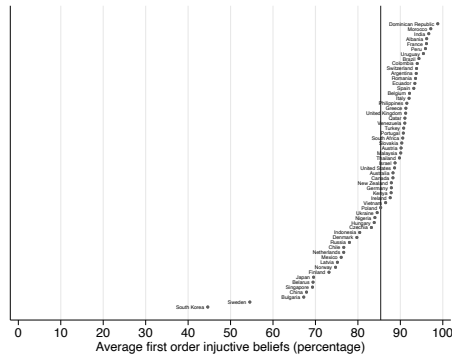


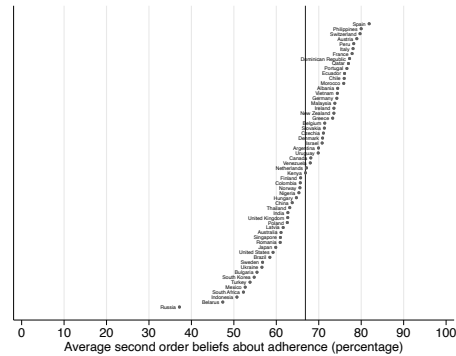
# Figures

Figure S1: Distribution of Average First and Second Order Beliefs and Adherence by Country

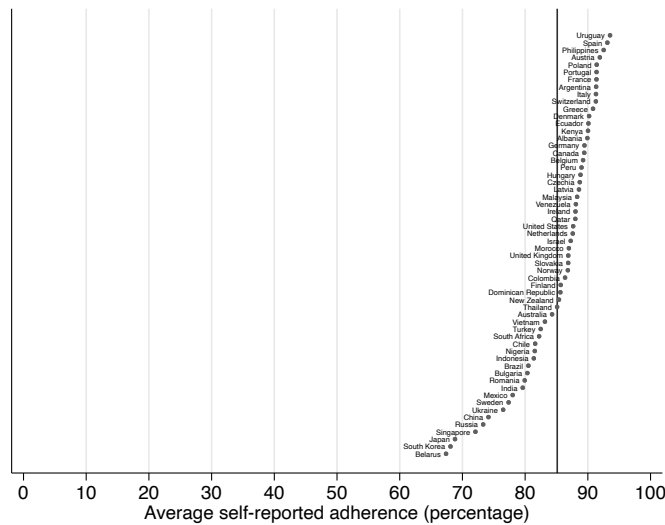
**A:** Average first order beliefs



**B:** Average second order beliefs



**C:** Average self-report adherence

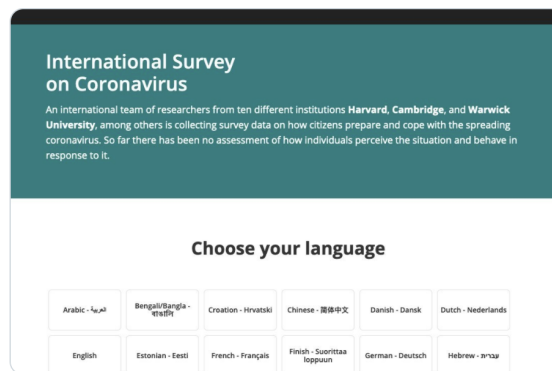


**Notes:** This figure displays the distribution of first order beliefs (Panel A), second order beliefs (Panel B), and self-reported adherence (Panel C) across countries included in the main analysis. First and order beliefs are averaged across support for avoiding social gatherings, handshakes, going to stores, and curfews. Self-reported adherence is averages across social gatherings, hand washing, telling symptoms, social distancing, and staying at home. Country level averages are constructed using population weights.

## Figure S2: Survey Launch Tweet

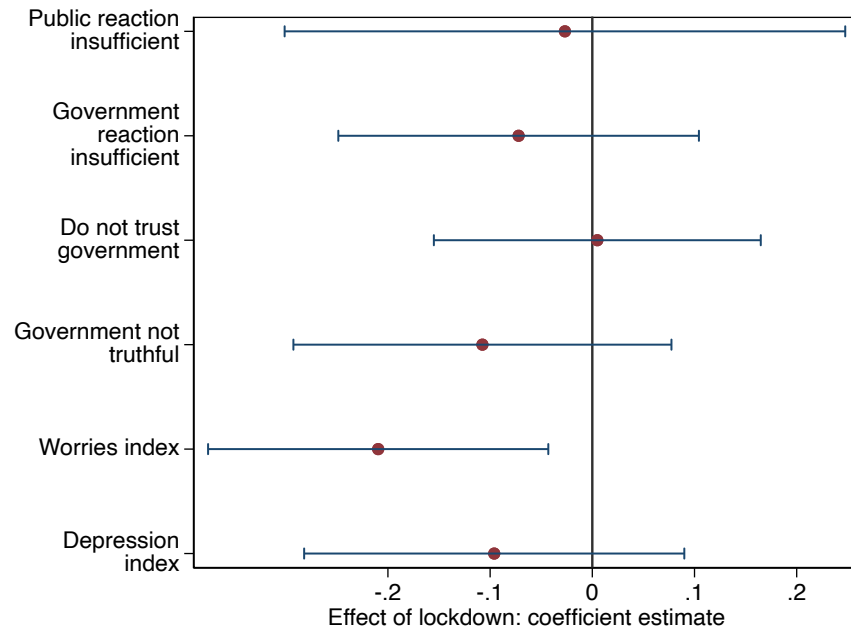
Please help us understand how citizens prepare/cope w/ coronavirus! We are an int'l team of researchers (10 unis inc. Harvard, Cambridge), survey in many langs - please share w/ your network. [#covid19study](https://twitter.com/covid19study)

[covid19-survey.org](https://covid19-survey.org)



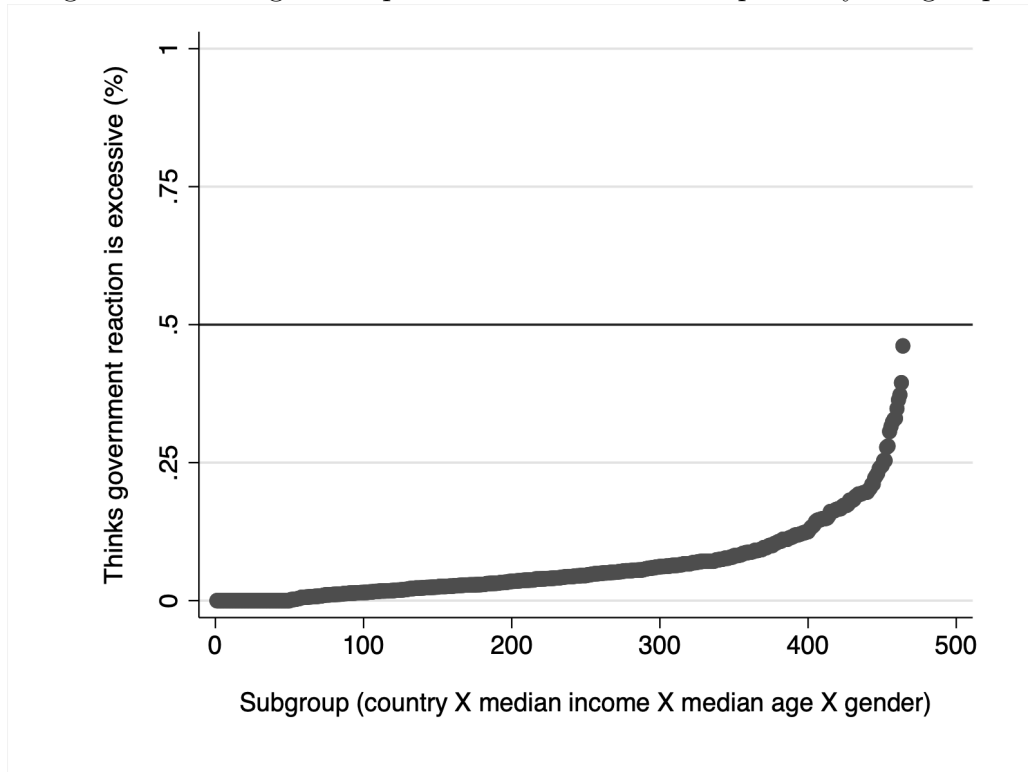
**Notes:** Survey launch announcement went live on March 20, 2020. The initial tweet generated around 1.5 million impressions.

Figure S3: Moderation of Respondents' Response to the U.K. Lockdown by First-order Injunctive Beliefs



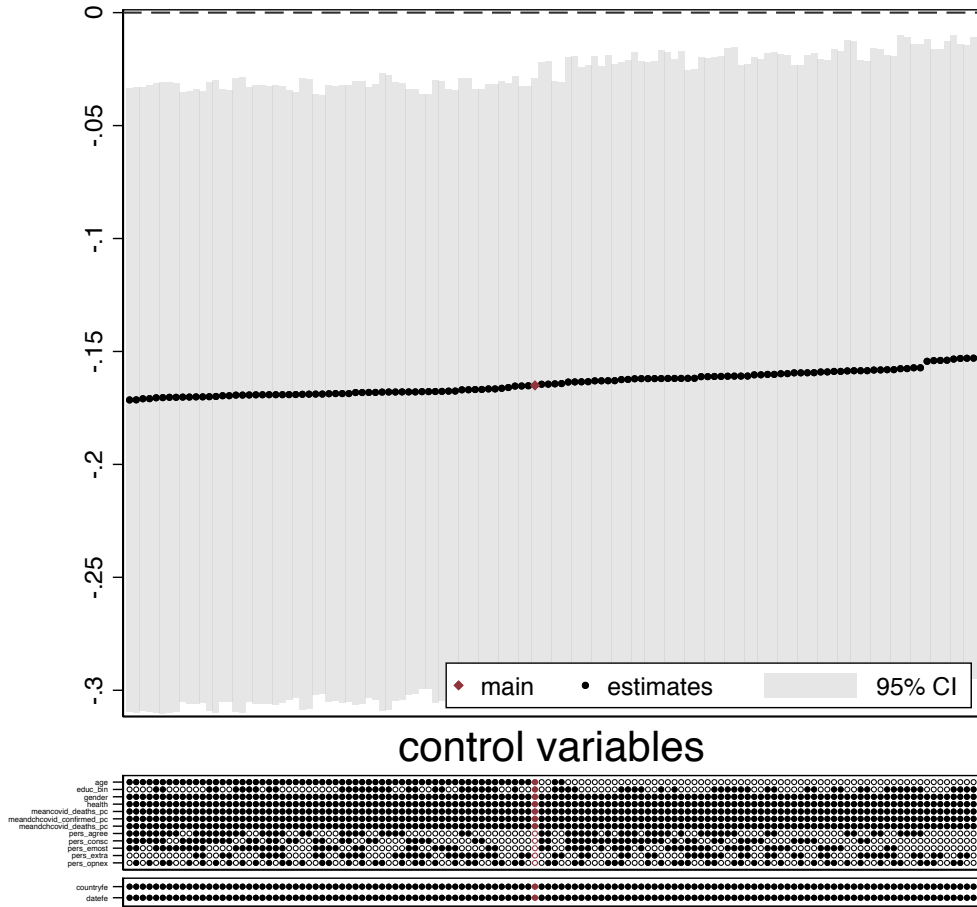
**Notes:** The regressions in this figure are estimated using the individual-level data from the UK and a set of control group countries. The regressions control for country-by-education-by-gender fixed effects and date fixed effects. The independent variable is an indicator variable taking the value 1 for respondents participating from the UK after the 23 March 2020, interacted with the first-order injunctive beliefs index. The coefficients and standard errors presented are for the interaction effect between first-order injunctive beliefs and the lockdown variable.

Figure S4: Average Perceptions of Government Response by Subgroup



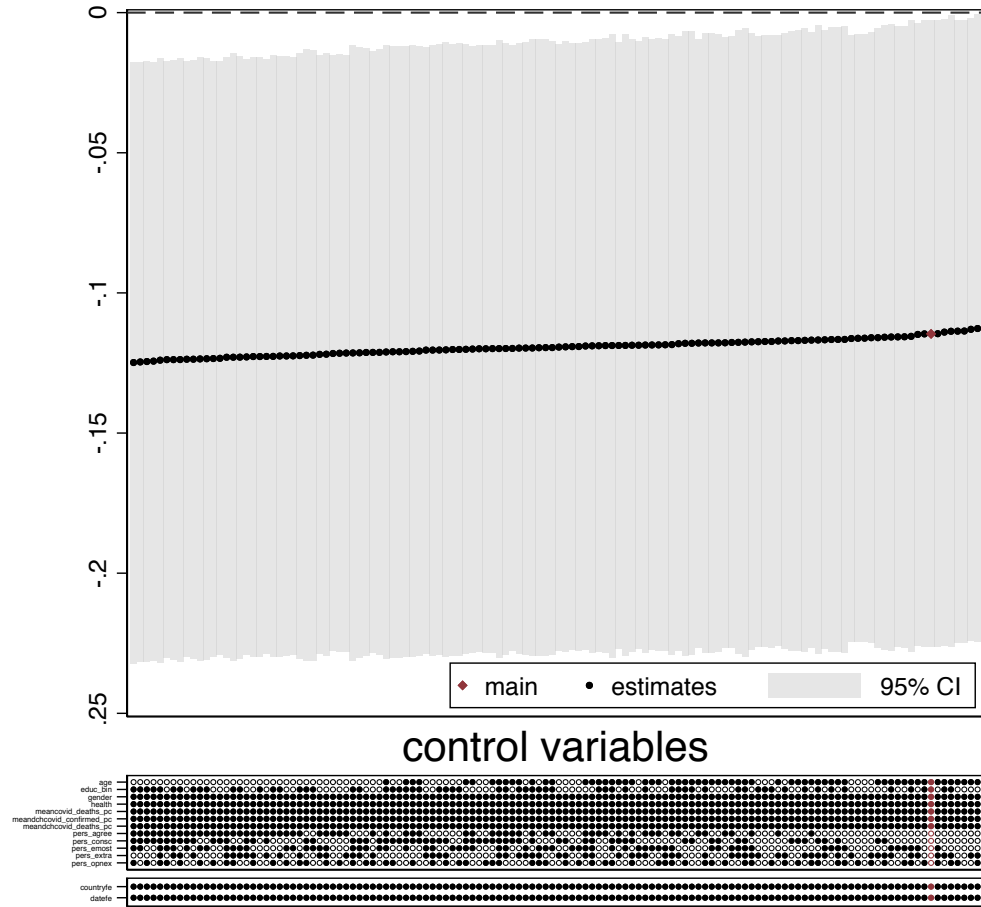
**Notes:** This figure shows subgroup-level averages of whether the government response to the COVID-19 pandemic is perceived to be excessive. The sample includes respondents from countries for which we have at least 200 responses (N=108,075). To produce the figure, we first split the sample into 464 subgroups based on country, gender, median age and median income. We then calculate average perceptions in each subgroup, order the subgroups by their average perception, and plot these values in the figure.

Figure S5: Coefficient Stability Plot for Treatment Effect on “Government Reaction Insufficient”



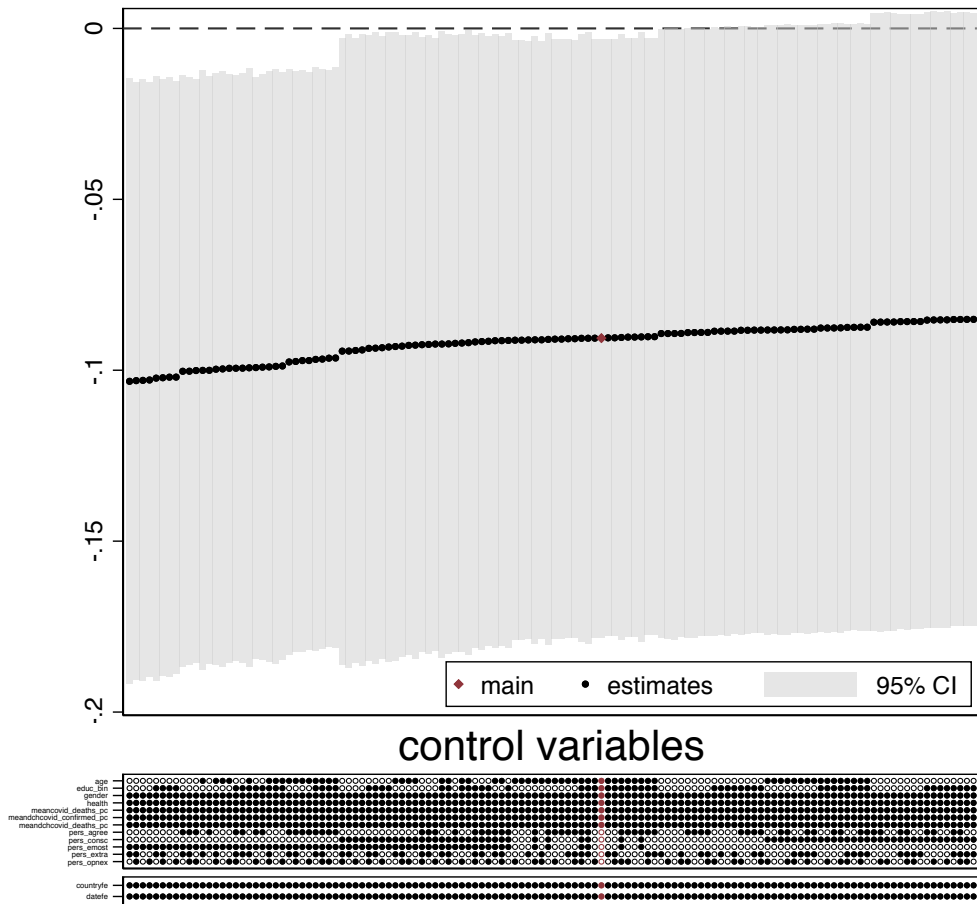
**Notes:** This figure shows robustness of our OLS lockdown estimates for the outcome “Government reaction insufficient” under every possible combination of our seven sets of individual-level controls (age, education bin, big five personality measures: agreeableness, conscientiousness, extraversion, neuroticism, openness to experience), for a total of 128 different specifications. All regressions include gender, health, current daily and lagged COVID-19 cases and deaths per capita in the country of residence as well as country and date fixed effects as controls. We cluster standard errors at the country level and report 95 percent confidence intervals for each model. The specification reported in the main paper is colored red. All estimates are statistically significant at the  $p < .05$  level.

Figure S6: Coefficient Stability Plot for Treatment Effect on “Government Not Truthful”



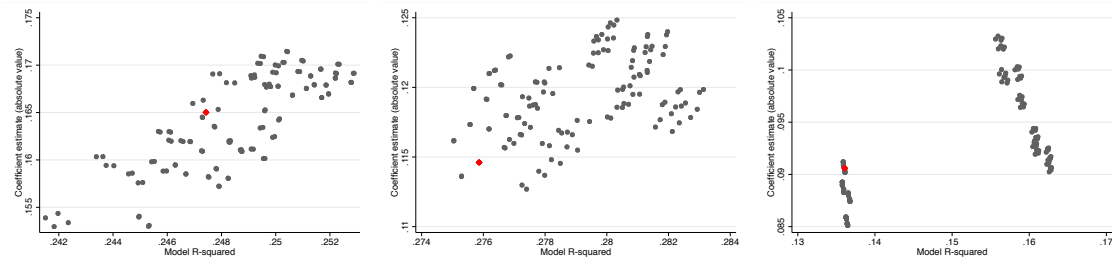
**Notes:** This figure shows robustness of our OLS lockdown estimates for the outcome “Government not truthful” under every possible combination of our seven sets of individual-level controls (age, education bin, big five personality measures: agreeableness, conscientiousness, extraversion, neuroticism, openness to experience), for a total of 128 different specifications. All regressions include gender, health, current daily and lagged COVID-19 cases and deaths per capita in the country of residence as well as country and date fixed effects as controls. We cluster standard errors at the country level and report 95 percent confidence intervals for each model. The specification reported in the main paper is colored red. All estimates are significant at the  $p < .05$  level.

Figure S7: Coefficient Stability Plot for Treatment Effect on Worries Index



**Notes:** This figure shows robustness of our OLS lockdown coefficients for the worries index outcome under every possible combination of our seven sets of individual-level controls (age, education bin, big five personality measures: agreeableness, conscientiousness, extraversion, neuroticism, openness to experience), for a total of 128 different specifications. All regressions include gender, health, current daily and lagged COVID-19 cases and deaths per capita in the country of residence as well as country and date fixed effects as controls. We cluster standard errors at the country level and report 95 percent confidence intervals for each model. The specification reported in the main paper is colored red. The majority of estimates are significant at the  $p < .05$  level.

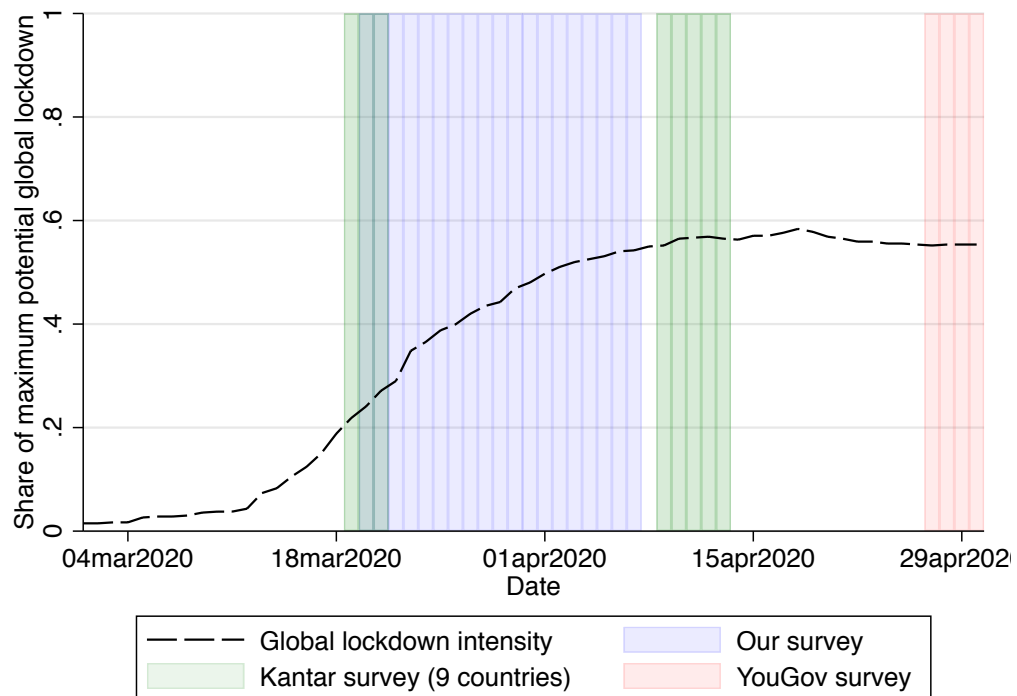
Figure S8: Relationship between Model  $R$ -Squared and Specification



**Notes:** This figure shows three scatterplots of the absolute value of the lockdown coefficient (y-axis) and the model  $R$ -squared (x-axis) for the three outcomes “Government reaction insufficient” (left), “Government not truthful” (middle), and the worries index (right). The absolute value of the lockdown coefficient and variable and the  $R$ -squared result from the same OLS estimates shown in the previous figures, namely a regression of the respective outcome on the lockdown variable and every possible combination of our seven sets of individual-level controls (age, education bin, big five personality measures: agreeableness, conscientiousness, extraversion, neuroticism, openness to experience), for a total of 128 different specifications. All regressions include gender, health, current daily and lagged COVID-19 cases and deaths per capita in the country of residence as well as country and date fixed effects as controls. We cluster standard errors at the country level. The specification reported in the main paper is colored red.

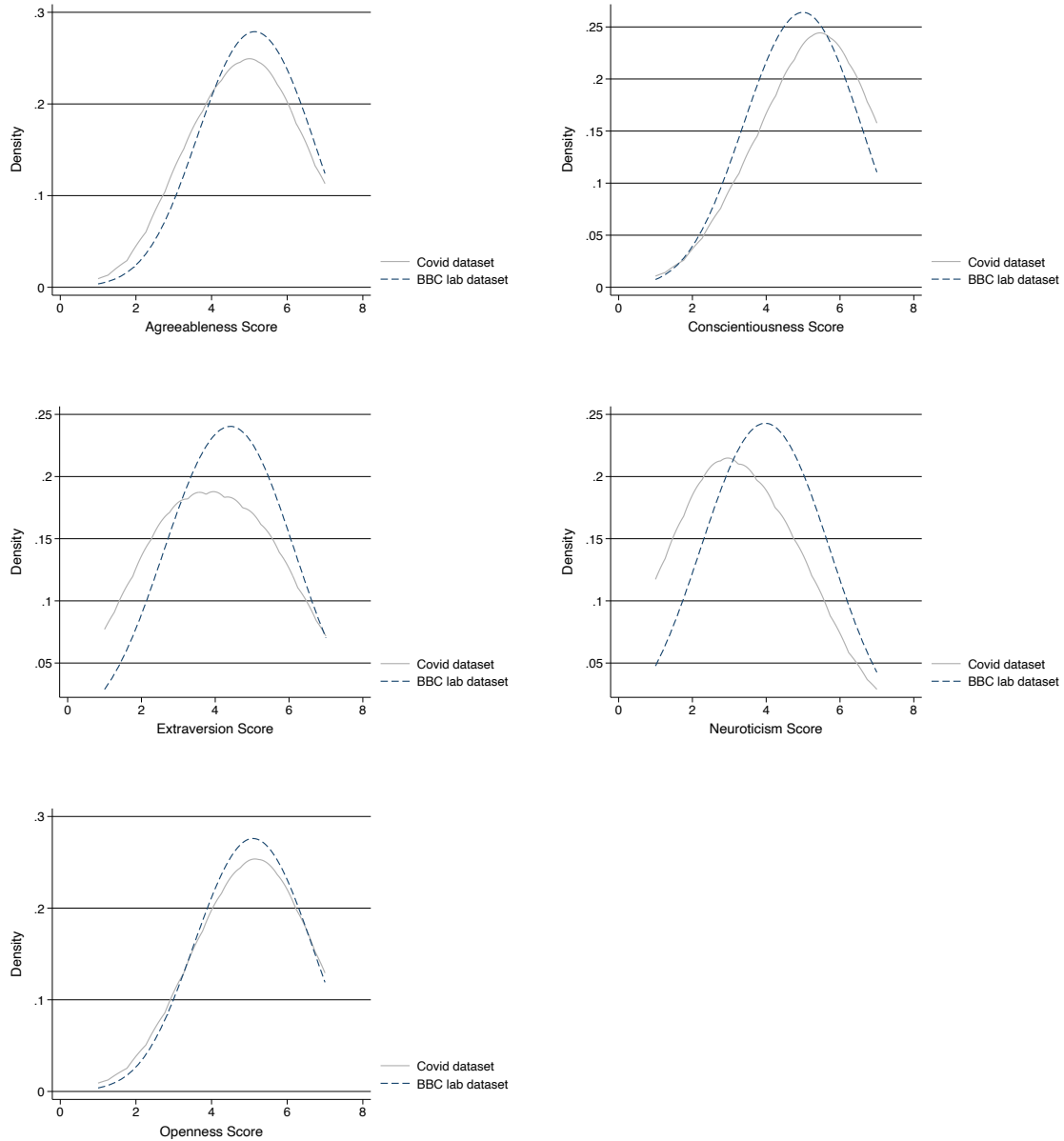


Figure S9: Overview of Available Cross-Country Surveys Which Included Focal Dependent Variables



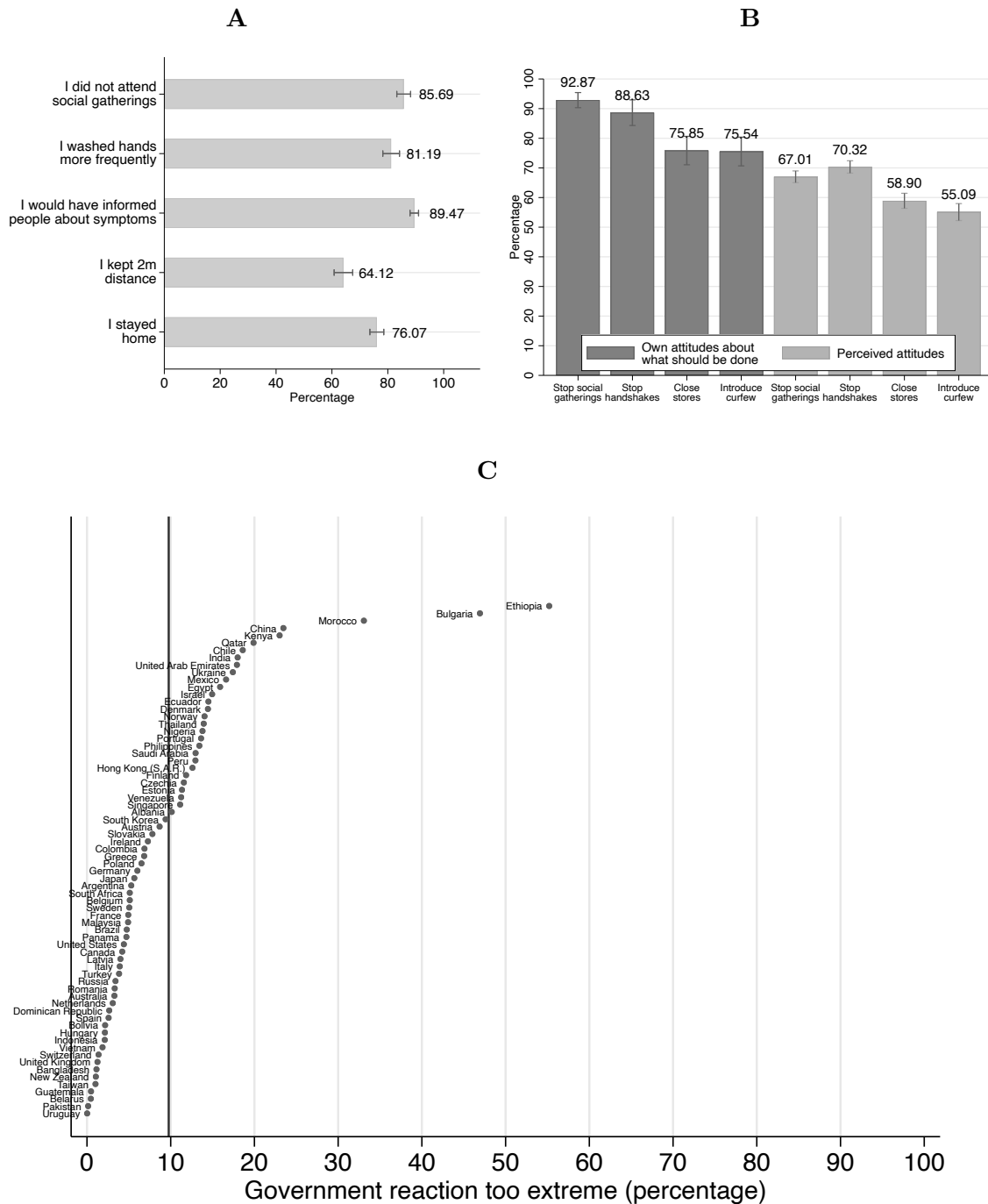
**Notes:** This figure shows the share of global lockdown policies over time. A share of 1 would indicate that every single country in the world has implemented the most stringent lockdown policy. The dates shaded in blue are our survey dates, while the dates shaded in grey indicate other survey efforts. Beyond the indicated YouGov and Kantar surveys, Gallup fielded surveys throughout March, but only in six countries (Finland, Malta, Norway, Portugal, Slovenia, Sweden), making it unsuitable for our cross-country analysis.

Figure S10: Comparison of Personality Distribution between our UK Sample and the BBC Lab Dataset



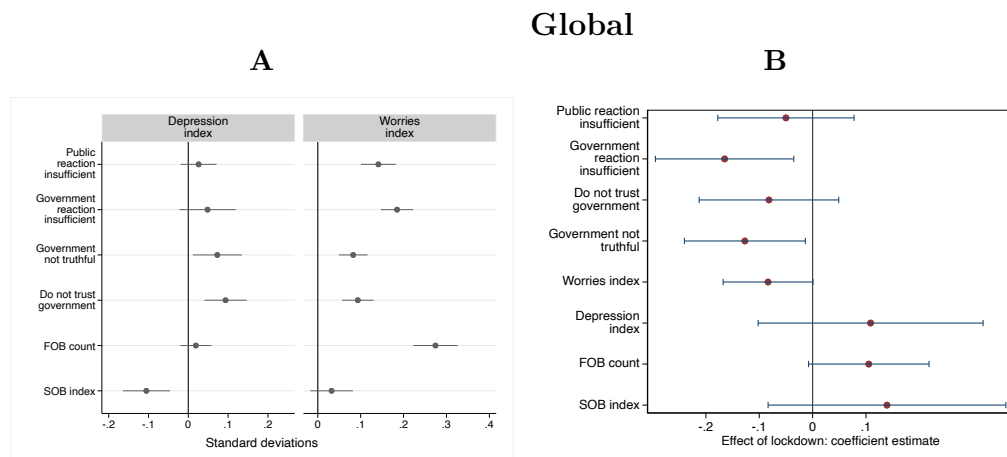
**Notes:** This figure exhibits the distribution of personality in the BBC Lab Dataset (dashed blue line;  $N = 493,059$ ) and the British subsample of our dataset (grey line;  $N = 11,285$ ). Kernel density plots (Epanechnikov, bandwidth = 1.0) are shown for each of the Big Five personality traits.

Figure S11: Behaviors and Beliefs at the Onset of the COVID-19 Pandemic, threshold 100 observations



**Notes:** This figure shows descriptive statistics of personal and perceptions of societal reactions to COVID-19. Panel A presents self-reported engagement in protective behavior. Panel B contrasts respondents' attitudes and perceived attitudes of compatriots about protective behaviors and policies. Panel C shows the share of respondents who think that the government action has been excessive by country. Respondents from countries with at least 100 responses are included. Responses are weighted to be representative at the country level in terms of age, gender, income, and education. Panel A and B are further weighted by country population to account for different country sizes. Panel C displays weighted country averages.

Figure S12: Effects of Government Response at Onset of COVID-19 Pandemic, threshold 100 observations



**Notes:** Panel **A** depicts the individual-level weighted pairwise relationship between the variables indicated in the figure heading and row, controlling for respondents' age, gender, education, health as well as country and date fixed effects. The regressions in Panel **B** are estimated using the individual-level weighted data, controlling for country and day fixed effects; the independent variable is an indicator of whether the country implemented a lockdown ("stay at home" policy). Standard errors in Panel **A** and **B** are clustered by country. All figures show standardized beta coefficients. Countries with at least 100 observations are included.

# Tables

Table S1: List of Participants by Country

|                    | (1)     |         |
|--------------------|---------|---------|
|                    | Country |         |
|                    | Obs.    | Percent |
| Brazil             | 11608   | 10.74   |
| United States      | 11476   | 10.62   |
| United Kingdom     | 11285   | 10.44   |
| Germany            | 10207   | 9.44    |
| Sweden             | 5867    | 5.43    |
| Switzerland        | 4204    | 3.89    |
| Belarus            | 3674    | 3.40    |
| Russia             | 3408    | 3.15    |
| Mexico             | 3332    | 3.08    |
| Turkey             | 2868    | 2.65    |
| Canada             | 2845    | 2.63    |
| France             | 2788    | 2.58    |
| Spain              | 2328    | 2.15    |
| Peru               | 2045    | 1.89    |
| Italy              | 1866    | 1.73    |
| Colombia           | 1857    | 1.72    |
| Indonesia          | 1607    | 1.49    |
| Ukraine            | 1456    | 1.35    |
| Netherlands        | 1424    | 1.32    |
| Qatar              | 1276    | 1.18    |
| Austria            | 1089    | 1.01    |
| India              | 997     | 0.92    |
| Australia          | 949     | 0.88    |
| Argentina          | 907     | 0.84    |
| Vietnam            | 858     | 0.79    |
| Romania            | 809     | 0.75    |
| Finland            | 795     | 0.74    |
| Philippines        | 750     | 0.69    |
| Ireland            | 711     | 0.66    |
| Albania            | 702     | 0.65    |
| Latvia             | 677     | 0.63    |
| Venezuela          | 661     | 0.61    |
| Slovakia           | 610     | 0.56    |
| Japan              | 579     | 0.54    |
| Belgium            | 576     | 0.53    |
| Portugal           | 558     | 0.52    |
| Dominican Republic | 554     | 0.51    |
| Chile              | 549     | 0.51    |
| South Africa       | 549     | 0.51    |
| Malaysia           | 533     | 0.49    |
| Denmark            | 508     | 0.47    |
| Poland             | 487     | 0.45    |
| Singapore          | 418     | 0.39    |
| Israel             | 407     | 0.38    |
| China              | 403     | 0.37    |
| Kenya              | 389     | 0.36    |
| Morocco            | 382     | 0.35    |
| New Zealand        | 363     | 0.34    |
| Greece             | 353     | 0.33    |
| Bulgaria           | 333     | 0.31    |
| Thailand           | 309     | 0.29    |
| Ecuador            | 303     | 0.28    |
| Norway             | 303     | 0.28    |
| South Korea        | 295     | 0.27    |
| Czechia            | 263     | 0.24    |
| Nigeria            | 243     | 0.22    |
| Uruguay            | 243     | 0.22    |
| Hungary            | 239     | 0.22    |
| Total              | 108075  | 100.00  |

Table S2: Correlation Between Perceptions and Mental Well-Being Indices (without weights)

|  | (1)                 | (2)                 | Depression index    |                     | (5)                | (6)                  | (7)                 | (8)                 | Worries index       |                     | (11)                | (12)              |
|--|---------------------|---------------------|---------------------|---------------------|--------------------|----------------------|---------------------|---------------------|---------------------|---------------------|---------------------|-------------------|
|  |                     |                     | (3)                 | (4)                 |                    |                      |                     |                     | (9)                 | (10)                |                     |                   |
| <i>Panel A: Fig 2b</i>                       |                     |                     |                     |                     |                    |                      |                     |                     |                     |                     |                     |                   |
| Public reaction insufficient                 | 0.041***<br>(0.007) |                     |                     |                     |                    |                      | 0.142***<br>(0.013) |                     |                     |                     |                     |                   |
| Government reaction insufficient             |                     | 0.085***<br>(0.009) |                     |                     |                    |                      |                     | 0.170***<br>(0.014) |                     |                     |                     |                   |
| Government untruthful                        |                     |                     | 0.099***<br>(0.010) |                     |                    |                      |                     |                     | 0.095***<br>(0.012) |                     |                     |                   |
| Don't trust government                       |                     |                     |                     | 0.110***<br>(0.009) |                    |                      |                     |                     |                     | 0.089***<br>(0.013) |                     |                   |
| FOB count                                    |                     |                     |                     |                     | 0.035**<br>(0.010) |                      |                     |                     |                     |                     | 0.227***<br>(0.011) |                   |
| SOB index                                    |                     |                     |                     |                     |                    | -0.064***<br>(0.009) |                     |                     |                     |                     |                     | -0.002<br>(0.011) |
| Individual controls                          | Yes                 | Yes                 | Yes                 | Yes                 | Yes                | Yes                  | Yes                 | Yes                 | Yes                 | Yes                 | Yes                 | Yes               |
| $\Delta$ confirmed Covid19 cases per capita  | Yes                 | Yes                 | Yes                 | Yes                 | Yes                | Yes                  | Yes                 | Yes                 | Yes                 | Yes                 | Yes                 | Yes               |
| Mean confirmed Covid19 deaths per capita     | Yes                 | Yes                 | Yes                 | Yes                 | Yes                | Yes                  | Yes                 | Yes                 | Yes                 | Yes                 | Yes                 | Yes               |
| $\Delta$ confirmed Covid19 deaths per capita | Yes                 | Yes                 | Yes                 | Yes                 | Yes                | Yes                  | Yes                 | Yes                 | Yes                 | Yes                 | Yes                 | Yes               |
| Country FE                                   | Yes                 | Yes                 | Yes                 | Yes                 | Yes                | Yes                  | Yes                 | Yes                 | Yes                 | Yes                 | Yes                 | Yes               |
| Day FE                                       | Yes                 | Yes                 | Yes                 | Yes                 | Yes                | Yes                  | Yes                 | Yes                 | Yes                 | Yes                 | Yes                 | Yes               |

Notes: Observations at the individual level. Controlling for respondents' age, gender, education, health as well as country and date fixed effects. Standard errors are clustered on country level. \*  $p < 0.05$ , \*\*  $p < 0.01$ , \*\*\*  $p < 0.001$ .

Table S3: Difference-in-Differences Studying Impact of Policy Change (without weights)

|  | Public reaction insufficient<br>(1) | Government reaction insufficient<br>(2) | Do not trust government<br>(3) | Government not truthful<br>(4) | Worries index<br>(5) | Depression index<br>(6) |
|--|-------------------------------------|---|--------------------------------|--------------------------------|----------------------|-------------------------|
| <i>Panel A: Fig 2c</i>                       |                                     |   |                                |                                |                      |                         |
| Lockdown (stay at home)                      | -0.029<br>(0.045)                   | -0.136***<br>(0.029)                    | -0.127***<br>(0.031)           | -0.101**<br>(0.033)            | -0.068*<br>(0.030)   | 0.001<br>(0.025)        |
| Individual controls                          | Yes                                 | Yes                                     | Yes                            | Yes                            | Yes                  | Yes                     |
| $\Delta$ confirmed Covid19 cases per capita  | Yes                                 | Yes                                     | Yes                            | Yes                            | Yes                  | Yes                     |
| Mean confirmed Covid19 deaths per capita     | Yes                                 | Yes                                     | Yes                            | Yes                            | Yes                  | Yes                     |
| $\Delta$ confirmed Covid19 deaths per capita | Yes                                 | Yes                                     | Yes                            | Yes                            | Yes                  | Yes                     |
| Country FE                                   | Yes                                 | Yes                                     | Yes                            | Yes                            | Yes                  | Yes                     |
| Day FE                                       | Yes                                 | Yes                                     | Yes                            | Yes                            | Yes                  | Yes                     |

Notes: Observations at the individual level. Controlling for respondents' age, gender, education, health as well as country and date fixed effects. Standard errors are clustered on country level. \*  $p < 0.05$ , \*\*  $p < 0.01$ , \*\*\*  $p < 0.001$ .

Table S4: Relationship between variables

|  | (1)              | (2)              | Depression index   |                    |                   |                      | Worries index |                     |                     |                     |                     |                  |
|--|------------------|------------------|--------------------|--------------------|-------------------|----------------------|---------------|---------------------|---------------------|---------------------|---------------------|------------------|
|  |                  |                  | (3)                | (4)                | (5)               | (6)                  | (7)           | (8)                 | (9)                 | (10)                | (11)                | (12)             |
| <i>Panel A: Fig 2b</i>                       |                  |                  |                    |                    |                   |                      |               |                     |                     |                     |                     |                  |
| Public reaction insufficient                 | 0.036<br>(0.022) |                  |                    |                    |                   |                      |               | 0.140***<br>(0.020) |                     |                     |                     |                  |
| Government reaction insufficient             |                  | 0.048<br>(0.036) |                    |                    |                   |                      |               | 0.183***<br>(0.019) |                     |                     |                     |                  |
| Government untruthful                        |                  |                  | 0.083**<br>(0.029) |                    |                   |                      |               |                     | 0.079***<br>(0.017) |                     |                     |                  |
| Don't trust government                       |                  |                  |                    | 0.090**<br>(0.027) |                   |                      |               |                     |                     | 0.093***<br>(0.018) |                     |                  |
| FOB count                                    |                  |                  |                    |                    | 0.034*<br>(0.016) |                      |               |                     |                     |                     | 0.274***<br>(0.026) |                  |
| SOB index                                    |                  |                  |                    |                    |                   | -0.116***<br>(0.028) |               |                     |                     |                     |                     | 0.037<br>(0.025) |
| Individual controls                          | Yes              | Yes              | Yes                | Yes                | Yes               | Yes                  | Yes           | Yes                 | Yes                 | Yes                 | Yes                 | Yes              |
| $\Delta$ confirmed Covid19 cases per capita  | Yes              | Yes              | Yes                | Yes                | Yes               | Yes                  | Yes           | Yes                 | Yes                 | Yes                 | Yes                 | Yes              |
| Mean confirmed Covid19 deaths per capita     | Yes              | Yes              | Yes                | Yes                | Yes               | Yes                  | Yes           | Yes                 | Yes                 | Yes                 | Yes                 | Yes              |
| $\Delta$ confirmed Covid19 deaths per capita | Yes              | Yes              | Yes                | Yes                | Yes               | Yes                  | Yes           | Yes                 | Yes                 | Yes                 | Yes                 | Yes              |
| Country FE                                   | Yes              | Yes              | Yes                | Yes                | Yes               | Yes                  | Yes           | Yes                 | Yes                 | Yes                 | Yes                 | Yes              |
| Day FE                                       | Yes              | Yes              | Yes                | Yes                | Yes               | Yes                  | Yes           | Yes                 | Yes                 | Yes                 | Yes                 | Yes              |

Notes: Observations at the individual level. Controlling for respondents' age, gender, education, health as well as country and date fixed effects. Standard errors are clustered on country level. \*  $p < 0.05$ , \*\*  $p < 0.01$ , \*\*\*  $p < 0.001$ .



Table S5: Difference-in-Differences Studying Impact of Lockdown Announcement

|   | Public<br>reaction<br>insufficient<br>(1) | Government<br>reaction<br>insufficient<br>(2) | Trust<br>government<br>(3) | Government<br>truthful<br>(4) | Worries<br>index<br>(5) | Depression<br>index<br>(6) | FOB<br>count<br>(7) | SOB<br>index<br>(8) |
|---|---|---|----------------------------|-------------------------------|-------------------------|----------------------------|---------------------|---------------------|
| <i>Panel A: Fig 2c</i>                          |   |   |                            |                               |                         |                            |                     |                     |
| Lockdown (stay at home)                         | -0.034<br>(0.063)                         | -0.165*<br>(0.068)                            | -0.090<br>(0.067)          | -0.115*<br>(0.056)            | -0.091*<br>(0.044)      | 0.108<br>(0.112)           | 0.099<br>(0.058)    | 0.150<br>(0.110)    |
| Individual controls                             | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        |                     |                     |
| $\Delta$ confirmed Covid19<br>cases per capita  | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                 | Yes                 |
| Mean confirmed Covid19<br>deaths per capita     | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                 | Yes                 |
| $\Delta$ confirmed Covid19<br>deaths per capita | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                 | Yes                 |
| Country FE                                      | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                 | Yes                 |
| Day FE  | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                 | Yes                 |
| <i>Panel B: Fig 2d</i>                          |   |   |                            |                               |                         |                            |                     |                     |
| After 23 March x UK                             | -0.399**<br>(0.143)                       | -0.543***<br>(0.108)                          | -0.294*<br>(0.124)         | -0.117<br>(0.147)             | -0.067<br>(0.152)       | 0.112<br>(0.129)           | 0.132<br>(0.118)    | 0.543***<br>(0.141) |
| $\Delta$ Confirmed Covid19<br>cases per capita  | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                 | Yes                 |
| $\Delta$ Confirmed Covid19<br>deaths per capita | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                 | Yes                 |
| Confirmed Covid19<br>cases per capita           | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                 | Yes                 |
| Confirmed Covid19<br>deaths per capita          | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                 | Yes                 |
| Country-education FE                            | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                 | Yes                 |
| Country-age-gender FE                           | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                 | Yes                 |
| Day FE  | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                 | Yes                 |

Notes: Observations at the individual level. Controlling for respondents' age, gender, education, health as well as country and date fixed effects. Standard errors are clustered on country level. \*  $p < 0.05$ , \*\*  $p < 0.01$ , \*\*\*  $p < 0.001$ .

Table S6: Gallup

|                                      | Experienced worry<br>yesterday |                     | Experienced depression<br>yesterday |                   | Life today         |                    |
|--------------------------------------|--------------------------------|---------------------|-------------------------------------|-------------------|--------------------|--------------------|
|                                      | (1)                            | (2)                 | (3)                                 | (4)               | (5)                | (6)                |
| Confidence in<br>national government | -0.054***<br>(0.00)            | -0.008***<br>(0.00) | -0.016***<br>(0.00)                 | -0.004*<br>(0.00) | 0.068***<br>(0.02) | 0.059***<br>(0.01) |
| Day FE                               | Yes                            | Yes                 | Yes                                 | Yes               | Yes                | Yes                |
| Country FE                           | Yes                            | Yes                 | Yes                                 | Yes               | Yes                | Yes                |
| Age                                  | No                             | Yes                 | No                                  | Yes               | No                 | Yes                |
| Gender                               | No                             | Yes                 | No                                  | Yes               | No                 | Yes                |
| Education level                      | No                             | Yes                 | No                                  | Yes               | No                 | Yes                |
| Health                               | No                             | Yes                 | No                                  | Yes               | No                 | Yes                |
| Observations                         | 1628065                        | 1541462             | 1628065                             | 1541462           | 1598326            | 1521408            |

Notes: This table shows six OLS regressions of three mental well-being dependent variables on a “confidence in the national government” indicator as well as different sets of control variables. The outcome variables are 1) an indicator variable on whether the respondent experienced worries yesterday, (2) an indicator variable on whether the respondent experienced depression yesterday, and (3) a ten-step variable on how satisfied with their life satisfaction respondents are today (1- worst life, 10- best life). The models shown in the odd columns control for day and country fixed effects, while the models shown in the even columns additionally control for the respondent’s age, gender, education level and health. The displayed coefficients are standardized beta coefficients. Standard errors are clustered by country and are show in parentheses. Standardized beta coefficients; Standard errors in parentheses. \*  $p < 0.05$ , \*\*  $p < 0.01$ , \*\*\*  $p < 0.001$ .

Table S7: Multivariate OLS Regression of Demographic Variables on Outcomes

|  | Public<br>reaction<br>insufficient<br>(1) | Government<br>reaction<br>insufficient<br>(2) | Trust<br>government<br>(3) | Government<br>truthful<br>(4) | Worries<br>index<br>(5) | Depression<br>index<br>(6) | FOB<br>count<br>(7)  | SOB<br>index<br>(8) |
|--|---|---|----------------------------|-------------------------------|-------------------------|----------------------------|----------------------|---------------------|
| Age  | -0.005<br>(0.015)                         | -0.055**<br>(0.017)                           | -0.020<br>(0.016)          | 0.013<br>(0.019)              | -0.010<br>(0.019)       | -0.228***<br>(0.020)       | 0.014<br>(0.015)     | 0.096***<br>(0.022) |
| Female                                       | 0.039<br>(0.031)                          | -0.010<br>(0.022)                             | -0.027<br>(0.029)          | 0.017<br>(0.018)              | 0.236***<br>(0.032)     | 0.265***<br>(0.026)        | 0.108**<br>(0.033)   | 0.096*<br>(0.038)   |
| Income                                       | 0.006***<br>(0.001)                       | 0.016***<br>(0.001)                           | -0.003*<br>(0.001)         | -0.004***<br>(0.001)          | -0.000<br>(0.001)       | -0.003<br>(0.002)          | 0.008***<br>(0.002)  | 0.005***<br>(0.001) |
| Education level                              | 0.042**<br>(0.015)                        | 0.030<br>(0.020)                              | 0.025<br>(0.027)           | -0.028<br>(0.021)             | 0.027<br>(0.019)        | 0.004<br>(0.015)           | 0.034<br>(0.034)     | 0.001<br>(0.017)    |
| Own health                                   | -0.051**<br>(0.016)                       | -0.087***<br>(0.014)                          | -0.072***<br>(0.013)       | -0.040<br>(0.022)             | -0.163***<br>(0.018)    | -0.269***<br>(0.019)       | -0.052***<br>(0.014) | 0.042**<br>(0.013)  |
| Confirmed COV-19<br>cases per capita         | -0.085<br>(0.069)                         | 0.058<br>(0.062)                              | 0.177*<br>(0.085)          | 0.155<br>(0.091)              | 0.046<br>(0.064)        | -0.099*<br>(0.040)         | -0.055<br>(0.065)    | -0.146*<br>(0.059)  |
| Confirmed COV-19<br>deaths per capita        | -0.100<br>(0.077)                         | -0.023<br>(0.024)                             | -0.040<br>(0.034)          | -0.008<br>(0.043)             | -0.046<br>(0.027)       | 0.041<br>(0.028)           | -0.043<br>(0.035)    | -0.017<br>(0.025)   |
| Lagged confirmed<br>COV-19 cases per capita  | -0.030<br>(0.065)                         | -0.058<br>(0.043)                             | -0.050<br>(0.037)          | -0.077<br>(0.051)             | -0.028<br>(0.073)       | 0.007<br>(0.029)           | -0.098*<br>(0.040)   | 0.016<br>(0.037)    |
| Lagged confirmed<br>COV-19 deaths per capita | -0.004<br>(0.080)                         | -0.003<br>(0.071)                             | -0.057<br>(0.054)          | -0.071<br>(0.063)             | 0.029<br>(0.050)        | -0.015<br>(0.029)          | 0.053<br>(0.041)     | 0.077<br>(0.070)    |
| Country FE                                   | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                  | Yes                 |
| Day FE                                       | Yes                                       | Yes   | Yes                        | Yes                           | Yes                     | Yes                        | Yes                  | Yes                 |

Notes: This table shows seven multivariate OLS regressions of the outcome listed in the respective column header on a list of individual-level socio-demographic covariates. In all regressions, we further control for country fixed effects and date fixed effects, as well as current daily and lagged COVID-19 cases and deaths per capita in the country of residence. The displayed coefficients are standardized beta coefficients. Standard errors are clustered by country and are show in parentheses. \*  $p < 0.05$ , \*\*  $p < 0.01$ , \*\*\*  $p < 0.001$ .

Table S8: Comparison of Representative to Main Survey

|                  | Prolific survey | Main survey | $\Delta$ |
|------------------|-----------------|-------------|----------|
| beh_stayhome     | 88.93           | 88.78       | 0.150    |
| beh_socgathering | 96.28           | 97.56       | -1.277   |
| beh_tellsymp     | 95.28           | 94.59       | 0.699    |
| beh_distance     | 92.15           | 90.16       | 1.989    |
| beh_handwash     | 92.60           | 92.12       | 0.474    |

Notes. This table shows the difference between individuals in the prolific sample in the US and UK and respondents to the main survey in the US and UK during the time of the Prolific data collection (March 29 to March 30). Differences between samples are all smaller than 2 percentage points.

Table S9: Heterogeneity of Treatment Effects

|   | Government<br>reaction<br>insufficient<br>(1) | Government<br>not truthful<br>(2) | Worries<br>index<br>(3) |
|---|---|-----------------------------------|-------------------------|
| <i>Heterogeneous effects</i>                      |   |                                   |                         |
| Lockdown (stay at home) × Female                  | -0.042<br>(0.07)                              | -0.031<br>(0.06)                  | 0.026<br>(0.06)         |
| Lockdown (stay at home) × Age                     | 0.019<br>(0.03)                               | -0.024<br>(0.04)                  | -0.068<br>(0.04)        |
| Lockdown (stay at home) × Education level         | -0.020<br>(0.04)                              | 0.063<br>(0.04)                   | 0.019<br>(0.04)         |
| Lockdown (stay at home) × Income                  | 0.007<br>(0.02)                               | 0.001<br>(0.02)                   | -0.009<br>(0.01)        |
| Lockdown (stay at home) × Married                 | 0.010<br>(0.03)                               | 0.017<br>(0.03)                   | 0.009<br>(0.03)         |
| Lockdown (stay at home) × Agreeableness           | 0.033<br>(0.03)                               | -0.015<br>(0.03)                  | -0.088<br>(0.05)        |
| Lockdown (stay at home) × Conscientiousness       | -0.000<br>(0.03)                              | -0.033<br>(0.03)                  | -0.038<br>(0.02)        |
| Lockdown (stay at home) × Emotional stability     | -0.027<br>(0.03)                              | 0.042<br>(0.02)                   | -0.113<br>(0.07)        |
| Lockdown (stay at home) × Extraversion            | -0.025<br>(0.03)                              | -0.015<br>(0.03)                  | 0.012<br>(0.03)         |
| Lockdown (stay at home) × Openness to experiences | -0.102*<br>(0.04)                             | -0.087*<br>(0.04)                 | -0.071<br>(0.06)        |
| Δ Confirmed Covid19<br>cases per capita           | Yes   | Yes                               | Yes                     |
| Δ Confirmed Covid19<br>deaths per capita          | Yes   | Yes                               | Yes                     |
| Confirmed Covid19<br>cases per capita             | Yes   | Yes                               | Yes                     |
| Confirmed Covid19<br>deaths per capita            | 75<br>Yes                                     | Yes                               | Yes                     |
| Country FE  | Yes   | Yes                               | Yes                     |
| Day FE  | Yes   | Yes                               | Yes                     |

Notes: Observations at the individual level. Controlling for respondents' age, gender, education, health as well as country and date fixed effects. All outcome variables are standardized. Standard errors are clustered on country level. \*  $p < 0.05$ , \*\*  $p < 0.01$ , \*\*\*  $p < 0.001$ .

Table S10: The Moderating Effect of Pre-Pandemic Confidence in Government on Outcomes

|  | Government<br>reaction<br>insufficient<br>(1) | Government<br>not truthful<br>(2) | Do not trust<br>government<br>(3) | Public<br>reaction<br>insufficient<br>(4) | Worries<br>index<br>(5) | Depression<br>index<br>(6) | FOB<br>count<br>(7) | SOB<br>index<br>(8) |
|--|---|-----------------------------------|-----------------------------------|---|-------------------------|----------------------------|---------------------|---------------------|
| Lockdown (stay at home)                      | -0.208**<br>(0.067)                           | -0.161*<br>(0.067)                | -0.203**<br>(0.066)               | -0.185*<br>(0.089)                        | -0.136*<br>(0.053)      | 0.001<br>(0.097)           | 0.161**<br>(0.054)  | 0.256*<br>(0.096)   |
| Lockdown (stay at home) × gov conf. (Gallup) | -0.083<br>(0.052)                             | -0.094<br>(0.073)                 | -0.230***<br>(0.065)              | -0.306**<br>(0.111)                       | -0.085<br>(0.066)       | -0.208+<br>(0.123)         | 0.129*<br>(0.063)   | 0.213*<br>(0.090)   |
| Observations                                 | 107666  | 107655                            | 107660                            | 107672                                    | 107672                  | 107672                     | 107672              | 107672              |
| Individual controls                          | Yes   | Yes                               | Yes                               | Yes                                       | Yes                     | Yes                        | Yes                 | Yes                 |
| Δ confirmed Covid19 cases per capita         | Yes   | Yes                               | Yes                               | Yes                                       | Yes                     | Yes                        | Yes                 | Yes                 |
| Mean confirmed Covid19 deaths per capita     | Yes   | Yes                               | Yes                               | Yes                                       | Yes                     | Yes                        | Yes                 | Yes                 |
| Δ confirmed Covid19 deaths per capita        | Yes   | Yes                               | Yes                               | Yes                                       | Yes                     | Yes                        | Yes                 | Yes                 |
| Country FE                                   | Yes   | Yes                               | Yes                               | Yes                                       | Yes                     | Yes                        | Yes                 | Yes                 |
| Day FE                                       | Yes   | Yes                               | Yes                               | Yes                                       | Yes                     | Yes                        | Yes                 | Yes                 |

Notes. +  $p < 0.1$ , \*  $p < 0.05$ , \*\*  $p < 0.01$ , \*\*\*  $p < 0.001$ .

Table S11: Detailed anxieties

|  | Item 1:<br>"I am nervous when I think about<br>current circumstances" | Item 2:<br>"I am worried about my health" | Item 3:<br>"I am worried about the health<br>of my family members" | Item 4:<br>"I feel stressed about<br>leaving my house" |
|--|---|---|--|--|
| Public reaction insufficient             | 0.128***<br>(0.021)   | 0.084***<br>(0.021)                       | 0.113***<br>(0.016)  | 0.112***<br>(0.030)                                    |
| Government reaction insufficient         | 0.158***<br>(0.027)   | 0.118***<br>(0.023)                       | 0.154***<br>(0.013)  | 0.141***<br>(0.031)                                    |
| Government untruthful                    | 0.106***<br>(0.028)   | 0.054*<br>(0.024)                         | 0.057**<br>(0.017)   | 0.030<br>(0.033)                                       |
| Don't trust government                   | 0.105***<br>(0.024)   | 0.052*<br>(0.022)                         | 0.075***<br>(0.016)  | 0.057*<br>(0.027)                                      |
| FOB count                                | 0.187***<br>(0.026)   | 0.216***<br>(0.028)                       | 0.231***<br>(0.034)  | 0.222***<br>(0.030)                                    |
| SOB index                                | 0.013<br>(0.029)  | 0.066*<br>(0.025)                         | 0.054**<br>(0.020)   | -0.019<br>(0.025)                                      |
| Individual controls                      | Yes   | Yes                                       | Yes  | Yes  |
| Δ confirmed Covid19 cases per capita     | Yes   | Yes                                       | Yes  | Yes  |
| Mean confirmed Covid19 deaths per capita | Yes   | Yes                                       | Yes  | Yes  |
| Δ confirmed Covid19 deaths per capita    | Yes   | Yes                                       | Yes  | Yes  |
| Country FE                               | Yes   | Yes                                       | Yes  | Yes  |
| Day FE                                   | Yes   | Yes                                       | Yes  | Yes  |

Notes: Observations at the individual level. Controlling for respondents' age, gender, education, health as well as country and date fixed effects. Standard errors are clustered on country level. \*  $p < 0.05$ , \*\*  $p < 0.01$ , \*\*\*  $p < 0.001$ .