# Supplementary Materials

## Contents

# A Materials and Methods

## A.1 Data collection

In each of the eight countries in our sample, the Danish survey firm Epinion sampled adult respondents using online panels from panel suppliers. In Denmark, Norstat supplied the online panels, while CINT supplied the online panels in the remaining seven countries. The panel suppliers, recruit new panelists for their online panels mostly through online channels, but also to a lesser extent, via telephone interviews. Panelists are then invited to participate in surveys. Participation is compensated via lotteries for gift certificates. After answering a survey, respondents are 'quarantined' for eight days. This means that respondents, once their embargo period has ended become eligible to be invited again. We exploit this for our panel sample.

The collection of Danish data started March 13, while starting dates varied for the remaining countries (see Table SM1, below). The variables included in our cross-sectional sample were collected between March 19 and April 3. Data included in our panel sampled was collected between March 13 and May 16. For the the cross-sectional sample, we sampled about about 500 Danes every day and about 250 respondents from each of the remaining seven countries. Our panel sample consists of all respondents who have completed our rolling survey at multiple time points. On the one hand, this means that respondents are randomly selected by the panel providers to be invited again, there are no selection on any observed "wave 1" response. At the same time, respondents from smaller panel pools, and from underrepresented demographic groups are potentially over represented in our panel sample. Indeed, almost half of all respondents in the panel sample come from Denmark, where we interviewed twice as many respondents on a daily basis, relying on a somewhat smaller online panel (given that Denmark is a country with only 5.8 Million citizens).

Survey respondents were quota sampled to match the population margins on age, gender, and geographic location for each of the eight countries in our study (Section A.2 below compares the sample and census characteristics for each country). In our study, the median interview length, across all countries, was 8.75 minutes. Among the panelists invited to take our survey, the response rate (calculated as the fraction of complete responses over invited, eligible participants)

across the countries in our sample was between 18% (Hungary) and 38 % (Denmark).[8] The survey was conducted in line with the national ethical guidelines for conducting survey-based research involving human subjects. Informed consent was obtained from each participant at the beginning of the survey.

Table SM1 gives an overview of the data collection process, including starting dates and overall sample sizes for each country.

**Table SM1:** Overview of data collection

| | **Cross-sectional sample** | | **Panel sample** | | |
|---|---|---|---|---|---|
| **Country** | **Dates** | **Obs.** | **Dates** | **Obs.** | **Individ.** |
| Denmark | March 19 - April 3 | 7,391 | March 13 - May 16 | 11,831 | 5,136 |
| Sweden | March 21 - April 3 | 3,025 | March 21 - May 16 | 2,032 | 862 |
| Germany | March 24 - April 3 | 2,236 | March 24 - May 16 | 2,304 | 949 |
| France | March 24 - April 3 | 2,319 | March 24 - May 16 | 1,965 | 860 |
| Italy | March 21 - April 3 | 3,156 | March 21 - May 16 | 2,433 | 1,000 |
| Hungary | March 24 - April 3 | 2,288 | March 24 - May 16 | 2,996 | 1,215 |
| United Kingdom | March 21 - April 3 | 3,039 | March 24 - May 16 | 2,052 | 904 |
| United States | March 21 - April 3 | 3,054 | March 24 - May 16 | 1,072 | 503 |

[8] Response rates are calculated for the period between March 13 and April 2.

## A.2 Population and sample characteristics

In Tables SM2-SM9, we compare the population and sample characteristics of each country. Similar to most surveys based on Internet panels, our samples from some of the countries included in our study are skewed towards more educated and younger eligible voters compared to the overall population of eligible voters. In contrast, the samples are overall well balanced on sex. In our models in the main text, we address these imbalances by controlling for a battery of covariates that match these imbalances. Note, that we cannot obtain valid census data for the share of potential voters that did not vote in all countries. Therefore, we impute the proportion who did not vote from the proportion in each sample and scale the remaining party choice values accordingly such that the variable sums to 1. In the tables below, we report the scaled proportions in parentheses).

**Table SM2:** Population and sample characteristics, Denmark

| | Census | Sample |
|---|---|---|
| **Sex and Age** | | |
| Male 18-34 years | 0.13 | 0.11 |
| Male 35-55 years | 0.19 | 0.14 |
| Male 56+ years | 0.17 | 0.21 |
| Female 18-34 years | 0.13 | 0.18 |
| Female 35-55 years | 0.19 | 0.18 |
| Female 56+ years | 0.19 | 0.19 |
| **Geography** | | |
| Nordjylland | 0.10 | 0.09 |
| Midtjylland | 0.22 | 0.25 |
| Syddanmark | 0.21 | 0.20 |
| Hovedstaden | 0.32 | 0.34 |
| Sjælland | 0.15 | 0.12 |
| **Education** | | |
| ISCED Lv0-4 | 0.59 | 0.35 |
| ISCED Lv5-8 | 0.41 | 0.65 |
| **Vote choice** | | |
| Socialdemokratiet | 0.26 (0.22) | 0.25 |
| Radikale | 0.09 (0.07) | 0.07 |
| Konservative | 0.07 (0.06) | 0.06 |
| Nye Borgerlige | 0.02 (0.02) | 0.02 |
| Socialistisk Folkeparti | 0.08 (0.07) | 0.08 |
| Liberal Alliance | 0.02 (0.02) | 0.02 |
| Danske Folkeparty | 0.09 (0.07) | 0.07 |
| Venstre | 0.23 (0.20) | 0.16 |
| Enhedslisten | 0.07 (0.06) | 0.08 |
| Alternativet | 0.03 (0.03) | 0.02 |
| Other | 0.04 (0.04) | 0.03 |
| Did not vote | NA (0.15) | 0.15 |

**Table SM3:** Population and sample characteristics, Sweden

| | Census | Sample |
|---|---|---|
| **Sex and Age** | | |
| Male 18-34 years | 0.14 | 0.12 |
| Male 35-55 years | 0.17 | 0.18 |
| Male 56+ years | 0.18 | 0.19 |
| Female 18-34 years | 0.13 | 0.17 |
| Female 35-55 years | 0.17 | 0.18 |
| Female 56+ years | 0.20 | 0.16 |
| **Geography** | | |
| Östra Sverige | 0.40 | 0.30 |
| Södra Sverige | 0.43 | 0.40 |
| Norra Sverige | 0.17 | 0.30 |
| **Education** | | |
| ISCED Lv0-4 | 0.63 | 0.62 |
| ISCED Lv5-8 | 0.37 | 0.38 |
| **Vote choice** | | |
| Centerpartiet | 0.09 (0.07) | 0.05 |
| Kristendemokraterna | 0.06 (0.05) | 0.05 |
| Liberalerna | 0.05 (0.05) | 0.04 |
| Moderaterna | 0.20 (0.16) | 0.12 |
| Miljöpartiet | 0.04 (0.04) | 0.03 |
| Socialdemokraterna | 0.28 (0.23) | 0.24 |
| Sverigedemokraterna | 0.18 (0.14) | 0.18 |
| Vänsterpartiet | 0.08 (0.07) | 0.09 |
| Other | 0.02 ((0.01) | 0.02 |
| Did not vote | NA (0.18) | 0.18 |

**Table SM4:** Population and sample characteristics, Germany

| | Census | Sample |
|---|---|---|
| **Sex and Age** | | |
| Male 18-34 years | 0.13 | 0.09 |
| Male 35-55 years | 0.18 | 0.22 |
| Male 56+ years | 0.19 | 0.19 |
| Female 18-34 years | 0.12 | 0.13 |
| Female 35-55 years | 0.17 | 0.19 |
| Female 56+ years | 0.22 | 0.18 |
| **Geography** | | |
| Baden-Württemberg | 0.13 | 0.13 |
| Bayern | 0.16 | 0.15 |
| Berlin | 0.04 | 0.03 |
| Brandenburg | 0.03 | 0.03 |
| Bremen | 0.01 | 0.01 |
| Hamburg | 0.02 | 0.03 |
| Hessen | 0.08 | 0.07 |
| Mecklenburg-Vorpommern | 0.02 | 0.02 |
| Niederscahsen | 0.10 | 0.10 |
| Nordrhein-Westfalen | 0.22 | 0.22 |
| Rheinland-Pfalz | 0.05 | 0.05 |
| Sachsen | 0.05 | 0.06 |
| Sachsen-Anhalt | 0.03 | 0.03 |
| Schleswig-Holstein | 0.03 | 0.03 |
| Saarland | 0.01 | 0.01 |
| Thüringen | 0.03 | 0.03 |
| **Education** | | |
| ISCED Lv0-4 | 0.71 | 0.59 |
| ISCED Lv5-8 | 0.29 | 0.41 |
| **Vote choice** | | |
| CDU/CSU | 0.37 (0.28) | 0.19 |
| SPD | 0.25 (0.19) | 0.13 |
| AfD | 0.11 (0.09) | 0.10 |
| FDP | 0.07 (0.05) | 0.06 |
| Die Linke | 0.09 (0.07) | 0.09 |
| Grüne | 0.08 (0.06) | 0.15 |
| Other | 0.03 (0.02) | 0.05 |
| Did not vote | NA (0.24) | 0.24 |

**Table SM5:** Population and sample characteristics, France

| | Census | Sample |
|---|---|---|
| **Sex and Age** | | |
| Male 18-34 years | 0.13 | 0.11 |
| Male 35-55 years | 0.17 | 0.19 |
| Male 56+ years | 0.18 | 0.18 |
| Female 18-34 years | 0.13 | 0.16 |
| Female 35-55 years | 0.17 | 0.20 |
| Female 56+ years | 0.22 | 0.16 |
| **Geography** | | |
| Auvergne_Rhône_Alpes | 0.12 | 0.12 |
| Bourgogne_France-Comté and Grand Est | 0.12 | 0.13 |
| Bretagne and Normandie | 0.10 | 0.11 |
| Centre-Val de Loire and Pays de la Loire | 0.09 | 0.10 |
| Hauts-de-Freance | 0.09 | 0.09 |
| Île-de-France | 0.18 | 0.18 |
| Nouvelle-Aquitaine | 0.13 | 0.09 |
| Occitanie | 0.09 | 0.09 |
| Provence-Alpes-Côte d'Azu | 0.08 | 0.07 |
| **Education** | | |
| ISCED Lv0-4 | 0.67 | 0.59 |
| ISCED Lv5-8 | 0.33 | 0.41 |
| **Vote choice** | | |
| Dupont-Aignan | 0.05 (0.03) | 0.03 |
| Fillon | 0.20 (0.14) | 0.08 |
| Hamon | 0.06 (0.04) | 0.06 |
| LE Pen | 0.21 (0.15) | 0.17 |
| Macron | 0.24 (0.17) | 0.21 |
| Melenchon | 0.20 (0.13) | 0.10 |
| Other | 0.04 (0.03) | 0.04 |
| Did not vote | NA (0.31) | 0.31 |

**Table SM6:** Population and sample characteristics, Italy

| | Census | Sample |
|---|---|---|
| **Sex and Age** | | |
| Male 18-34 years | 0.11 | 0.12 |
| Male 35-55 years | 0.19 | 0.26 |
| Male 56+ years | 0.19 | 0.12 |
| Female 18-34 years | 0.10 | 0.15 |
| Female 35-55 years | 0.19 | 0.25 |
| Female 56+ years | 0.23 | 0.11 |
| **Geography** | | |
| Nortwest Italy | 0.27 | 0.26 |
| Norteast Italy | 0.19 | 0.19 |
| Central Italy | 0.20 | 0.20 |
| South Italy | 0.23 | 0.23 |
| Insular Italy | 0.11 | 0.12 |
| **Education** | | |
| ISCED Lv0-4 | 0.83 | 0.66 |
| ISCED Lv5-8 | 0.17 | 0.34 |
| **Vote choice** | | |
| Centre-Right | 0.37 (0.27) | 0.29 |
| Five Star Movement | 0.33 (0.24) | 0.24 |
| Centre-Left | 0.23 (0.16) | 0.15 |
| Free and Equal | 0.03 (0.02) | 0.02 |
| Other | 0.04 (0.03) | 0.02 |
| Did not vote | NA (0.28) | 0.28 |

**Table SM7:** Population and sample characteristics, Hungary

| | Census | Sample |
|---|---|---|
| **Sex and Age** | | |
| Male 18-34 years | 0.13 | 0.14 |
| Male 35-55 years | 0.19 | 0.18 |
| Male 56+ years | 0.16 | 0.15 |
| Female 18-34 years | 0.12 | 0.14 |
| Female 35-55 years | 0.19 | 0.19 |
| Female 56+ years | 0.22 | 0.20 |
| **Geography** | | |
| Central Hungary | 0.31 | 0.30 |
| Transdanubia | 0.30 | 0.30 |
| Great Plain and North | 0.39 | 0.40 |
| **Education** | | |
| ISCED Lv0-4 | 0.74 | 0.61 |
| ISCED Lv5-8 | 0.26 | 0.39 |
| **Vote choice** | | |
| Fidesz_KDNP | 0.49 (0.28) | 0.26 |
| Jobbik | 0.19 (0.11) | 0.08 |
| MSZP-PM | 0.12 (0.07) | 0.03 |
| LMP | 0.07 (0.04) | 0.02 |
| DK | 0.05 (0.03) | 0.09 |
| MM | 0.03 (0.02) | 0.05 |
| Other | 0.04 (0.03) | 0.04 |
| Did not vote | NA (0.42) | 0.42 |

**Table SM8:** Population and sample characteristics, United Kingdom.

| | Census | Sample |
|---|---|---|
| **Sex and Age** | | |
| Male 18-34 years | 0.14 | 0.13 |
| Male 35-55 years | 0.17 | 0.24 |
| Male 56+ years | 0.17 | 0.12 |
| Female 18-34 years | 0.14 | 0.20 |
| Female 35-55 years | 0.18 | 0.20 |
| Female 56+ years | 0.19 | 0.11 |
| **Geography** | | |
| North East | 0.04 | 0.05 |
| North West | 0.11 | 0.12 |
| Yorkshire and the Humber | 0.08 | 0.08 |
| East Midlands | 0.07 | 0.08 |
| West Midlands | 0.09 | 0.09 |
| East | 0.09 | 0.10 |
| London | 0.13 | 0.10 |
| South East | 0.14 | 0.14 |
| South West | 0.08 | 0.08 |
| Wales | 0.05 | 0.05 |
| Scotland | 0.08 | 0.10 |
| Northern Ireland | 0.03 | 0.02 |
| **Education** | | |
| ISCED Lv0-4 | 0.61 | 0.52 |
| ISCED Lv5-8 | 0.39 | 0.48 |
| **Vote choice** | | |
| Conservative | 0.44 (0.37) | 0.35 |
| Labour | 0.32 (0.27) | 0.32 |
| Liberal Democrats | 0.12 (0.10) | 0.09 |
| SNP | 0.04(0.03) | 0.03 |
| Other | 0.09 (0.08) | 0.05 |
| Did not vote | NA (0.16) | 0.16 |

**Table SM9:** Population and sample characteristics, USA

| | Census | Sample |
|---|---|---|
| **Sex and Age** | | |
| Male 18-34 years | 0.15 | 0.15 |
| Male 35-55 years | 0.17 | 0.24 |
| Male 56+ years | 0.16 | 0.10 |
| Female 18-34 years | 0.15 | 0.18 |
| Female 35-55 years | 0.17 | 0.22 |
| Female 56+ years | 0.19 | 0.11 |
| **Geography** | | |
| Northeast | 0.17 | 0.20 |
| Midwest | 0.21 | 0.23 |
| West | 0.24 | 0.21 |
| South | 0.38 | 0.36 |
| **Education** | | |
| ISCED Lv0-4 | 0.42 | 0.28 |
| ISCED Lv5-8 | 0.58 | 0.72 |
| **Vote choice** | | |
| Republican | 0.46 (0.34) | 0.32 |
| Democrats | 0.48 (0.35) | 0.33 |
| Other | 0.06 (0.04) | 0.08 |
| Did not vote | NA (0.27) | 0.27 |

## A.3 Descriptive statistics

**Table SM10:** Descriptive statistics

| | Mean | SD | Min | Max | N |
|---|---|---|---|---|---|
| Avoidant behavior | 0.92 | 0.13 | 0.00 | 1.00 | 26504 |
| Preventive behavior | 0.59 | 0.44 | 0.00 | 1.00 | 26508 |
| **Psychological correlates** | | | | | |
| Worry | 0.66 | 0.25 | 0.00 | 1.00 | 26506 |
| Self-efficacy | 0.80 | 0.17 | 0.00 | 1.00 | 26298 |
| Interpersonal trust | 0.49 | 0.28 | 0.00 | 1.00 | 26507 |
| Institutional trust | 0.63 | 0.29 | 0.00 | 1.00 | 26507 |
| **Demographics** | | | | | |
| Sex (female) | 0.52 | 0.50 | 0.00 | 1.00 | 26508 |
| Age | 46.05 | 16.18 | 18.00 | 99.00 | 26283 |
| ISCED Lv0-4 | 0.49 | 0.50 | 0.00 | 1.00 | 26508 |
| ISCED Lv5-8 | 0.51 | 0.50 | 0.00 | 1.00 | 26508 |
| Income | 0.30 | 0.21 | 0.00 | 1.00 | 23936 |
| Employed | 0.56 | 0.50 | 0.00 | 1.00 | 26508 |
| Under education | 0.08 | 0.27 | 0.00 | 1.00 | 26508 |
| Outside the labor market | 0.15 | 0.36 | 0.00 | 1.00 | 26508 |
| Retired | 0.20 | 0.40 | 0.00 | 1.00 | 26508 |
| Right | 0.37 | 0.48 | 0.00 | 1.00 | 26508 |
| Left | 0.37 | 0.48 | 0.00 | 1.00 | 26508 |
| Did not vote | 0.26 | 0.44 | 0.00 | 1.00 | 26508 |
| Single | 0.34 | 0.47 | 0.00 | 1.00 | 26508 |
| In relationship | 0.23 | 0.42 | 0.00 | 1.00 | 26508 |
| Married | 0.43 | 0.50 | 0.00 | 1.00 | 26508 |
| No children | 0.51 | 0.50 | 0.00 | 1.00 | 26508 |
| Children | 0.49 | 0.50 | 0.00 | 1.00 | 26508 |

**Table SM11:** Descriptive statistics, Denmark

| | Mean | SD | Min | Max | N |
|---|---|---|---|---|---|
| Avoidant behavior | 0.95 | 0.10 | 0.17 | 1.00 | 7390 |
| Preventive behavior | 0.71 | 0.40 | 0.00 | 1.00 | 7391 |
| **Psychological correlates** | | | | | |
| Worry | 0.62 | 0.25 | 0.00 | 1.00 | 7391 |
| Self-efficacy | 0.88 | 0.13 | 0.05 | 1.00 | 7333 |
| Interpersonal trust | 0.61 | 0.26 | 0.00 | 1.00 | 7391 |
| Institutional trust | 0.79 | 0.21 | 0.00 | 1.00 | 7391 |
| **Demographics** | | | | | |
| Sex (female) | 0.54 | 0.50 | 0.00 | 1.00 | 7391 |
| Age | 48.71 | 18.34 | 18.00 | 92.00 | 7320 |
| Income | 0.35 | 0.24 | 0.00 | 1.00 | 6189 |
| ISCED Lv0-4 | 0.34 | 0.47 | 0.00 | 1.00 | 7391 |
| ISCED Lv5-8 | 0.66 | 0.47 | 0.00 | 1.00 | 7391 |
| Employed | 0.50 | 0.50 | 0.00 | 1.00 | 7391 |
| Under education | 0.13 | 0.33 | 0.00 | 1.00 | 7391 |
| Outside the labor market | 0.09 | 0.29 | 0.00 | 1.00 | 7391 |
| Retired | 0.29 | 0.45 | 0.00 | 1.00 | 7391 |
| Right | 0.35 | 0.48 | 0.00 | 1.00 | 7391 |
| Left | 0.50 | 0.50 | 0.00 | 1.00 | 7391 |
| Did not vote | 0.15 | 0.36 | 0.00 | 1.00 | 7391 |
| Single | 0.32 | 0.47 | 0.00 | 1.00 | 7391 |
| In relationship | 0.24 | 0.43 | 0.00 | 1.00 | 7391 |
| Married | 0.44 | 0.50 | 0.00 | 1.00 | 7391 |
| No children | 0.51 | 0.50 | 0.00 | 1.00 | 7391 |
| Children | 0.49 | 0.50 | 0.00 | 1.00 | 7391 |

**Table SM12:** Descriptive statistics, Sweden

| | Mean | SD | Min | Max | N |
|---|---|---|---|---|---|
| Avoidant behavior | 0.85 | 0.18 | 0.00 | 1.00 | 3023 |
| Preventive behavior | 0.54 | 0.44 | 0.00 | 1.00 | 3025 |
| **Psychological correlates** | | | | | |
| Worry | 0.61 | 0.25 | 0.00 | 1.00 | 3025 |
| Self-efficacy | 0.81 | 0.16 | 0.00 | 1.00 | 2991 |
| Interpersonal trust | 0.50 | 0.27 | 0.00 | 1.00 | 3025 |
| Institutional trust | 0.56 | 0.30 | 0.00 | 1.00 | 3025 |
| **Demographics** | | | | | |
| Sex (female) | 0.51 | 0.50 | 0.00 | 1.00 | 3025 |
| Age | 47.12 | 16.97 | 18.00 | 86.00 | 3007 |
| Income | 0.33 | 0.21 | 0.00 | 0.64 | 2666 |
| ISCED Lv0-4 | 0.62 | 0.49 | 0.00 | 1.00 | 3025 |
| ISCED Lv5-8 | 0.38 | 0.49 | 0.00 | 1.00 | 3025 |
| Employed | 0.54 | 0.50 | 0.00 | 1.00 | 3025 |
| Under education | 0.09 | 0.28 | 0.00 | 1.00 | 3025 |
| Outside the labor market | 0.12 | 0.32 | 0.00 | 1.00 | 3025 |
| Retired | 0.25 | 0.44 | 0.00 | 1.00 | 3025 |
| Right | 0.43 | 0.50 | 0.00 | 1.00 | 3025 |
| Left | 0.36 | 0.48 | 0.00 | 1.00 | 3025 |
| Did not vote | 0.20 | 0.40 | 0.00 | 1.00 | 3025 |
| Single | 0.36 | 0.48 | 0.00 | 1.00 | 3025 |
| In relationship | 0.28 | 0.45 | 0.00 | 1.00 | 3025 |
| Married | 0.36 | 0.48 | 0.00 | 1.00 | 3025 |
| No children | 0.52 | 0.50 | 0.00 | 1.00 | 3025 |
| Children | 0.48 | 0.50 | 0.00 | 1.00 | 3025 |

**Table SM13:** Descriptive statistics, Germany

| | Mean | SD | Min | Max | N |
|---|---|---|---|---|---|
| Avoidant behavior | 0.94 | 0.12 | 0.17 | 1.00 | 2236 |
| Preventive behavior | 0.51 | 0.45 | 0.00 | 1.00 | 2236 |
| **Psychological correlates** | | | | | |
| Worry | 0.63 | 0.28 | 0.00 | 1.00 | 2235 |
| Self-efficacy | 0.81 | 0.17 | 0.07 | 1.00 | 2222 |
| Interpersonal trust | 0.49 | 0.28 | 0.00 | 1.00 | 2236 |
| Institutional trust | 0.63 | 0.27 | 0.00 | 1.00 | 2236 |
| **Demographics** | | | | | |
| Sex (female) | 0.50 | 0.50 | 0.00 | 1.00 | 2236 |
| Age | 48.54 | 14.76 | 18.00 | 81.00 | 2231 |
| Income | 0.28 | 0.20 | 0.00 | 0.64 | 2096 |
| ISCED Lv0-4 | 0.59 | 0.49 | 0.00 | 1.00 | 2236 |
| ISCED Lv5-8 | 0.41 | 0.49 | 0.00 | 1.00 | 2236 |
| Employed | 0.58 | 0.49 | 0.00 | 1.00 | 2236 |
| Under education | 0.05 | 0.21 | 0.00 | 1.00 | 2236 |
| Outside the labor market | 0.13 | 0.33 | 0.00 | 1.00 | 2236 |
| Retired | 0.24 | 0.43 | 0.00 | 1.00 | 2236 |
| Right | 0.34 | 0.47 | 0.00 | 1.00 | 2236 |
| Left | 0.37 | 0.48 | 0.00 | 1.00 | 2236 |
| Did not vote | 0.29 | 0.45 | 0.00 | 1.00 | 2236 |
| Single | 0.35 | 0.48 | 0.00 | 1.00 | 2236 |
| In relationship | 0.18 | 0.38 | 0.00 | 1.00 | 2236 |
| Married | 0.47 | 0.50 | 0.00 | 1.00 | 2236 |
| No children | 0.63 | 0.48 | 0.00 | 1.00 | 2236 |
| Children | 0.37 | 0.48 | 0.00 | 1.00 | 2236 |

**Table SM14:** Descriptive statistics, France

| | Mean | SD | Min | Max | N |
|---|---|---|---|---|---|
| Avoidant behavior | 0.87 | 0.11 | 0.17 | 1.00 | 2319 |
| Preventive behavior | 0.51 | 0.46 | 0.00 | 1.00 | 2319 |
| **Psychological correlates** | | | | | |
| Worry | 0.68 | 0.26 | 0.00 | 1.00 | 2318 |
| Self-efficacy | 0.65 | 0.21 | 0.00 | 1.00 | 2298 |
| Interpersonal trust | 0.39 | 0.28 | 0.00 | 1.00 | 2319 |
| Institutional trust | 0.51 | 0.30 | 0.00 | 1.00 | 2319 |
| **Demographics** | | | | | |
| Sex (female) | 0.52 | 0.50 | 0.00 | 1.00 | 2319 |
| Age | 46.22 | 15.32 | 18.00 | 99.00 | 2310 |
| Income | 0.29 | 0.21 | 0.00 | 0.64 | 2212 |
| ISCED Lv0-4 | 0.59 | 0.49 | 0.00 | 1.00 | 2319 |
| ISCED Lv5-8 | 0.41 | 0.49 | 0.00 | 1.00 | 2319 |
| Employed | 0.59 | 0.49 | 0.00 | 1.00 | 2319 |
| Under education | 0.05 | 0.21 | 0.00 | 1.00 | 2319 |
| Outside the labor market | 0.16 | 0.36 | 0.00 | 1.00 | 2319 |
| Retired | 0.20 | 0.40 | 0.00 | 1.00 | 2319 |
| Right | 0.28 | 0.45 | 0.00 | 1.00 | 2319 |
| Left | 0.36 | 0.48 | 0.00 | 1.00 | 2319 |
| Did not vote | 0.36 | 0.48 | 0.00 | 1.00 | 2319 |
| Single | 0.33 | 0.47 | 0.00 | 1.00 | 2319 |
| In relationship | 0.21 | 0.40 | 0.00 | 1.00 | 2319 |
| Married | 0.46 | 0.50 | 0.00 | 1.00 | 2319 |
| No children | 0.42 | 0.49 | 0.00 | 1.00 | 2319 |
| Children | 0.58 | 0.49 | 0.00 | 1.00 | 2319 |

**Table SM15:** Descriptive statistics, Italy

| | Mean | SD | Min | Max | N |
|---|---|---|---|---|---|
| Avoidant behavior | 0.96 | 0.10 | 0.11 | 1.00 | 3155 |
| Preventive behavior | 0.51 | 0.46 | 0.00 | 1.00 | 3156 |
| **Psychological correlates** | | | | | |
| Worry | 0.73 | 0.22 | 0.00 | 1.00 | 3156 |
| Self-efficacy | 0.76 | 0.15 | 0.00 | 1.00 | 3140 |
| Interpersonal trust | 0.40 | 0.27 | 0.00 | 1.00 | 3155 |
| Institutional trust | 0.60 | 0.28 | 0.00 | 1.00 | 3156 |
| **Demographics** | | | | | |
| Sex (female) | 0.50 | 0.50 | 0.00 | 1.00 | 3156 |
| Age | 43.56 | 13.31 | 18.00 | 79.00 | 3139 |
| Income | 0.28 | 0.18 | 0.00 | 0.64 | 2855 |
| ISCED Lv0-4 | 0.66 | 0.48 | 0.00 | 1.00 | 3156 |
| ISCED Lv5-8 | 0.34 | 0.48 | 0.00 | 1.00 | 3156 |
| Employed | 0.60 | 0.49 | 0.00 | 1.00 | 3156 |
| Under education | 0.08 | 0.27 | 0.00 | 1.00 | 3156 |
| Outside the labor market | 0.24 | 0.43 | 0.00 | 1.00 | 3156 |
| Retired | 0.08 | 0.27 | 0.00 | 1.00 | 3156 |
| Right | 0.53 | 0.50 | 0.00 | 1.00 | 3156 |
| Left | 0.17 | 0.37 | 0.00 | 1.00 | 3156 |
| Did not vote | 0.30 | 0.46 | 0.00 | 1.00 | 3156 |
| Single | 0.28 | 0.45 | 0.00 | 1.00 | 3156 |
| In relationship | 0.22 | 0.42 | 0.00 | 1.00 | 3156 |
| Married | 0.50 | 0.50 | 0.00 | 1.00 | 3156 |
| No children | 0.46 | 0.50 | 0.00 | 1.00 | 3156 |
| Children | 0.54 | 0.50 | 0.00 | 1.00 | 3156 |

**Table SM16:** Descriptive statistics, Hungary

| | Mean | SD | Min | Max | N |
|---|---|---|---|---|---|
| Avoidant behavior | 0.93 | 0.12 | 0.22 | 1.00 | 2288 |
| Preventive behavior | 0.61 | 0.44 | 0.00 | 1.00 | 2288 |
| **Psychological correlates** | | | | | |
| Worry | 0.67 | 0.26 | 0.00 | 1.00 | 2288 |
| Self-efficacy | 0.80 | 0.17 | 0.00 | 1.00 | 2280 |
| Interpersonal trust | 0.41 | 0.26 | 0.00 | 1.00 | 2288 |
| Institutional trust | 0.51 | 0.34 | 0.00 | 1.00 | 2288 |
| **Demographics** | | | | | |
| Sex (female) | 0.53 | 0.50 | 0.00 | 1.00 | 2288 |
| Age | 46.04 | 15.42 | 18.00 | 80.00 | 2249 |
| Income | 0.33 | 0.23 | 0.00 | 0.64 | 2110 |
| ISCED Lv0-4 | 0.61 | 0.49 | 0.00 | 1.00 | 2288 |
| ISCED Lv5-8 | 0.39 | 0.49 | 0.00 | 1.00 | 2288 |
| Employed | 0.54 | 0.50 | 0.00 | 1.00 | 2288 |
| Under education | 0.07 | 0.25 | 0.00 | 1.00 | 2288 |
| Outside the labor market | 0.17 | 0.37 | 0.00 | 1.00 | 2288 |
| Retired | 0.22 | 0.42 | 0.00 | 1.00 | 2288 |
| Right | 0.34 | 0.48 | 0.00 | 1.00 | 2288 |
| Left | 0.20 | 0.40 | 0.00 | 1.00 | 2288 |
| Did not vote | 0.46 | 0.50 | 0.00 | 1.00 | 2288 |
| Single | 0.31 | 0.46 | 0.00 | 1.00 | 2288 |
| In relationship | 0.29 | 0.45 | 0.00 | 1.00 | 2288 |
| Married | 0.41 | 0.49 | 0.00 | 1.00 | 2288 |
| No children | 0.46 | 0.50 | 0.00 | 1.00 | 2288 |
| Children | 0.54 | 0.50 | 0.00 | 1.00 | 2288 |

**Table SM17:** Descriptive statistics, United Kingdom

| | Mean | SD | Min | Max | N |
|---|---|---|---|---|---|
| Avoidant behavior | 0.94 | 0.13 | 0.00 | 1.00 | 3039 |
| Preventive behavior | 0.52 | 0.45 | 0.00 | 1.00 | 3039 |
| **Psychological correlates** | | | | | |
| Worry | 0.72 | 0.23 | 0.00 | 1.00 | 3039 |
| Self-efficacy | 0.80 | 0.15 | 0.00 | 1.00 | 3023 |
| Interpersonal trust | 0.50 | 0.27 | 0.00 | 1.00 | 3039 |
| Institutional trust | 0.64 | 0.26 | 0.00 | 1.00 | 3038 |
| **Demographics** | | | | | |
| Sex (female) | 0.51 | 0.50 | 0.00 | 1.00 | 3039 |
| Age | 43.03 | 14.72 | 18.00 | 80.00 | 3025 |
| Income | 0.29 | 0.20 | 0.00 | 0.64 | 2872 |
| ISCED Lv0-4 | 0.52 | 0.50 | 0.00 | 1.00 | 3039 |
| ISCED Lv5-8 | 0.48 | 0.50 | 0.00 | 1.00 | 3039 |
| Employed | 0.67 | 0.47 | 0.00 | 1.00 | 3039 |
| Under education | 0.05 | 0.21 | 0.00 | 1.00 | 3039 |
| Outside the labor market | 0.17 | 0.37 | 0.00 | 1.00 | 3039 |
| Retired | 0.12 | 0.32 | 0.00 | 1.00 | 3039 |
| Right | 0.35 | 0.48 | 0.00 | 1.00 | 3039 |
| Left | 0.44 | 0.50 | 0.00 | 1.00 | 3039 |
| Did not vote | 0.21 | 0.41 | 0.00 | 1.00 | 3039 |
| Single | 0.33 | 0.47 | 0.00 | 1.00 | 3039 |
| In relationship | 0.23 | 0.42 | 0.00 | 1.00 | 3039 |
| Married | 0.43 | 0.50 | 0.00 | 1.00 | 3039 |
| No children | 0.49 | 0.50 | 0.00 | 1.00 | 3039 |
| Children | 0.51 | 0.50 | 0.00 | 1.00 | 3039 |

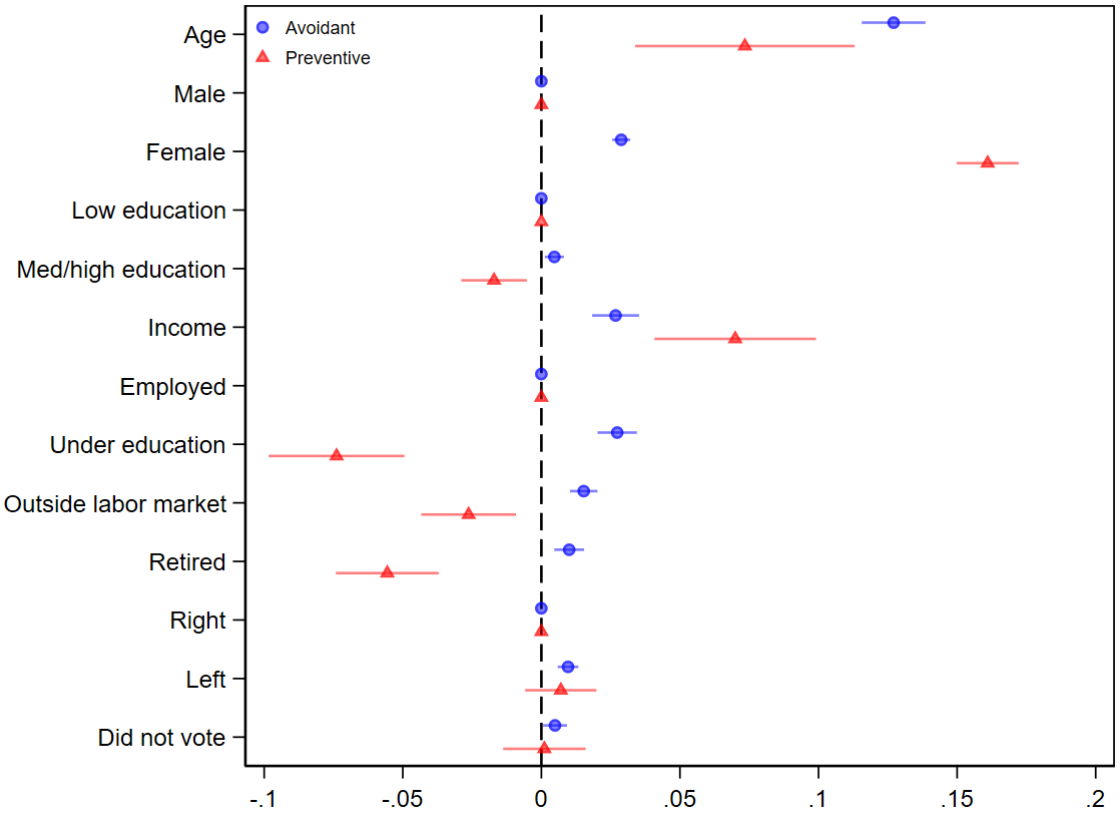
**Table SM18:** Descriptive statistics, USA

| | Mean | SD | Min | Max | N |
|---|---|---|---|---|---|
| Avoidant behavior | 0.91 | 0.16 | 0.00 | 1.00 | 3054 |
| Preventive behavior | 0.58 | 0.44 | 0.00 | 1.00 | 3054 |
| **Psychological correlates** | | | | | |
| Worry | 0.72 | 0.25 | 0.00 | 1.00 | 3054 |
| Self-efficacy | 0.77 | 0.17 | 0.00 | 1.00 | 3011 |
| Interpersonal trust | 0.45 | 0.30 | 0.00 | 1.00 | 3054 |
| Institutional trust | 0.53 | 0.29 | 0.00 | 1.00 | 3054 |
| **Demographics** | | | | | |
| Sex (female) | 0.52 | 0.50 | 0.00 | 1.00 | 3054 |
| Age | 42.14 | 14.33 | 18.00 | 98.00 | 3002 |
| Income | 0.24 | 0.19 | 0.00 | 0.64 | 2936 |
| ISCED Lv0-4 | 0.28 | 0.45 | 0.00 | 1.00 | 3054 |
| ISCED Lv5-8 | 0.72 | 0.45 | 0.00 | 1.00 | 3054 |
| Employed | 0.58 | 0.49 | 0.00 | 1.00 | 3054 |
| Under education | 0.06 | 0.23 | 0.00 | 1.00 | 3054 |
| Outside the labor market | 0.25 | 0.43 | 0.00 | 1.00 | 3054 |
| Retired | 0.12 | 0.32 | 0.00 | 1.00 | 3054 |
| Right | 0.32 | 0.47 | 0.00 | 1.00 | 3054 |
| Left | 0.33 | 0.47 | 0.00 | 1.00 | 3054 |
| Did not vote | 0.35 | 0.48 | 0.00 | 1.00 | 3054 |
| Single | 0.44 | 0.50 | 0.00 | 1.00 | 3054 |
| In relationship | 0.16 | 0.37 | 0.00 | 1.00 | 3054 |
| Married | 0.40 | 0.49 | 0.00 | 1.00 | 3054 |
| No children | 0.55 | 0.50 | 0.00 | 1.00 | 3054 |
| Children | 0.45 | 0.50 | 0.00 | 1.00 | 3054 |

# B Supporting Results

## B.1 Correlations between protective behavior and demographics

**Figure SM1:** Correlations between protective behavior and demographics

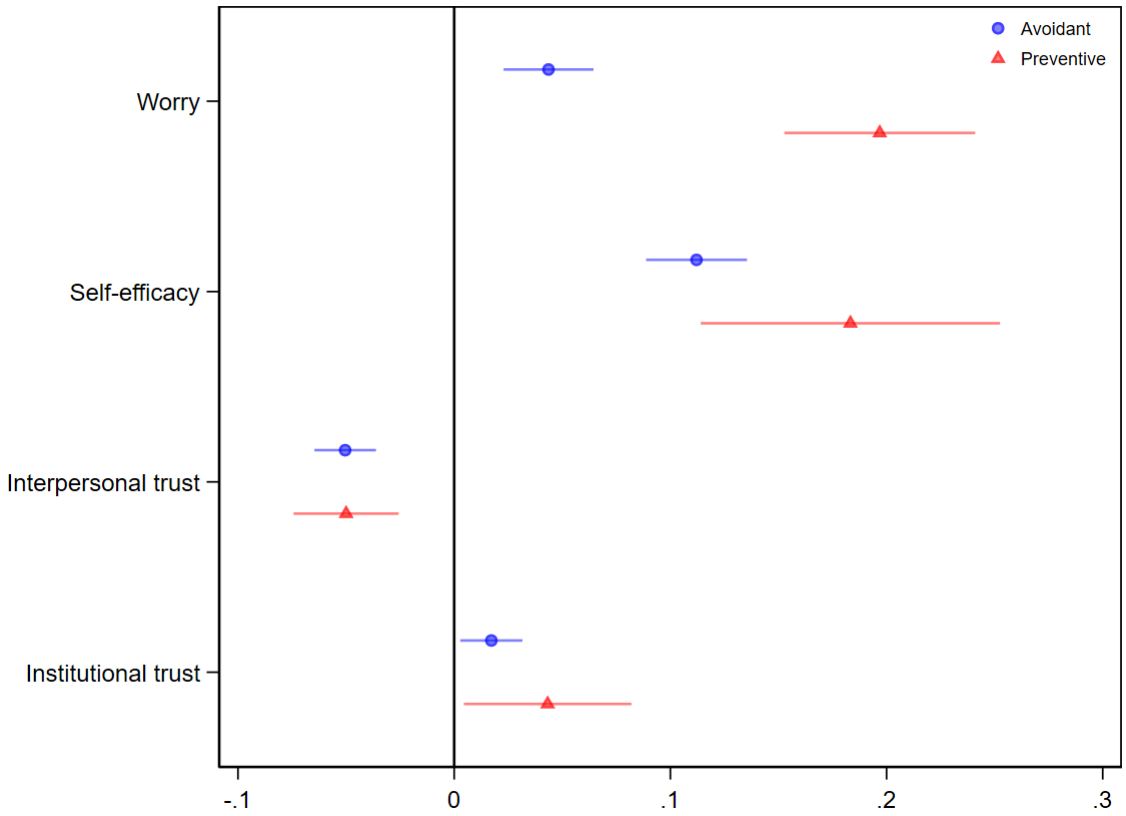



Note: Filled blue circles (red triangles) show the estimated association between avoidant (preventive) behavior and our battery of demographics. Lines are the associated 95% confidence intervals. Symbols without confidence intervals are reference categories.

## B.2 Full model

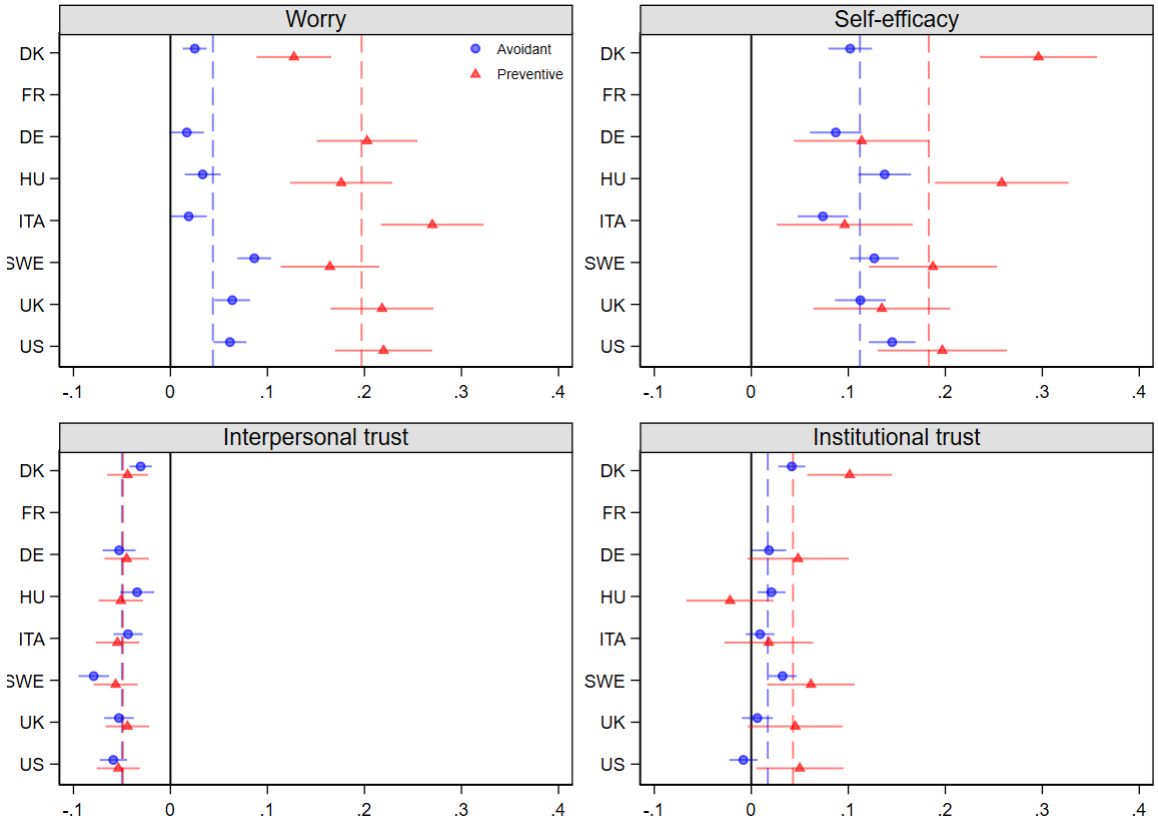
In this section, we replicate the main analyses, while including all psychological variables in the models at once (this implies that France drops out of these analyses as we do not observe our efficacy measure in France). As can be seen below, our estimated associations are essentially similar to those of the main text. All French observations are left out because we do not observe knowledge efficacy in France.

**Figure SM2:** Psychological correlates. Full model



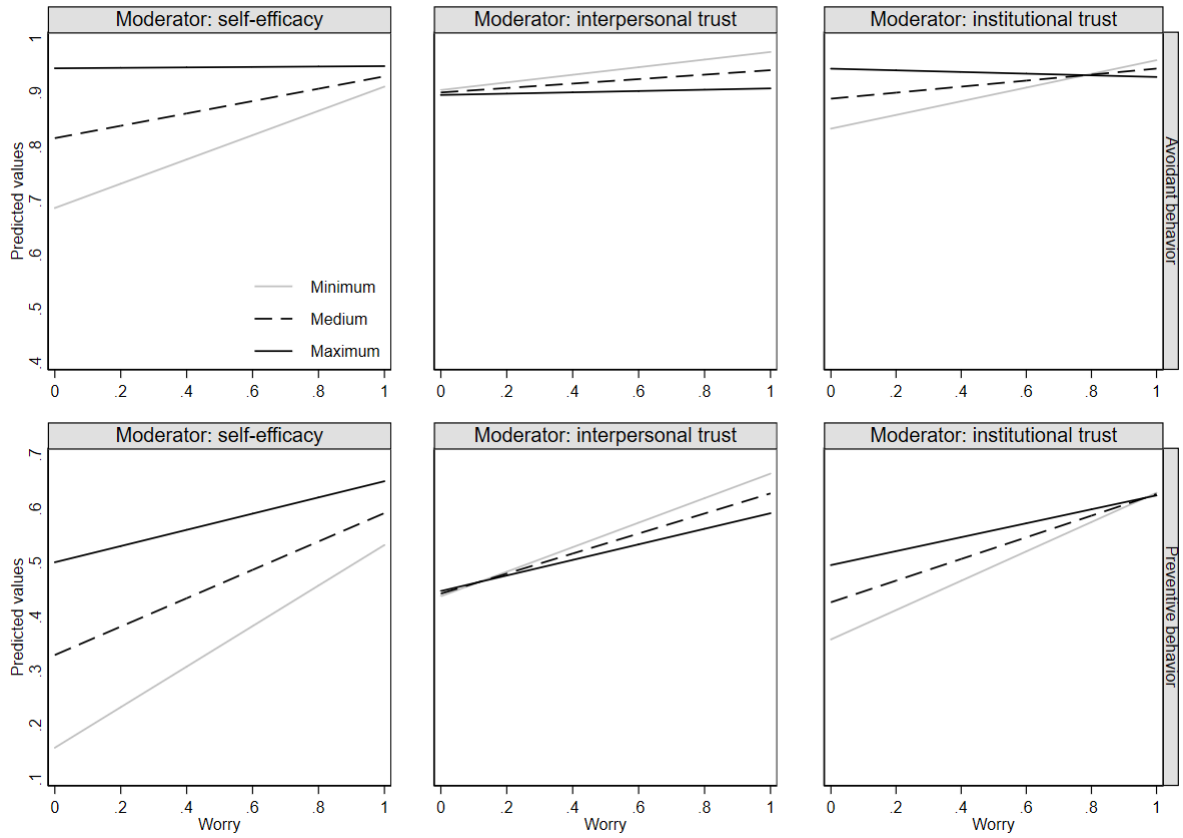

Note: Correlations from full model that includes all psychological predictors at once. Filled blue circles (red triangles) show the estimated overall correlations between the each psychological predictor and avoidant behavior (preventive behavior). Error bars are 95% confidence intervals.

**Figure SM3:** Country-specific deviations from the overall correlations between protective behavior and psychological correlate. Full model



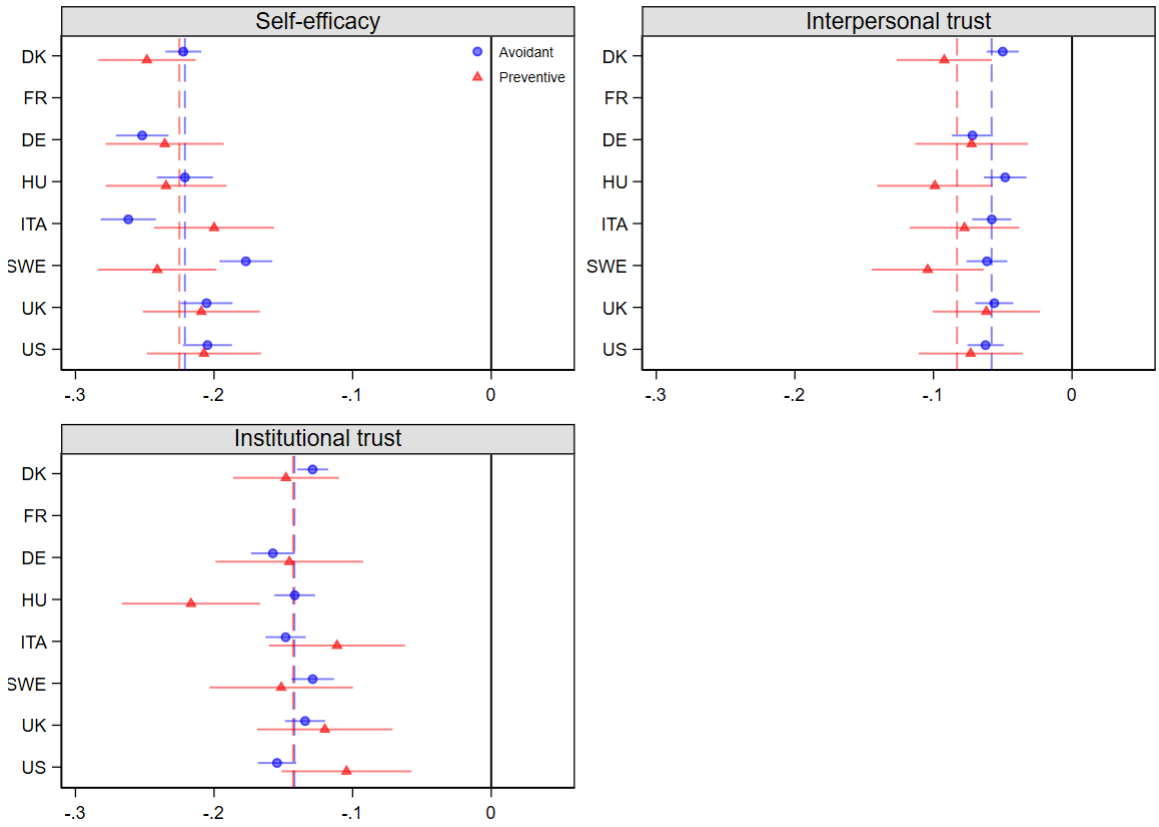

Note: Correlations from full model that includes all psychological predictors at once. Filled blue circles (red triangles) show the estimated country-specific correlations between each psychological correlate and avoidant behavior (preventive behavior). Blue (red) dashed lines refer to the estimated overall associations in Figure SM2. Error bars are 95 % confidence intervals that show whether the country-specific correlations are statistically significantly different from overall associations.

**Figure SM4:** Moderations. Full model




Note: Solid black lines show predicted values at high levels of each moderator, black dashed lines show predicted values at medium levels, and solid grey lines show predicted values at low levels.

**Figure SM5:** Country-specific deviations from the overall estimated interactions. Full model

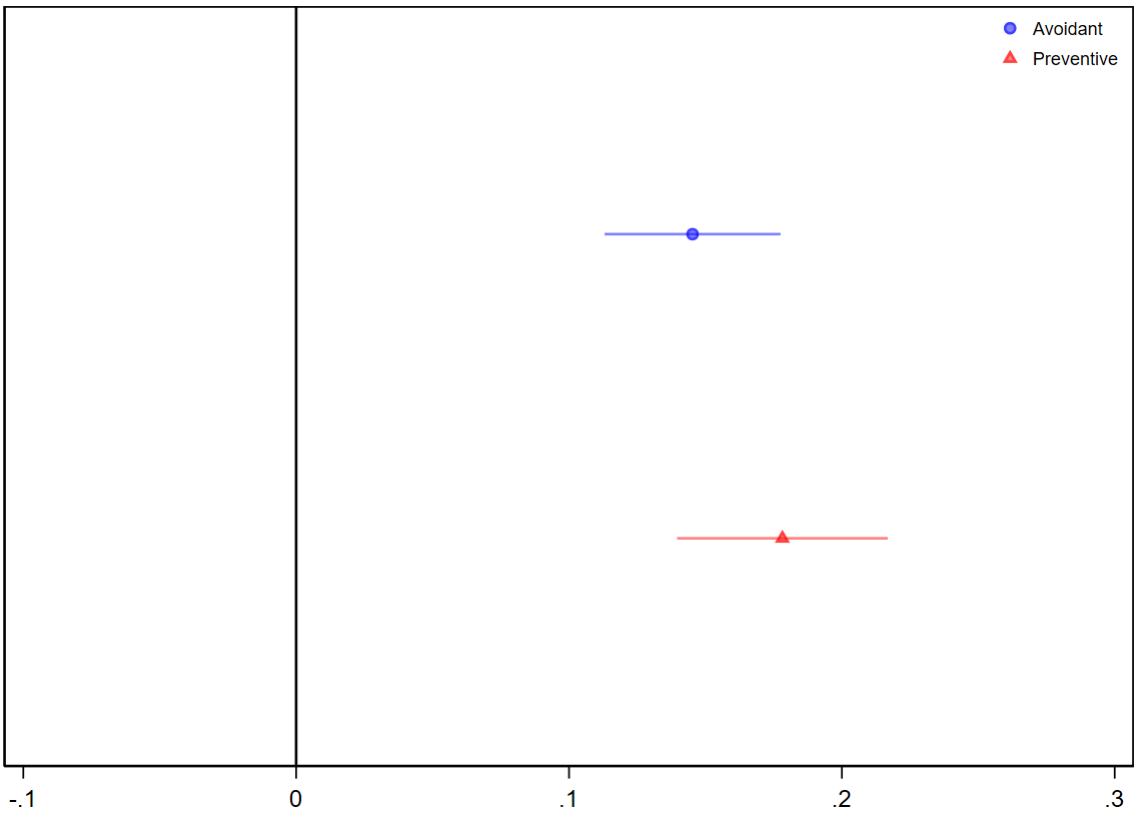



Note: Filled blue circles (red triangles) show the estimated country-specific moderations. Error bars are 95 % confidence intervals that show whether the country-specific moderations are statistically significantly different from overall moderations (see Figure SM4).

## B.3 Self-efficacy: Capability dimension

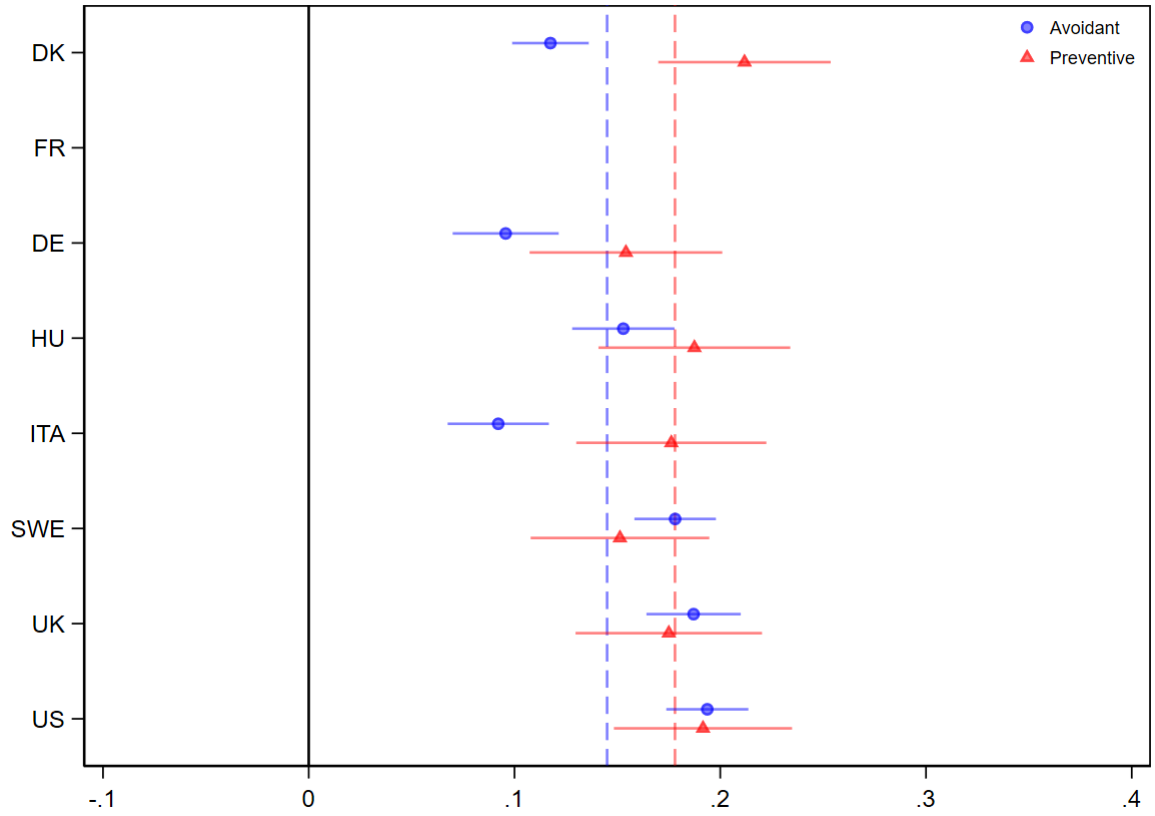
In this section, we rerun all the main analyses, while focusing only capability-dimension of the self-efficacy scale. That is, the questions that asks: To what extent do you agree or disagree with the following statement: I'm certain I can follow official advice to "distance myself" from others if I want to. All results, replicate the self-efficacy results from the manuscript.

**Figure SM6:** Overall correlations. Capability-dimension of self-efficacy



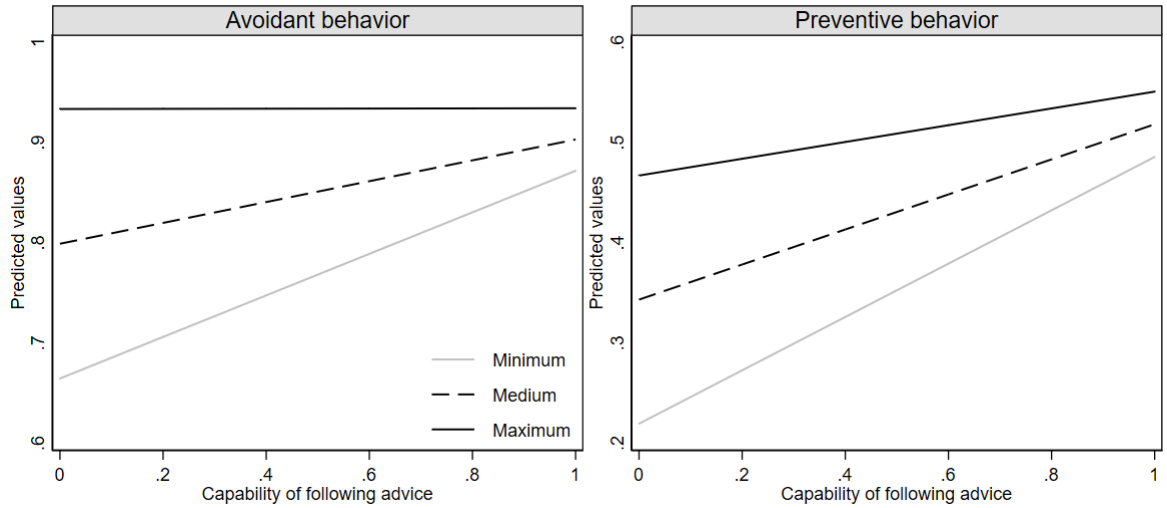

Note: Filled blue circles (red triangles) show the estimated overall correlations between the capability question andavoidant behavior (preventive behavior). Error bars are 95% confidence intervals.

**Figure SM7:** Country-specific correlations. Capability-dimension of self-efficacy



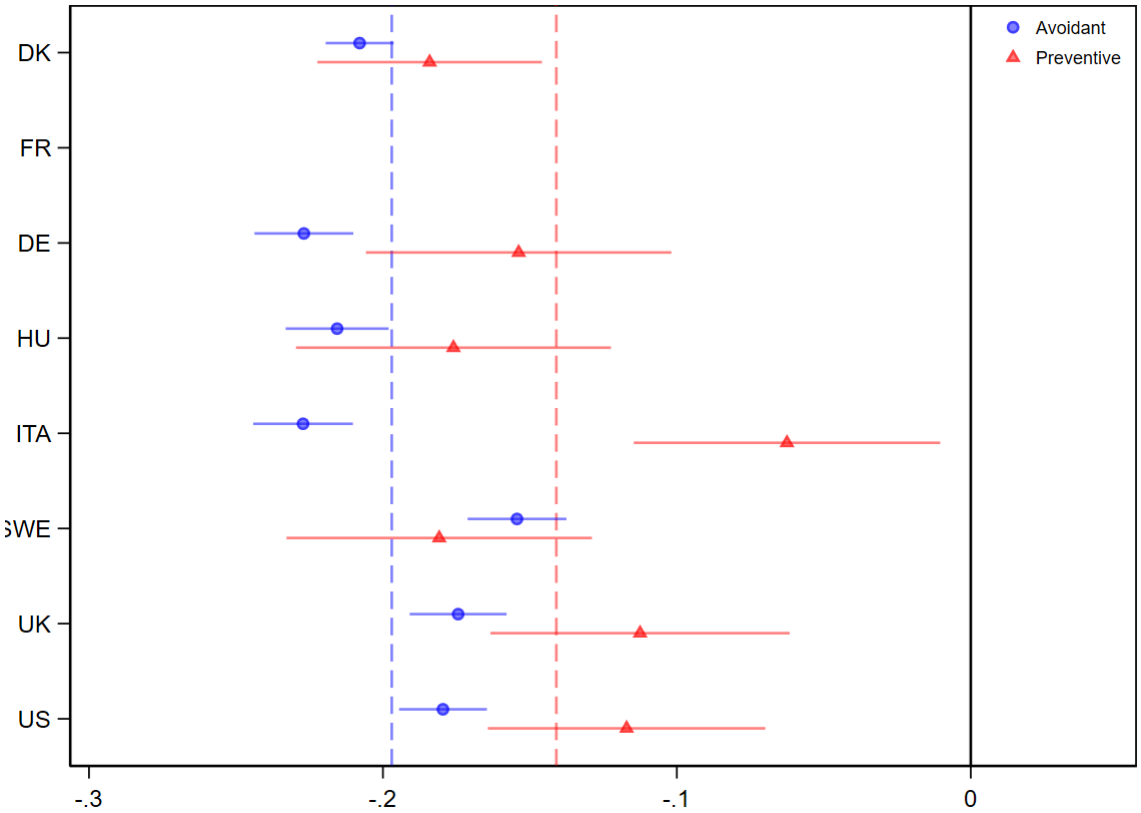

Note: Filled blue circles (red triangles) show the estimated country-specific correlations between the capability dimension and avoidant behavior (preventive behavior). Blue (red) dashed lines refer to the estimated overall associations in Figure SM6. Error bars are 95 % confidence intervals that show whether the country-specific correlations are statistically significantly different from overall associations.

**Figure SM8:** Moderations. Capability-dimension of self-efficacy




Note: Solid black lines show predicted values at high levels of capability, black dashed lines show predicted values at medium levels, and solid grey lines show predicted values at low levels.

**Figure SM9:** Country-specific moderations. Capability-dimension of self-efficacy

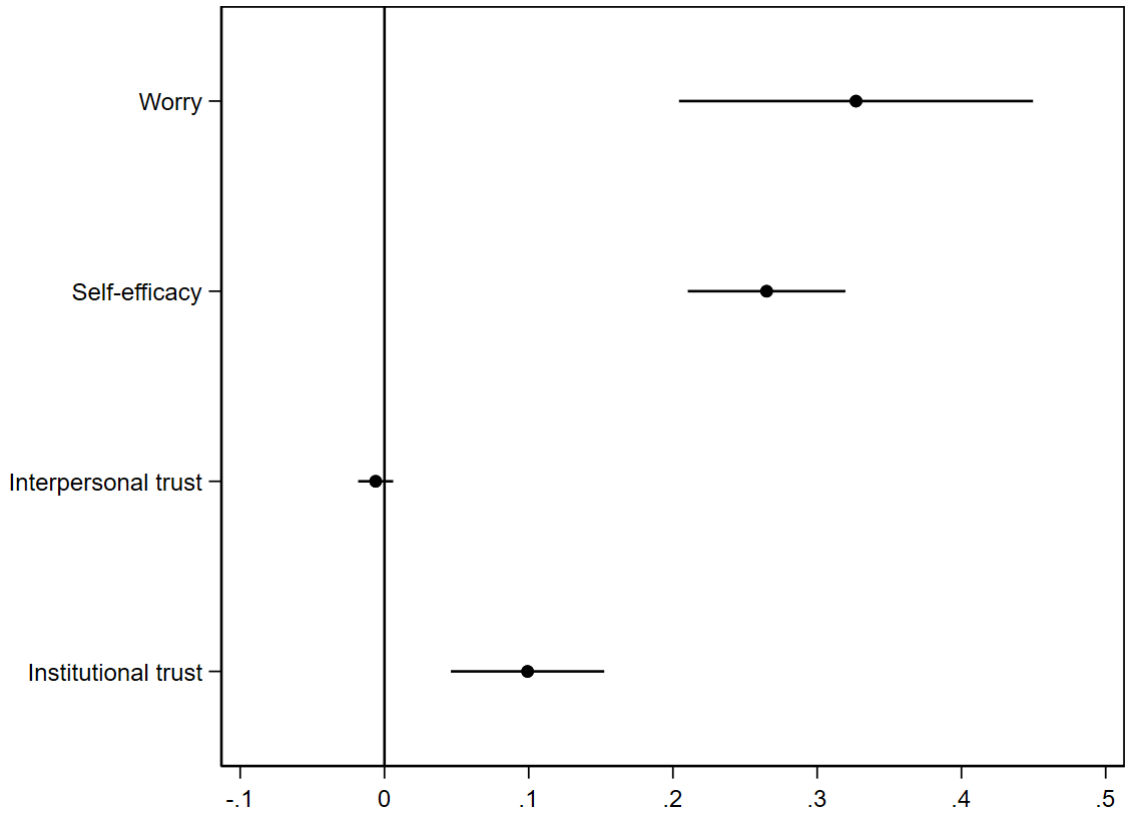



Note: Filled blue circles (red triangles) show the estimated country-specific moderations. Error bars are 95 % confidence intervals that show whether the country-specific moderations are statistically significantly different from overall moderations (see Figure SM8).

## B.4 Behavior change as alternative outcome

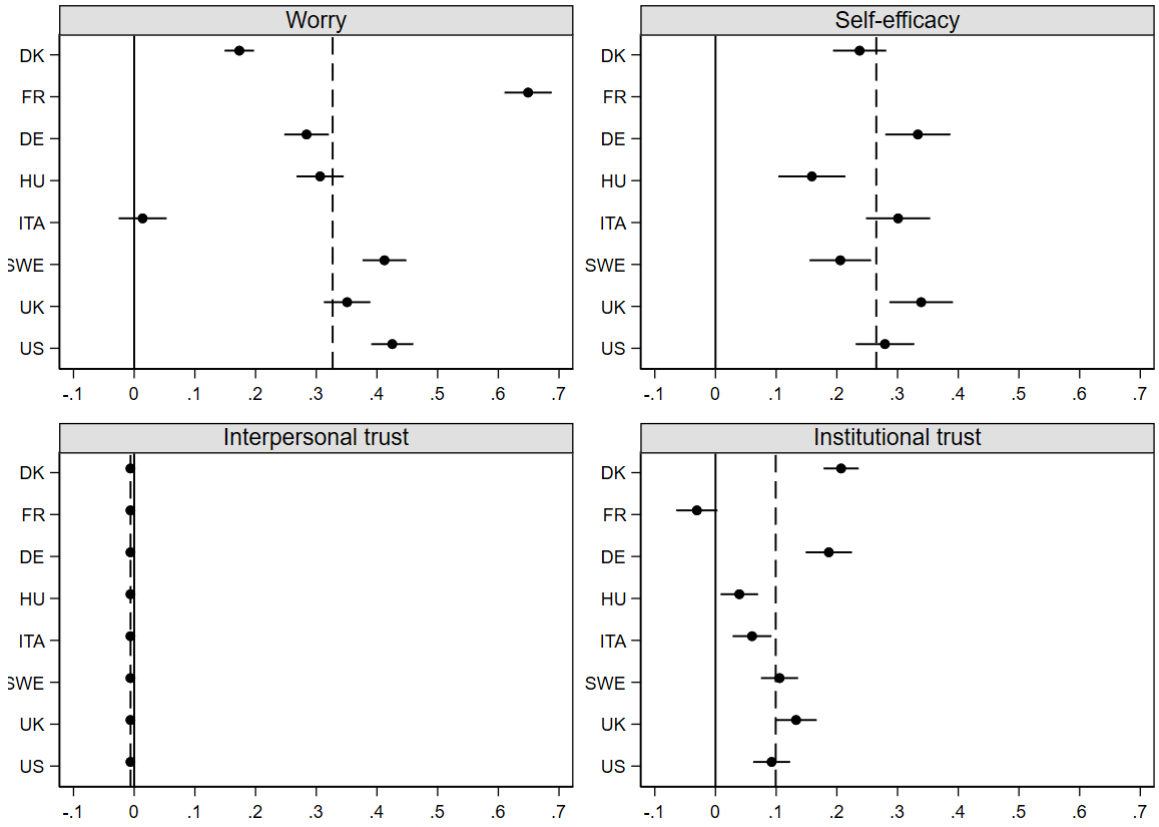
In this section, we rerun all the main analyses, while shifting the outcome from our protective behavior index to the the variable 'behavior change'. Behavior change is measured by the question that ask: "to what degree do you feel that the current situation with the Corona virus has made you change your behaviour to avoid spreading infection? Respondent answered on a 4-point scale from 'to a high degree' to 'not at all'. We rescale this alternative outcome from 0-1. As can be seen below, our estimated associations are essentially similar to those of the main text. Italian observations are left out because we do not observe the alternative outcome in Italy.

**Figure SM10:** Correlations between behavior change and psychological correlates. Alternative outcome



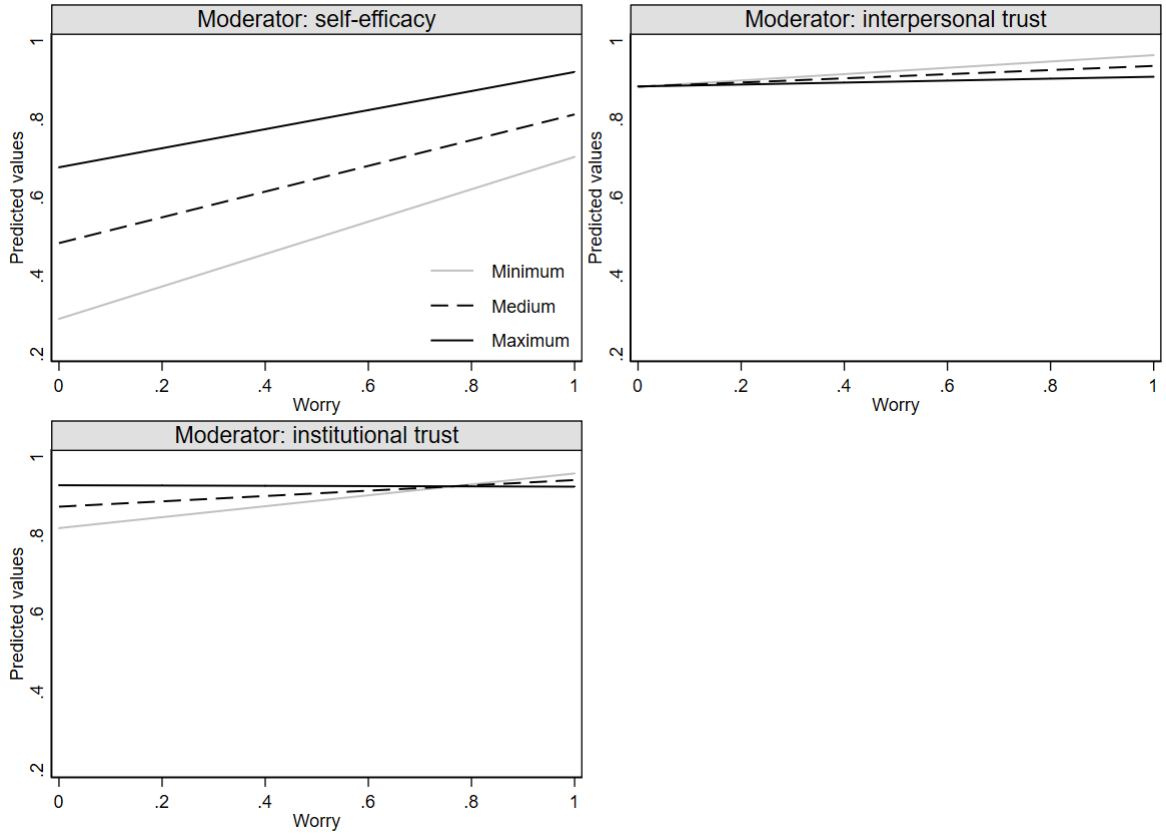

Note: Correlations from our benchmark model. Filled black circles show the estimated association between the behavior change outcome and each of our psychological variables. Lines are the associated 95% confidence intervals. Results are essentially similar to those of Figure 2.

**Figure SM11:** Country-specific deviations from the overall correlations between protective behavior and psychological correlate. Alternative outcome



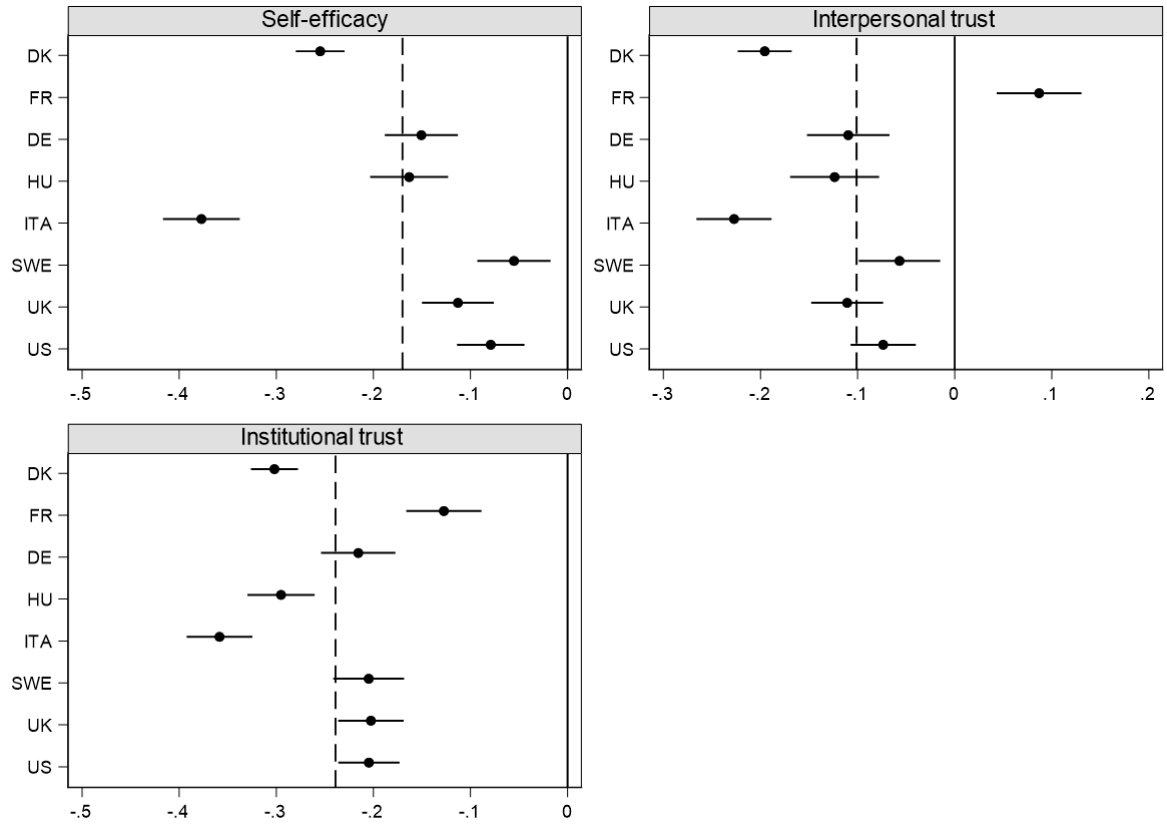

Note: Filled black circles show the estimated association between the behavior change outcome and each of our psychological variables. Lines are the associated 95 % confidence intervals. The overall pattern of the results is essentially similar to those of Figure 3.

**Figure SM12:** Moderations. Alternative outcome




Note: Solid black lines show predicted values at high levels of each moderator, black dashed lines show predicted values at medium levels, and solid grey lines show predicted values at low levels.

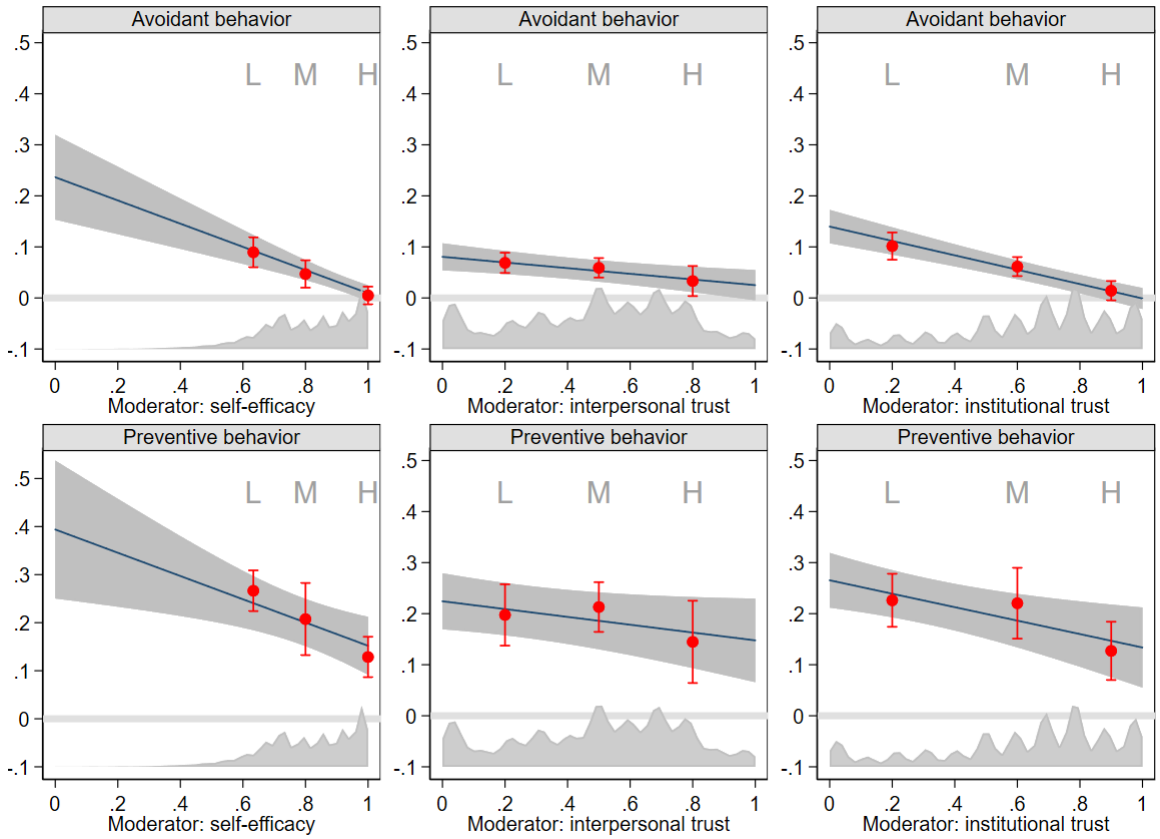
**Figure SM13:** Country-specific deviations from the overall estimated interactions. Alternative outcome




Note: Filled black circles show the estimated by country moderations. Lines are the associated 95% confidence intervals. Dashed lines are the estimated overall correlations. Results are relatively similar to those of Figure 5.

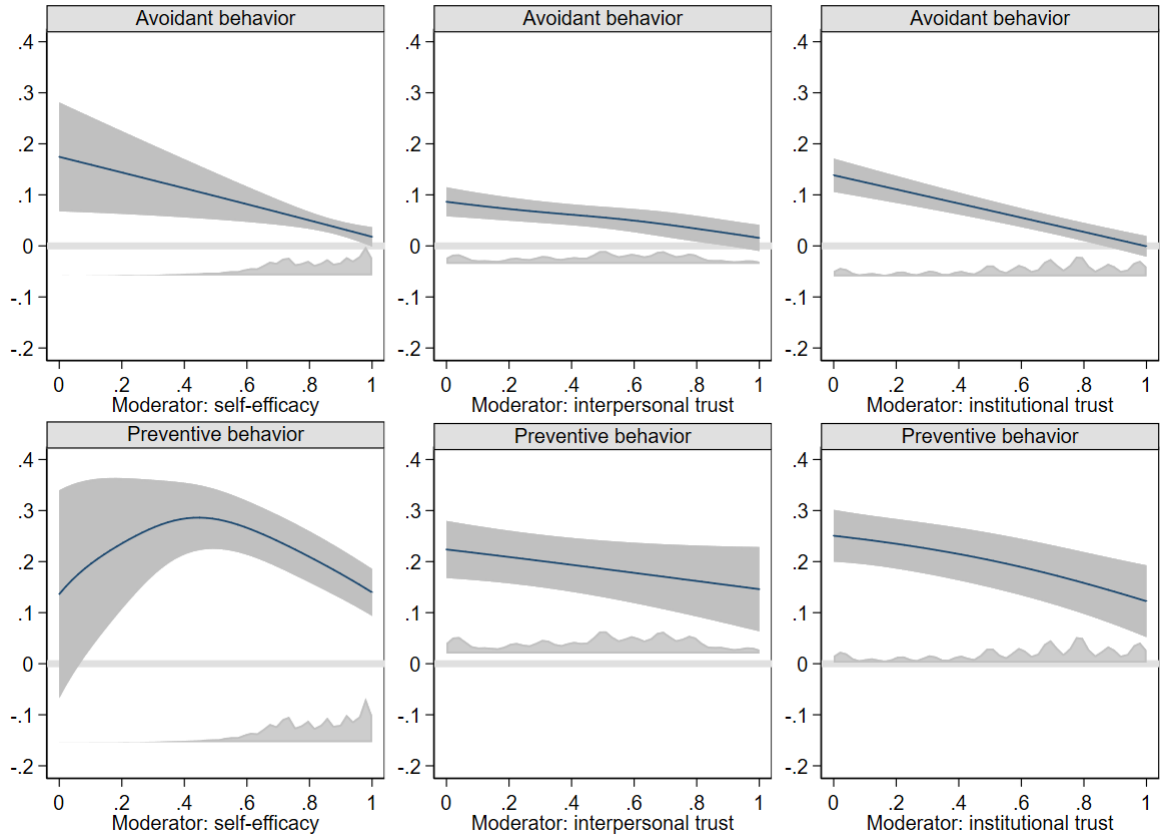
## B.5 Robustness of moderations

**Figure SM14:** Are the moderations linear? Binned estimator




Note: Solid lines display the linear interactions. Filled red circles the binned estimators from using interflex package (Hainmueller et al. 2019). The figure shows that the results of (Figure 4) are robust.

**Figure SM15:** Are the moderations linear? Kernel estimator




Note: Solid lines display the marginal effects estimated by the kernel smoother from using interflex package (Hainmueller et al. 2019). Grey filled area is the 95 % confidence intervals. The results of the figure are consistent with those of (Figure 4).

## B.6 Individual fixed effects linear regression analyses: Effects of efficacy

Our panel sample consists of 10,569 individuals who were observed more than once in the period between March 13 and May 16. In total, the sample consists of 24,720 observations. Unfortunately, we do not observe all measures from the cross-sectional sample in this period. However, we do observe key measures that allow us to get causal leverage on the estimate of efficacy on protective behavior by utilizing this temporal component. In particular, we have one repeated measure of efficacy available: "To what degree do you feel that you know enough about what you as a citizen should do in relation to the Corona virus?". Respondents answered this question on a 4-point scale from "not at all" to "to a high degree".

On protective behavior, the following questions are available for the entire period: The question about avoidance of crowds ("Were you in a room with more than 10 people yesterday?"), the question about hand hygiene ("How many times do you estimate that you washed your hands or used hand sanitiser yesterday?"), and the alternative outcome that directly assess whether respondents feel they have changed behavior in order to avoid spreading the infection ("To what degree do you feel that the current situation with the Corona virus has made you change your behaviour to avoid spreading infection?"). Crowd avoidance is coded 1 if respondents indicated that they were in a room with 10 or more people yesterday, and 0 if they were not. The hand hygiene question is coded 1 if respondents indicated that they washed their hand 10 times or more, and 0 if they washed their hands less. The behavior change questions was coded 1 if respondents answered "to a high degree" and 0 otherwise. We summarize these three measures into a modified index of protective behavior scaled to range from 0-1, where high values indicate behavior that is compliant with protective advice.

To assess the causal effect of self-efficacy on protective behavior, we utilize the panel sample. The first column of Table SM19 shows the estimated effect of efficacy on protective behavior using the two-way fixed effects estimator. As the column shows, there is a substantial effect of about 5.5 percentage points ($p < 0.0001$). Note that this estimate reflects moving the full range on efficacy. If we instead focus on the within-individual standard deviation on efficacy, it yields an effect size of about a $\frac{1}{2}$ percentage points increase in compliance with public COVID-19 health advice as knowledge efficacy increases by one standard deviation (which corresponds to an 11 percentage points increase in efficacy).

**Table SM19:** Individual fixed effects linear regression analyses: Effects of efficacy on modified protective behavior index

| | Two-way FE model | Lead model | Individual-specific time trend |
|---|---|---|---|
| Efficacy | 0.0551*** | 0.0915*** | 0.0487 |
| | (0.0116) | (0.0189) | (0.0295) |
| Efficacy (lead) | | -0.0056 | |
| | | (0.0243) | |
| Individual fixed effects | Yes | Yes | Yes |
| Data round fixed effects | Yes | Yes | Yes |
| Individual linear trends | No | No | Yes |
| Observations | 24,720 | 6,430 | 24,720 |
| Individuals | 10,569 | 2,848 | 10,569 |

*Note*: Unstandardized regression coefficients from two-way fixed effects analyses. Standard errors are two-way clustered by individual and time (in parentheses). *** $p < 0.001$.

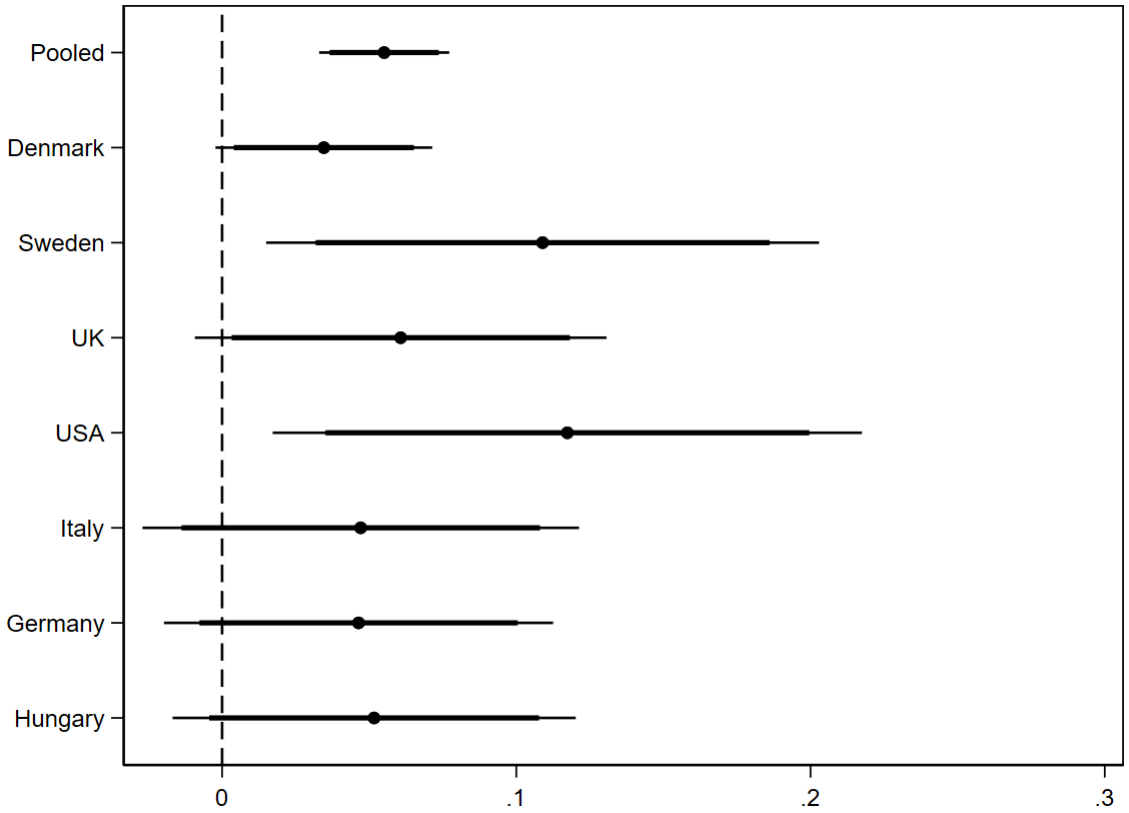
The two-way fixed effects estimator gives an unbiased estimate of the causal impact of self-efficacy on protective behavior on the assumption that the protective behavior of individuals had followed *parallel trends* in the absence of changes in efficacy (Angrist and Pischke 2008). In other words: Absent a change in self-efficacy, all individuals would have experienced similar developments in protective behavior. The primary way in which this assumption can be violated is reverse causality (or simultaneity), causing bias in the estimated double differences between those who experience large changes in self-efficacy and those who experience little or no change. In this application, the concern is that individuals who changed their behavior as a consequence of this change come to feel a sudden larger degree of self-efficacy. To test the robustness of the parallel trends assumption, we run models with a lead on the effect of self-efficacy (see the second column of Table SM19). Crucially for the plausibility of the parallel trends assumption, the estimated coefficient on the lead is very close to 0 and far from conventional levels of statistical significance.

Another common way to gauge the plausibility of the parallel trends assumption is to include unit-specific time trends (i.e., interactions with individuals and time). Including such time trends is in part problematic because some of the information used in the estimation of the unit-specific trends is post-treatment and thus potentially lead to post-treatment bias in the estimate (see, e.g., Wolfers (2006) for a detailed discussion of this issue). However, the results are informative because they can indicate whether the parallel trends assumption is plausible

or not. If the estimated effect remains similar after inclusion of the individual-specific trends, it corroborates the plausibility of the parallel trends assumption. The third column of Table SM19 shows an effect estimate of about 5 percentage when including the individual-specific time trends. Although this the effect estimate is statistically indistinguishable from 0, it remains substantively similar to the effect estimate in column 1.

Taken together, these findings provide evidence that individuals did not begin increasing their level of compliance in advance of a change in self-efficacy and thus corroborate the parallel trends assumption that underpins the causal interpretation of the estimated effect. Furthermore, Figure SM16 shows the estimated effects of efficacy on protective behavior, both when pooling all country samples and for each country, respectively. Overall, Figure SM16 suggests that self-efficacy causally influences protective behavior in relatively similar ways across the countries. Denmark provides a lower bound on the effect ($\beta_{Denmark} = 0.04, p = 0.065$), while the US is an upper bound ($\beta_{USA} = 0.12, p = 0.025$).

**Figure SM16:** Individual fixed effects linear regression analyses: Effects of efficacy on protective behavior index

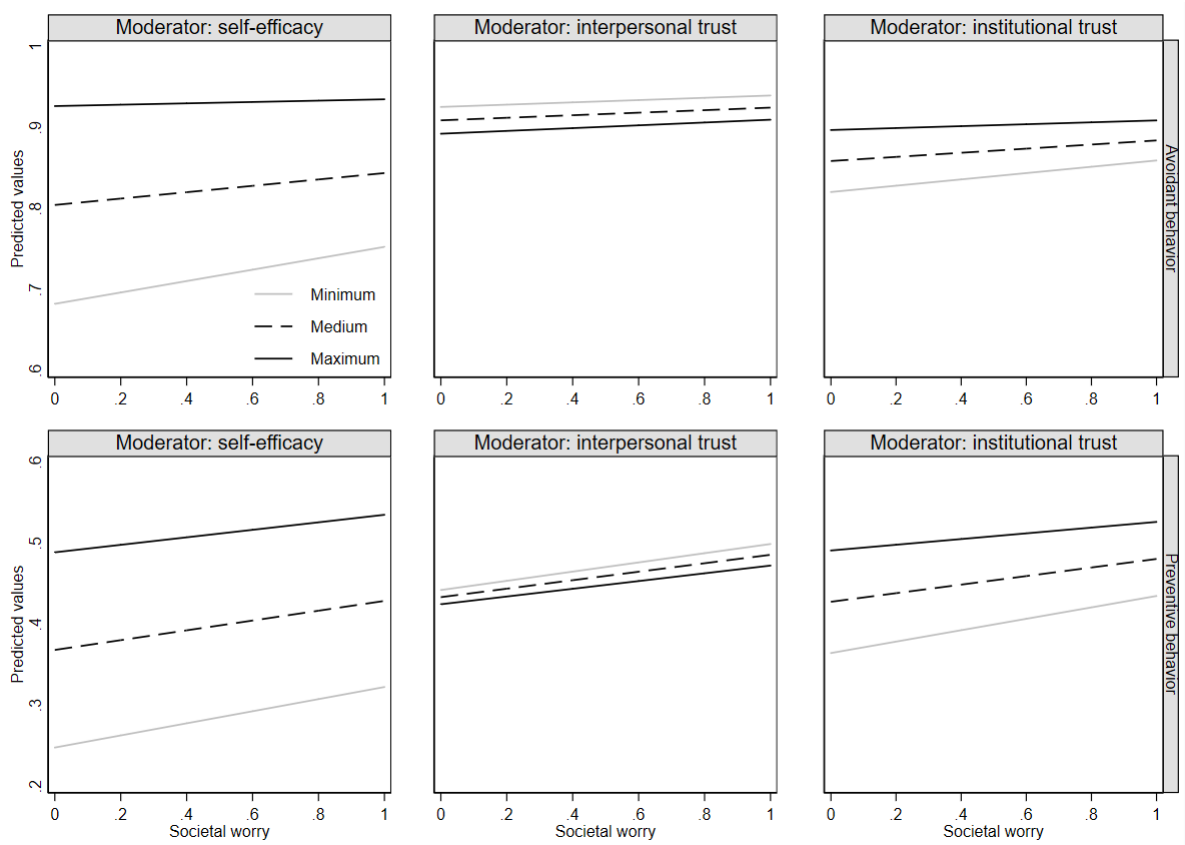



Note: Filled black circles show the within estimates. Thin lines are the associated 95% confidence intervals. Thick lines are the associated 90% confidence intervals. Standard errors are two-way clustered on individuals and time.

## B.7 Societal threat

In this section, we show the robustness of our findings from Figure 4, when changing the focus from feelings of personal threat to feelings of societal threat. In particular, we exploit that our survey holds the question "To what degree are you concerned about the consequences of the Corona virus ... for your country". Respondents answered this question on a scale ranging from 1 "not at all" to 4 "To a high degree". We use this questions to tap into respondents' degree of fear that comes from societal concerns.

**Figure SM17:** Moderations

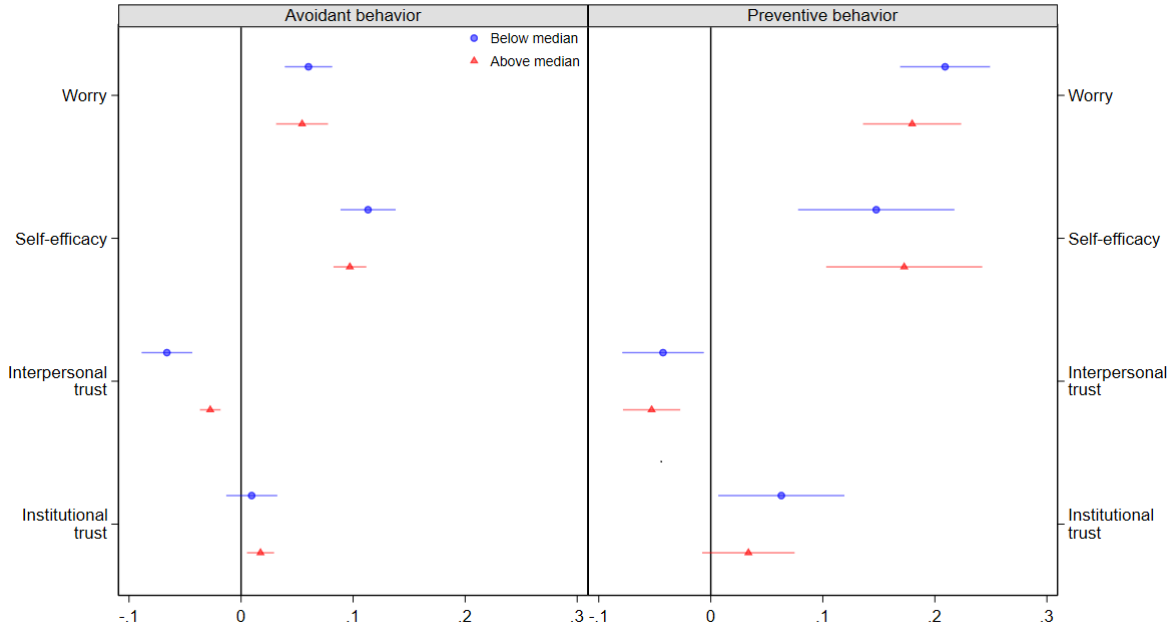



Note: Solid black lines show predicted values at high levels of each moderator, black dashed lines show predicted values at medium levels, and solid grey lines show predicted values at low levels.

## B.8 Overall correlations, by agreeablenss

In this section we replicate our results while splitting the sample based on into participants above and beyond the median of the agreeableness scale. The logic of these analyses is to distinguish between people who are comfortable and uncomfortable admitting that they do not comply. Empirically, we thereby show that conclusion are fundamentally similar between those who are most and least likely to disclose their actual behavior.

**Figure SM18:** Overall correlations, by agreeableness




Note: Filled blue circles (red triangles) show the estimated overall correlations between each of the psychological variables and each of the protective behavior index among participants above (below) the median on the agreeableness scale. Error bars are 95% confidence intervals.