number of infected cases (log)	0.61	(0.49, 0.74)	< 0.01	
COVID Job Impact	Yes			
FE Occupation	Yes			
FE date	Yes			
High \times Female	0.10	(-0.18, 0.38)	.49	
High \times Age: 26-35	0.01	(-0.66, 0.68)	.97	
High \times Age: 36-45	0.65	(0.07, 1.22)	.03	
High \times Age: 46-55	0.61	(0.04, 1.18)	.04	
High \times Age: 56-65	0.78	(0.19, 1.37)	<.01	
High \times Age: 65+	2.01	(0.30, 3.72)	.01	
High \times Education: High School	0.53	(0.11, 0.96)	.01	
High \times Education: Some College	0.53	(0.01, 1.06)	.05	
High \times Education: College	0.38	(-0.05, 0.82)	.09	
High \times Education: Graduate School	0.02	(-0.53, 0.56)	.96	
High \times Extroversion	0.06^{***}	(0.02, 0.10)	.39	
High \times Openness	-0.05	(-0.11, 0.02)	.13	
High \times Agreeableness	-0.02	(-0.10, 0.07)	.69	
High \times Conscientiousness	-0.004	(-0.07, 0.06)	.89	
High \times Neuroticism	-0.01	(-0.07, 0.05)	.67	
High \times Time at home	0.09	(-0.24, 0.42)	.59	
High \times Provincial number of infected cases (log)	-0.63	(-0.81, -0.46)	<.01	
High \times COVID Job Impact	Yes	,		
High \times FE Occupation	Yes			
High \times FE date	Yes			

Note: This model only includes observations who live in areas with a prevalence of mask-wearing behavior of 40% or below (*Low*, low prevalence areas) and 60% or above (*High*, high prevalence areas) (n = 3, 318).