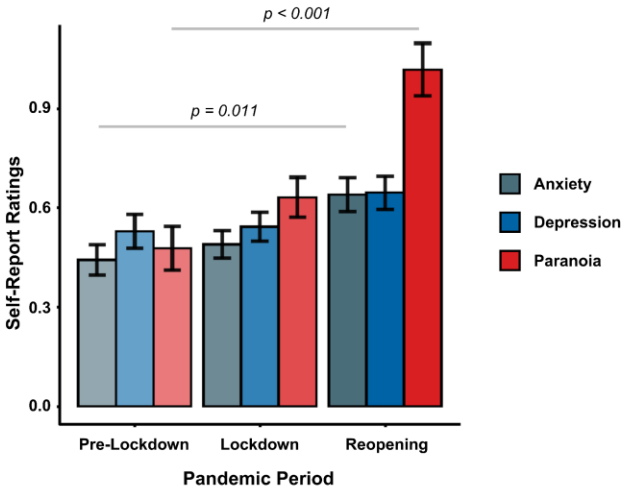
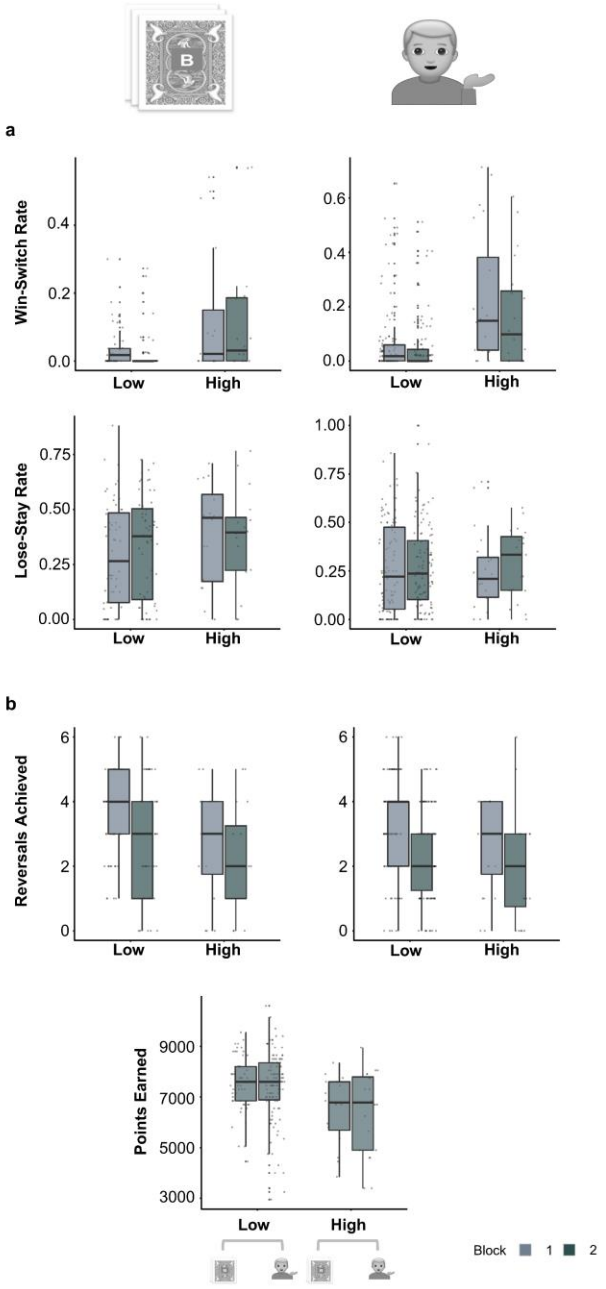
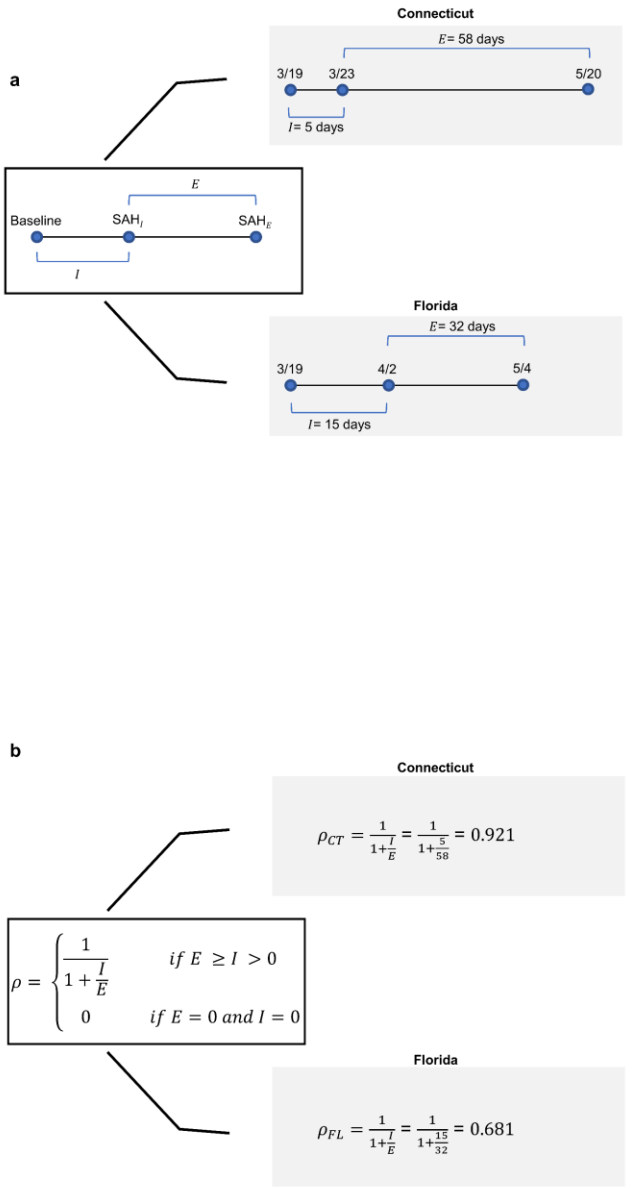
Supplementary Materials



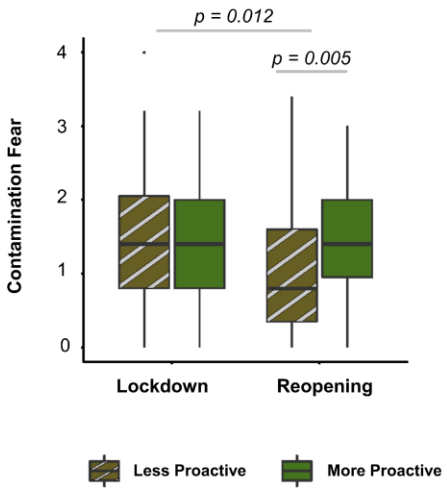
Supplementary Figure 1. Anxiety, depression, and paranoia during the pandemic. Whilst depression and anxiety ($F_{(2, 529)}$=4.51, p= 0.011, η_p^2=0.017) increased with the pandemic, paranoia peaked at reopening ($F_{(2, 530)}$=14.7, p < 0.001, η_p^2=0.053).



Supplementary Figure 2. Behavioral measures from the non-social and social tasks. *a) Win-switch rate and lose-stay rate, b) Reversals achieved, and points earned.* There were no significant differences between the effects of paranoia on each of these task metrics.

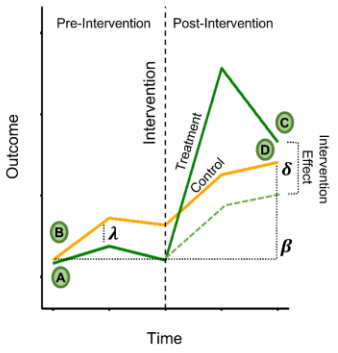


Supplementary Figure 3. **Proactivity score calculation.** We provide a diagrammatic illustration of calculating state proactivity. (a) *Schematic*. A timeline of when the first stay-at-home (SAH) order was issued (baseline), when it was introduced (SAH_I) by a particular state, and when it was lifted/expired (SAH_E) by a particular state. Schematics for Connecticut (CT) and Florida (FL) are presented. (b) *Equation*. A piecewise function which uses information on when states introduced lockdown from baseline (*I*) and lifted restrictions since introduction (*E*) is used to measure state proactivity (ρ). Scores suggest CT was more proactive than FL.



Supplementary Figure 4. **Contamination Fear during lockdown and reopening.** This significant interaction between proactivity and period ($F_{(1,399)}$ = 6.36, p=0.012, η_p^2=0.016) indicates that a proactive lockdown mollified contamination fears, but a mask mandate at reopening was associated with greater contamination fear.

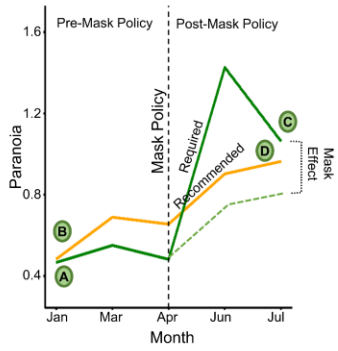
a



Coefficient	Calculation
α	B
β	D-B
λ	A-B
δ	(C-A)-(D-B)

Regression Model: $Y = \alpha + \beta(Time) + \lambda(Intervention) + \delta(Time * Intervention) + \epsilon$

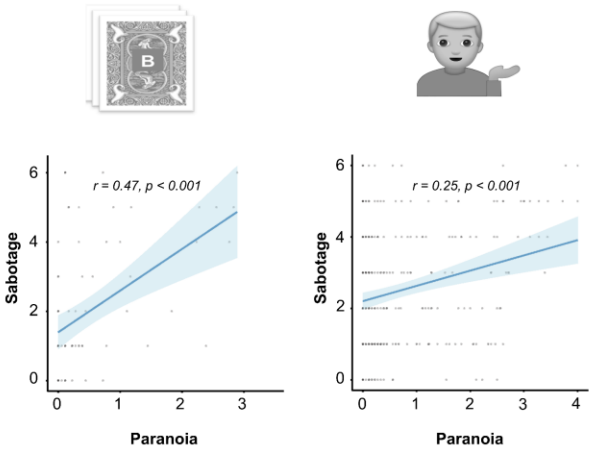
b



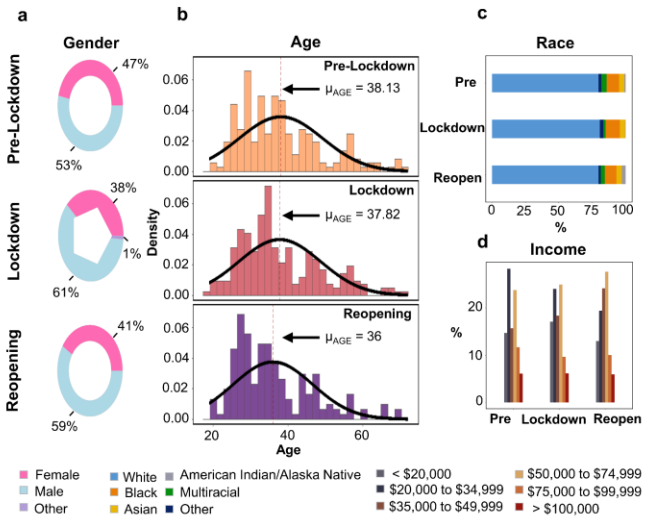
Coefficient	Calculation
α	0.609
β	0.934-0.609
λ	0.510-0.609
δ	(1.231-0.510)-(0.934-0.609)

Regression Equation: $\hat{Y} = 0.61 + 0.324(Month) - 0.1(Mask\ Policy) + \mathbf{0.396}(Month * Mask\ Policy)$

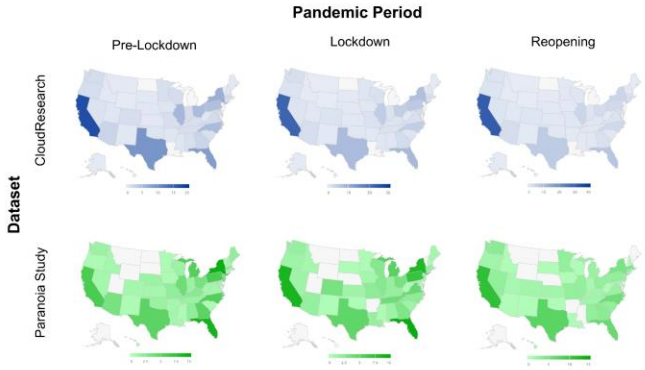
Supplementary Figure 5. **Difference in Differences analysis.** (a) *Theory*. Establishing parallel trends (λ) and the differential effects (δ) of an intervention on two groups. b) *Data and results.* The values from our data, through which we established the effect of mask mandates on paranoia.



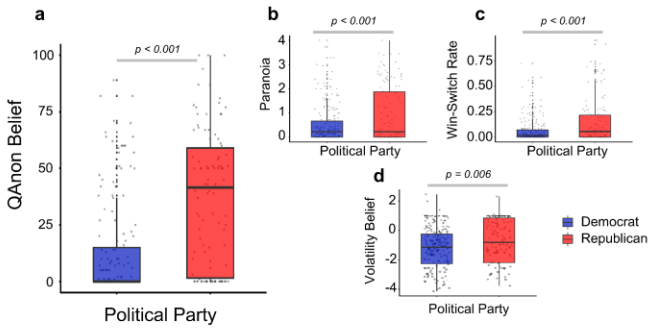
Supplementary Figure 6. Sabotage beliefs in the non-social and social tasks. In each task there was a significant correlation between sabotage beliefs and paranoia (non-social, r=0.47, p<0.001; social, r=0.25, p<0.001).



Supplementary Figure 7. Demographic comparison of participant recruitment through the pandemic. a) Gender, **b)** Age, **c)** Race and **d)** Income compositions for each period. We demonstrate consistent demographic distributions from pre-lockdown into reopening.



Supplementary Figure 8. Geographic comparison of participant recruitment to CloudResearch's data. We compare the sampling of online U.S.A participants between the large CloudResearch data platform and our pandemic dataset. The blue maps represent mean percentage of participant recruitment per state across CloudResearch-hosted studies for each period (*pre-lockdown*: N= 6648 studies; *lockdown*: N= 177 studies; *reopening*: N= 468 studies). The green maps represent mean percentage of participant recruitment per state in our pandemic study alone for each period.



Supplementary Figure 9. Relating political beliefs to study metrics. a) People who identified Republican endorsed the QAnon conspiracy more strongly (t_{163} = -7.11, p < 0.001, d = 0.961, 95% CI = (-30.906, -17.477)). b) Republicans were significantly more paranoid (t_{208} = -3.28, p < 0.001, d = 0.392, 95% CI = (-0.591, -0.147)). c) Republican voters evinced more win-switch behavior (t_{181} = -4.12, p < 0.001, d = 0.516, 95% CI = (-0.125, -0.044)). d) Republican voters had stronger initial beliefs about volatility (t_{263} = -3.00, p = 0.006, d = -3.00, 95% CI = (0, -0.964)).

Supplementary Table 1 Participant demographics by experimental condition during the pre-pandemic period.

(*Date of data collection*: 02/12/17 – 30/01/20)	Pre-pandemic					
	Nonsocial			Social		
	Low paranoia (n=56)	High paranoia (n=16)	*P*, Statistic, df	Low paranoia (n=110)	High paranoia (n=20)	*P*, Statistic, df
Demographics						
Age (years)[a]	38.6 [11.7]	32.9 [7.0]	0.07, -1.86[c],69	39.7 [11.5]	32.5 [7.0]	0.008, -2.7[c], 127
Gender			0.377, 0.78[d], 1			0.023, 5.13[d], 1
% Female (count)[b]	50.0 [28]	62.5 [10]	n/a	47.3 [52]	20.0 [4]	n/a
% Male	50.0 [28]	37.5 [6]	n/a	52.7 [58]	80.0 [16]	n/a
% Other or not specified	0.0 [0]	0.0 [0]	n/a	0.0 [0]	0.0 [0]	n/a
Ethnicity			0.732, 0.12[d], 1			0.002, 9.9[d], 1
% Hispanic, Latino, Spanish (count)[b]	8.9 [5]	6.2 [1]	n/a	2.7 [3]	20.0 [4]	n/a
% Not Hispanic, Latino, Spanish	91.1 [51]	93.8 [15]	n/a	97.3 [107]	80.0 [16]	n/a
% Not specified	0.0 [0]	0.0 [0]	n/a	0.0 [0]	0.0 [0]	n/a
Race			0.084, 9.7[d], 5			0.135, 7.0[d], 4
% White (count)[b]	85.7 [48]	75.0 [12]	n/a	80.0 [88]	65.0 [13]	n/a
% Black or African American	0.0 [0]	12.5 [2]	n/a	10.0 [11]	30.0 [6]	n/a
% Asian	3.6 [2]	6.2 [1]	n/a	3.6 [4]	5.0 [1]	n/a
% American Indian or Alaska Native	1.8 [1]	6.2 [1]	n/a	0.0 [0]	0.0 [0]	n/a
% Multiracial	3.6 [2]	0.0 [0]	n/a	5.5 [6]	0.0 [0]	n/a
% Other or not specified	5.4 [3]	0.0 [0]	n/a	0.9 [1]	0.0 [0]	n/a

a, mean [standard deviation]
b, percentage [count]
c, t-statistic, degrees of freedom, equal variances assumed
d, Pearson Chi-square, degrees of freedom

Supplementary Table 2 Participant demographics by experimental condition during the lockdown period.

(*Date of data collection*: 19/03/20 – 05/04/20)	**Lockdown**					
	Nonsocial			Social		
	Low paranoia (n=99)	High paranoia (n=20)	*P*, Statistic, df	Low paranoia (n=82)	High paranoia (n=30)	*P*, Statistic, df
Demographics						
Age (years)[a]	38.6 [11.0]	38.0 [13.1]	0.840, -0.2[b], 116	37.9 [10.8]	34.9 [9.2]	0.18, -1.34[b], 109
Gender			0.48, 0.50[d], 1			0.15, 2.1[d], 1
% Female (count)[b]	34.3 [34]	25.0 [5]	n/a	46.3 [38]	33.3 [10]	n/a
% Male	64.6 [64]	70.0 [14]	n/a	48.8 [40]	66.7 [20]	n/a
% Other or not specified	1.0 [1]	5.0 [1]	n/a	4.9 [4]	0.0 [0]	n/a
Ethnicity			0.07, 3.32[d], 1			0.001, 10.5[d], 1
% Hispanic, Latino, Spanish (count)[b]	7.1 [7]	20.0 [4]	n/a	3.7 [3]	23.3 [7]	n/a
% Not Hispanic, Latino, Spanish	92.9 [92]	80.0 [16]	n/a	96.3 [79]	76.7 [23]	n/a
%Not specified	0.0 [0]	0.0 [0]	n/a	0.0 [0]	0.0 [0]	n/a
Race			0.181, 7.6[d], 5			0.05, 9.3[d], 4
% White (count)[b]	82.8 [82]	85.0 [17]	n/a	81.7 [67]	66.7 [20]	n/a
% Black or African American	6.1 [6]	10.0 [2]	n/a	9.8 [8]	30.0 [9]	n/a
% Asian	4.0 [4]	0.0 [0]	n/a	6.1 [5]	0.0 [0]	n/a
% American Indian or Alaska Native	0.0 [0]	5.0 [1]	n/a	0.0 [0]	0.0 [0]	n/a
% Multiracial	3.0 [3]	0.0 [0]	n/a	1.2 [1]	0.0 [0]	n/a
% Other or not specified	4.0 [4]	0.0 [0]	n/a	1.2 [1]	3.3 [1]	n/a

a, mean [standard deviation]
b, percentage [count]
c, t-statistic, degrees of freedom, equal variances assumed
d, Pearson Chi-square, degrees of freedom

Supplementary Table 3 Participant demographics by experimental condition during the reopening period.

(*Date of data collection*: 02/06/20 – 17/07/20)	**Reopening**					
	Nonsocial			Social		
	Low paranoia (n=58)	High paranoia (n=35)	*P*, Statistic, df	Low paranoia (n=44)	High paranoia (n=35)	*P*, Statistic, df
Demographics						
Age (years)[a]	39.7 [13.1]	33.5 [9.6]	0.019, -2.4[c], 89	34.7 [7.9]	33.7 [8.2]	0.567, -0.57[c], 74
Gender			0.400, 0.71[d], 1			0.06, 3.66[d], 1
% Female (count)[b]	39.7 [23]	48.6 [17]	n/a	47.7 [21]	25.7 [9]	n/a
% Male	60.3 [35]	51.4 [18]	n/a	52.3 [23]	71.4 [25]	n/a
% Other or not specified	0.0 [0]	0.0 [0]	n/a	0.0 [0]	2.9 [1]	n/a
Ethnicity			0.113, 2.5[d], 1			0.70, 0.15[d], 1
% Hispanic, Latino, Spanish (count)[b]	8.6 [5]	20.0 [7]	n/a	13.6 [6]	17.1 [6]	n/a
% Not Hispanic, Latino, Spanish	91.4 [53]	80.0 [28]	n/a	84.1 [37]	82.9 [29]	n/a
%Not specified	0.0 [0]	0.0 [0]	n/a	2.3 [1]	0.0 [0]	n/a
Race			0.232, 6.9[d], 5			0.662, 3.2[d], 5
% White (count)[b]	75.9 [44]	85.7 [30]	n/a	77.3 [34]	82.9 [29]	n/a
% Black or African American	6.9 [4]	8.6 [3]	n/a	11.4 [5]	8.6 [3]	n/a
% Asian	6.9 [4]	0.0 [0]	n/a	2.3 [1]	5.7 [2]	n/a
% American Indian or Alaska Native	1.7 [1]	5.7 [2]	n/a	4.5 [2]	0.0 [0]	n/a
% Multiracial	5.2 [3]	0.0 [0]	n/a	2.3 [1]	2.9 [1]	n/a
% Other or not specified	3.4 [2]	0.0 [0]	n/a	2.3 [1]	0.0 [0]	n/a

a, mean [standard deviation]
b, percentage [count]
c, t-statistic, degrees of freedom, equal variances assumed
d, Pearson Chi-square, degrees of freedom

Supplementary Table 4 Regression Analysis for Paranoia during Reopening

Variable	Full model	Reduced model
CASES	-6.12e-05	-2.43e-06
POLICY	-1.63e+02	-4.99e+01
CTL	-6.72e-02	-4.20e-02
MASK	-3.16	-8.45e-01
CASES*POLICY	1.55e-03	-1.70e-05
CASES*CTL	8.62e-07	-9.68e-09
POLICY*CTL	3.73	1.32 *
CASES*MASK	7.81e-05	-
POLICY*MASK	2.16e+02	7.07e+01 *
CTL*MASK	8.69e-02	5.51e-02
CASES*POLICY*CTL	-3.33e-05	4.98e-07
CASES*POLICY*MASK	-2.00e-03	-
CASES*CTL*MASK	-1.14e-06	-
POLICY*CTL*MASK	-4.98	-1.87 *
CASES*POLICY*CTL*MASK	4.33e-05	-
Adjusted R^2	0.04	0.06

*$p \leq .05$

Supplementary Table 5 Participant demographics by experimental condition in our replication study.

(*Date of data collection*: 06/09/20 – 02/11/20)	Replication					
	Nonsocial			Social		
	Low paranoia (n=81)	High paranoia (n=18)	*P*, Statistic, df	Low paranoia (n=233)	High paranoia (n=73)	*P*, Statistic, df
Demographics						
Age (years)[a]	36.6 [9.6]	36.1 [8.8]	0.845, -0.2[c], 96	37.9 [10.9]	32.9 [9.4]	6.0E-4, -3.47[c], 304
Gender			0.535, 0.38[d], 1			0.906, 0.01[d], 1
% Female (count)[b]	40.7 [33]	33.3 [6]	n/a	38.6 [90]	38.4 [28]	n/a
% Male	58 [47]	66.7 [12]	n/a	60.1 [140]	61.6 [45]	n/a
% Other or not specified	1.2 [1]	0.0 [0]	n/a	1.3 [3]	0.0 [0]	n/a
Ethnicity			1.2E-4, 14.8[d], 1			1.0E-5, 19.45[d], 1
% Hispanic, Latino, Spanish (count)[b]	6.2 [5]	38.9 [7]	n/a	6.0 [14]	23.3 [17]	n/a
% Not Hispanic, Latino, Spanish	93.8 [76]	61.1 [11]	n/a	93.6 [218]	72.6 [53]	n/a
%Not specified	0.0 [0]	0.0 [0]	n/a	0.4 [1]	4.1 [3]	n/a
Race			0.814, 1.57[d], 4			0.024, 13.0[d], 5
% White (count)[b]	77.8 [63]	77.8 [14]	n/a	78.5 [183]	63 [46]	n/a
% Black or African American	9.9 [8]	16.7 [3]	n/a	8.6 [20]	23.3 [17]	n/a
% Asian	7.4 [6]	5.6 [1]	n/a	6.0 [14]	5.5 [4]	n/a
% American Indian or Alaska Native	1.2 [1]	0.0 [0]	n/a	0.4 [1]	0.0 [0]	n/a
% Multiracial	3.7 [3]	0.0 [0]	n/a	4.3 [10]	6.8 [5]	n/a
% Other or not specified	0.0 [0]	0.0 [0]	n/a	2.1 [5]	1.4 [1]	n/a

a, mean [standard deviation]
b, percentage [count]
c, t-statistic, degrees of freedom, equal variances assumed
d, Pearson Chi-square, degrees of freedom

Supplementary Table 6 Pre-lockdown state proactivity coding.

	Paranoia	**Win-switch rate**	**μ_3^0**
	F, *p*, η_p^2	F, *p* [c], η_p^2	F, *p* [c], η_p^2
Proactivity Coding			
Method 1 [a]	4.78, 0.009, 0.018	8.75, <0.001, 0.032	8.62, 0.001, 0.032
Method 2 [b]	4.79, 0.009, 0.018	4.97, <0.001, 0.033	8.85, <0.001, 0.032

a pre-lockdown states labeled based on lockdown proactivity; $df_1=2$, $df_2=527$
b pre-lockdown states labeled based on mask-policy; $df_1=2$, $df_2=527$
c FDR-corrected p-values