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Experimental Survey Evidence on the COVID-19 Shock and Socio-Political Attitudes in Europe

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Abstract

To investigate whether the COVID-19 crisis has affected our socio-political attitudes, we conducted large online survey experiments in Italy, Spain, Germany and the Netherlands during the first wave of the epidemic (June). We included outcome questions on trust, voting intentions, policies & taxation, and the EU. With a randomised survey flow we vary whether respondents are given COVID-19 priming questions first, before answering the outcome questions. With this design we can also disentangle the health and economic effects of the crisis, as well as a potential 'rally around the flag' component. We find that the crisis has brought about severe drops in institutional trust, as well as lower support for the EU and social welfare spending financed by taxes. This is due to economic insecurity, but also because of health concerns. A rallying effect around (scientific) expertise combined with populist policies losing ground forms the other side of this coin, and suggests a rising demand for competent leadership.

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1 Introduction

The Covid-19 shock set off an unprecedented doom loop between a severe health crisis and even graver economic repercussions. Government interventions to handle the outbreak and its aftermath first stopped public life in its tracks, and then entirely reshaped it. We are left with a 'new normal', in which social interactions and labour conditions will probably never be the same again. The logical question then becomes if the crisis has changed the way we think about our politicians and our institutions.

We fielded a survey experiment in Italy, Spain, Germany and the Netherlands well into the first wave of the epidemic (June 2020), with over 2000 respondents per country. We find that political trust, crumbling since the financial crisis in 2008, has taken an even bigger hit, especially at the European level. This drop however does not translate into increased support for populist parties, despite their surfing on waves of economic and cultural insecurity well before the crisis. Our survey also hints at the return of expertise and of evidence based policy making.

To obtain these results, we adopted a randomised survey flow design. Respondents in our Covid group answered a set of Covid-19 related questions first, putting the crisis front and center in their minds, after which they were asked about their socio-political attitudes. Their answers were then compared with those from respondents in the baseline group who received the two blocks in reversed order. By investigating the impact on socio-political attitudes of first answering COVID-19 questions, we can estimate a lower bound of the impact of the COVID-19 crisis on our outcomes of interest.

Moreover, we disentangle the impact of the various dimensions of the crisis by partitioning our treatment questions into three groups. The first partition covered all health and social aspects of the crisis, with questions on social distancing, testing and exposure to the virus. The second partition focused on economic concerns with questions on job security, future opportunities, and consequences for local economies. The third partition tackles perceptions of the crisis as a conflict against an invisible enemy, asking about the importance of national unity and solidarity to navigate the crisis. With these partitions, we constructed three priming conditions: a 'health' condition, a 'health and economic' condition, and a 'health and conflict' condition, each presented to one third of the Covid group. This design allows us to pinpoint the different impact of the economic and conflict dimensions of the crisis *beyond* the health dimension, by comparing responses elicited under the economic and the conflict conditions to those elicited under

the health condition.[1]

Our results can be thought of as two sides of the same coin, one more pessimistic than the other. On the one hand the crisis seems to have severely undermined trust in politicians and the EU. The perceived benefits and efficacy of the EU, as well as the attachment to the European project, also fall. On the policy side, we find that support for financing the welfare state with taxes is negatively affected. This holds across all surveyed expenditure categories – poverty alleviation, health expenditure, unemployment benefits and pensions – and coincides with a higher reported dissatisfaction with the general tax burden.[2]

Similar bolts of 'disillusion' have occurred before, often in the wake of natural disasters or economic shocks which will always overwhelm political institutions to some degree. The Covid-19 crisis certainly seems no exception here. Clearly citizens expected their institutions to be better prepared for such a shock, and to be quicker in managing its fallout. Importantly, despite the economic dimension triggering the strongest drops in confidence, these effects are not just an economic story, as those of our respondents who were focused on health-related and social aspects of the crisis *only*, but not economic ones, are similarly affected.

On the upside, we also find that *incumbent* governments manage to stand their ground. The group of respondents that only received health-related questions even display increased support for the parties in charge. Moreover, support for scientists and expertise goes up, especially among respondents who received questions framing the crisis as a conflict. These results suggest a second effect is at play, which is often called 'rallying around the flag'. Here, and precisely because the extraordinary nature of a crisis, citizens are more easily united around a common cause and are willing to put their shoulders under any kind of crisis response with enthusiasm.

We furthermore find evidence that 'populist' attitudes have weakened, both in terms of support for a strong leader to deal with a crisis, and the preference to let the 'people' make the most important policy decisions instead of politicians. Support for populist parties is, if anything, unaffected. This is likely due to both the 'disillusion' and 'rallying'

[1] The economic and conflict dimensions by themselves may already trigger health related elements of the crisis. Explicitly activating the health dimension in all three conditions allows us to take the health component as fixed and to identify the additional impact of the other two.

[2] Add something on the heterogeneity analysis (here or in the main text): 'contracted' and 'concerned' support tax/welfare more, hence shows that disillusion is at work rather than some other mechanism, more selfish. Idem for the lack of income effects. Also mention the correlation between institutional trust and tax/welfare support

effects described above. All in all, competent leadership and expertise seem to garner more support when focusing on the health, social and national unity dimensions of the crisis.

These findings suggests that we may have reached a critical juncture, with the crisis potentially pushing our societies onto a different path. Of course, the way in which governments manage the economic recovery and the resurgence of the virus in the months and years to come will be a crucial factor here. It will be interesting to see if the rising demand for competence that the survey uncovers, is met in the future, or whether the 'disillusion' effect of the crisis is eventually channelled in renewed, or even bolstered support for populist parties. In this sense, a new fault line in the political arena may be opening up, setting simple policy solutions against the complexity of nuanced and competent approaches.

Related Literature

Our work first of all contributes to the small yet growing strand of papers looking into the effect of the Covid-19 crisis on trust and political attitudes. Our main innovation is to study the overall effect of the crisis, by providing experimental evidence on a comprehensive set of socio-political attitudes across several countries. We also tackle the mechanisms behind this effect with our experimental design. While previous studies with a similar scope are based on correlational evidence, so far experiments have been used only to study specific outcomes in a one-country context.

More specifically, Brück et al. (2020) find that those who have had contact with sick people and are unemployed indeed exhibit lower trust in people and institutions. Bol et al. (2020), however, suggest lockdowns can boost support for incumbent parties and satisfaction with democracy. Bækgaard et al. (2020) arrive at similar conclusions based on a Danish survey. Our treatment effects also suggest such a 'rallying effect' is at play, yet our economic priming condition shows the extent to which it can be crowded out by the economic fallout of the crisis. This suggests the lockdown rally itself may have been temporary, and tapered out as more material and social consequences of the crisis manifested itself.

Amat et al. (2020) find that having an infected relative or friend is shown to boost the preference for technocratic government and competent management. They also find correlational evidence that the crisis has eroded political trust and democratic prefer-

ences, as well as increased support for authoritarian emergency measures and strong leadership. Whilst the trust and competence results are in line with our experimental treatment effects, we find the inverse when it comes to populist attitudes. This could also be because the incompetence of populist rulers in other countries had been exposed by the time our study was fielded in June. [3] Foremny et al. (2020) implement two information treatments on the COVID19 fatality rate on a pool of 1000 respondents in Spain in early April. Results suggest that preferences for health care expenditures have almost doubled. Our heterogeneity subconditions are in line with this finding, showing that those concerned about the virus or those that have contracted it, would like to spend more taxes to finance health care.

Second, our focus also overlaps with the literature studying the effect of pandemics on institutional trust and political preferences. Aksoy et al. (2020) find that epidemic exposure in what psychologists refer to as an individual's "impressionable years" (ages 18 to 25) has a persistent negative effect on confidence in political institutions and leaders. Our findings chime well with these results, although we also uncover the sizeable effect of economic insecurity related to the crisis. Importantly, since the main premise of Aksoy et al. (2020) is that exposure to a pandemic during one's impressionable years leads to persistent effects on trust, this would indicate we have indeed uncovered a critical juncture.

The rally-around-the-flag literature, thirdly, holds that approval rates for incumbents usually increase when a crisis is due to an external conflict, while they decrease when it is due to an economic downturn.[4] The COVID-19 pandemic exhibits both of these characteristics. It can be perceived as an inevitable catastrophe, as an external enemy to fight against. But it can also be perceived as economic disaster (Fetzer et al., 2020), from which the government should have protected citizens. In line with this literature, we find that support for the incumbent is maintained or even increases in the health sub-treatment, while it decreases in the economic sub-treatment.

Since the economic effects of the pandemic indeed seem to play a crucial role, fourthly, our work is close to the literature documenting dissatisfaction with the political establishment during severe economic crises. Stevenson and Wolfers (2011) document an

[3] In terms of political fallout of the crisis, Durante et al. (2020) find that in Italian areas where civic capital is higher, lockdown compliance was stronger.

[4] See, among others, Hetherington and Nelson (2003), Gibler et al. (2012) and Ariely (2017), and the literature therein.

enormous loss of trust in US political institutions in the aftermath of the Great Recession. Frieden (2016) observes increased dissatisfaction with EU institutions over the course of the 2008-2012 crisis (see also Dustmann et al. (2017), Hernández and Kriesi (2016); Guiso et al. (2020); Margalit (2019)). Algan et al. (2017) uncover a strong relationship between economic insecurity and populist voting in Europe. We do not find clear evidence that the COVID-19 crisis strengthens the preference for populist parties, the association even becomes clearly negative in the economic sub-treatment.[5]

For a further extensive overview of the rapidly expanding body of work on the economics of COVID-19 in general, we refer to Brodeur et al. (2020), and the literature therein.

2 The Survey

We hired the survey company Respondi to simultaneously distribute the link to our survey in Germany, Italy, the Netherlands and Spain in the first two weeks of June 2020.[6] We collected data from a random sample of adults (below 70 years of age) exceeding 2000 individuals per country (see Appendix G for details).[7] We aimed at representativeness of the samples by age, geographic area of residence and gender, and targeted a distribution of disposable equivalent household income as close as possible to the one available in Eurostat.[8] The English questionnaire (in Appendix A) was translated by the native-speaking authors, except for the Spanish version which was instead translated by Respondi, and was administered in the local language (links to the local surveys in Appendix B).
The survey was structured as follows:

Background information Gender, age, marital status, household size (number of adults and number of children), household monthly disposable income.

[5] As mentioned above, the populist economic recipe seems to have lost its specific appeal when it comes to COVID-19 , possibly because the incompetence of some populist leaders became apparent during the crisis.

[6] https://www.respondi.com/EN/

[7] We are a priori able to detect a minimum effect MDE=0.12 on standardised outcome measures at $\alpha = 0.05$ and power $\pi = 0.8$ in within-country analyses.

[8] EU-SILC: https://ec.europa.eu/eurostat/web/main/home

Socio-political attitudes block (outcome questions) We ask respondents about their socio-political attitudes, grouped into four different dimensions: institutional trust, attitudes towards the European Union, voting and political preferences, taxation and economic size of the government.[9]

Institutional trust Trust in politicians, trust in the government, trust in science, trust in the European Union, trust in the media.

Attitudes towards the European Union We elicit a behavioural (incentivised) measure of support for the European Union,[10] perceived benefit of European Union membership, perceived efficacy of the European Union, hypothetical voting intentions in a "Leave the EU" referendum, sense of belonging to Europe.

Voting and political preferences hypothetical voting intentions (used to classify respondents as supporting incumbent governments and populist parties), demand for a strong leader, demand for privacy protection, demand for more direct democracy ('power to the people'), demand for media freedom.

Taxation and economic size of the government We elicit attitudes towards levying taxes to finance the welfare state. In particular we analyze approval of tax-financed poverty alleviation, levying taxes to provide public healthcare, to ensure adequate unemployment benefits and to provide a reasonable standard of living for the elderly. We also elicit perceived excessiveness of the overall and one's own fiscal burden.

COVID-19 block (treatment questions) We administer a range of questions concerning the COVID-19 epidemic and its consequences, which are not part of our analysis but are used to construct our experimental interventions. These questions are divided into three categories:

Health We ask about the basic day-to-day experience of the epidemic, e.g. which of the commonly recommended behaviours to contain the spread (e.g. social distancing, disinfection, testing) respondents have adopted, whether they had

[9] This paper discusses a selection of our outcome variables, leaving the remaining to companion papers. A complete list of the outcome questions can be found in the questionnaire reported in Appendix A.

[10] Basically, we ask respondents to invest time to read a pro-European text. For a detailed description of this behavioural measure see Appendix C.

COVID-19 cases among their acquaintances and family members, and whether they were concerned for their health and for that of those around them.

Economic We elicit perceived economic consequences (for oneself and the whole of society) of the epidemic, e.g. whether respondents were impacted themselves in terms of job loss and future job opportunities.

Conflict We ask about perceptions of the COVID-19 epidemic as a conflict against an invisible enemy, mimicking the rhetoric often used in relation to the epidemic and emphasising the explicit need for social solidarity in winning the "war against the invisible enemy"

Further background information Highest educational attainment, information sources, employment status, immigration background, political beliefs and voting behaviour.

3 Experimental Design and empirical strategy

Our design consists of a Baseline condition in which the respondents provide their unprimed socio-political attitudes before answering the COVID-19 questions, and a COVIDFIRST condition in which the respondents provide instead their socio-political attitudes *after* having been primed with various aspects of the COVID-19 crisis.[11]

The COVIDFIRST condition is divided into three "sub-conditions" meant to delve deeper into the different aspects of the epidemic. Specifically, all respondents receive questions about their perceptions of and behaviours in relation to the COVID-19 epidemic as a health crisis. The respondents are then divided into three mutually exclusive groups. A first group is not subject to any further intervention. We will henceforth refer to this group as to the Health condition ("H"). A second group which we will henceforth refer to as the Economic condition receives a set of questions emphasising the economic consequences of the COVID-19 crisis *in addition* to the health related questions ("$H + E$"). Finally, a third group which we will refer to as the Conflict condition receives (again in addition to the health questions) a set of questions mimicking the conflict rhetoric often used in relation to the epidemic and emphasising the explicit

[11] See Alesina et al. (2018) for another example of the use of this strategy of randomizing the order of survey blocks.

need for social solidarity in winning the "war against the invisible enemy" ("H + C"). The experimental design is summarised in Table 1.[12]

Baseline	**COVIDFIRST**
Background information	Background information
	COVID-19 block Presented with one of: Health Health + Economic Health + Conflict
Socio-political attitudes block (outcomes)	
COVID-19 block Presented with one of: Health Health + Economic Health + Conflict	Socio-political attitudes block (outcomes)
Further background information	Further background information

Table 1: Summary of the experimental design with survey flow randomization

This design allows us to better disentangle the impacts of the economic and of the conflict dimensions of the epidemic from those of the pure health dimension than it would have been if all three dimensions were assigned exclusive groups of respondents. The COVID-19 crisis is *primarily* a health crisis which also bears consequences and implications on the economy and more generally on society. Exposing respondents to the, for instance, economic consequences of the crisis exclusively does not exclude the activation of some degree of health-related concerns over which the researcher has no control. Explicitly activating the health dimension in all conditions allows us to take the health component as fixed and to cleanly identify the impact of the other dimensions.

We analyse the effects of the different dimensions of the epidemic on our respondents' socio-political attitudes by comparing the responses from our health, health and economic and health and conflict conditions with those from the Baseline. As explained in Section 3, we fix the health dimension and use it as a baseline to evaluate the further impact of the economic and conflict dimensions. Define T taking values

[12]The same COVID-19 sub-conditions are also introduced in the Baseline, allowing us to perform the placebo tests reported in Appendix J.2.

$$T = \begin{cases} 0 & if \quad COVIDFIRST = 0 \\ 1 & if \quad COVIDFIRST = 1 \quad and \quad \text{Health condition} \\ 2 & if \quad COVIDFIRST = 1 \quad and \quad \text{Economic condition} \\ 3 & if \quad COVIDFIRST = 1 \quad and \quad \text{Conflict condition.} \end{cases} \tag{1}$$

We then estimate the following statistical model via OLS regression:

$$Y = \beta_0 + \beta_1 T + \beta_2 X + \beta_3 W + \beta_4 \kappa + \varepsilon, \tag{2}$$

where Y is the vector of answers from the socio-political attitudes block, T is a condition indicator as in Equation (1), X and W are respectively vectors of individual and regional controls, and κ denotes country fixed effects. We cluster the standard errors at the finest level available for each country.[13] To ease the interpretation of our results, all outcome variables have been standardised with respect to the outcomes in Baseline. All regressions control for gender, age, employment status, education, immigrant status, family status and number of family members, equivalent household income, and a dummy indicating the position of the question we use to get a behavioural (incentivised) measure of support for the European Union(see Section E for more details).

4 Results

We now report the estimates of model (2). The analysis is organized around four main outcomes blocks: 1/ institutional trust, 2/ attitudes towards the European Union, 3/ voting and political preferences, and 4/ taxation and economic size of the government.[14] The estimated treatment effect on each outcome variable and the associated confidence intervals, relative to the baseline, is presented graphically on the left hand side of the figures. On the right hand side of the figures, and to aid comparison, the effect of each of our three sub-conditions is presented separately in similar fashion.

4.1 The impact of COVID-19 on trusting attitudes

Figure 1 reports the point estimates and the confidence intervals from our analysis of institutional trust: Trust in the media, in the national government, trust in politicians, trust in the European Union and trust in science.

[13] NUTS-3 for Italy and Germany and NUTS-2 for Spain and the Netherlands. Our results are unchanged by clustering at different levels.

[14] Appendix L shows that our results survive correction for multiple hypotheses.

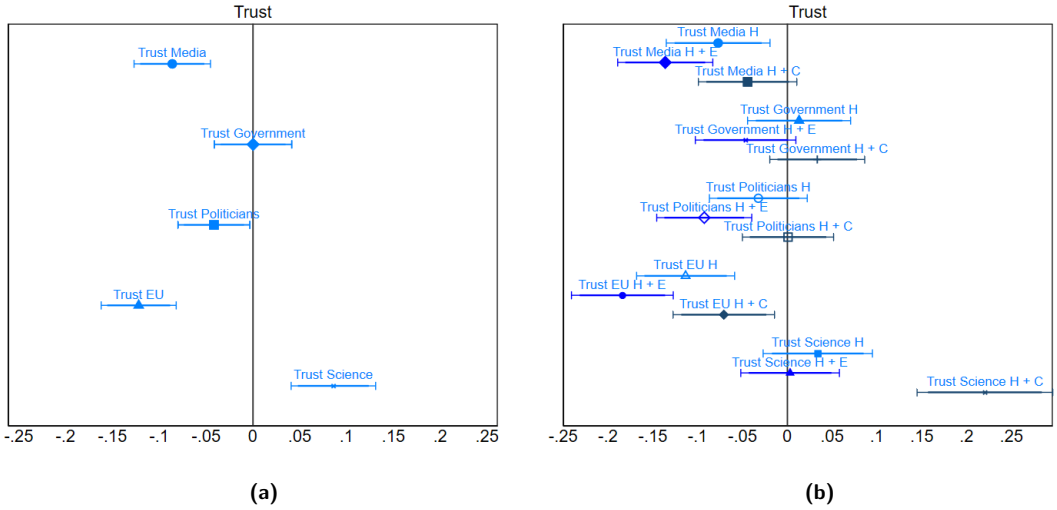

Figure 1: The figure displays the aggregate impact of answering questions about COVID-19 on the respondents' institutional trust attitudes (Panel a), and the different impact of conditions Health, Economic and Conflict (Panel b). The figure also displays 95% (delimited by vertical bars) and 90% (bold line) confidence intervals.

Comparing responses in the overall treatment group (pooling all treatment conditions) with those in the baseline group, our main results are generally similar across all countries.[15] As shown in the left panel of Figure 1, trusting attitudes drop considerably among respondents in the COVIDFIRST treatment group. Trust in the media drops -8.6% ($p<0.01$) of the Baseline's standard deviation.[16] Further, trust in politicians drops -4.1% ($p=0.03$) and trust in the EU drops -12% ($p<0.01$). On the contrary, trust in experts and science goes up (+8.5%, $p<0.01$), while trust in the government remains stable.

In the right panel of Figure 1 we branch out the pooled effects across our three sub-conditions. We can see that the strongest effect is associated with the Economic condition. Point estimates are mostly negative and always significant at conventional levels. Trust in the media drops significantly in both the Health and the Economic condition (respectively -7.7%, $p<0.01$ and -13.6%, $p<0.01$), trust in politicians drops significantly only in the Economic condition (-9.2%, $p<0.01$), which contrasts with trust in the Government which instead remains stable. Conversely, trust in the European Union always drops strongly and significantly (-11.3%, $p<0.01$, -18.4%, $p<0.01$, and

[15] For detailed per country analyses see Appendix F.

[16] We will henceforth omit the reference group to enhance readability unless necessary due to changes in the specification.

-7%, p=0.023 respectively in the Health, Economic and Conflict conditions). The only positive and strongly significant point estimate is that measuring the impact of the Conflict condition on trust in scientific expertise (+22%, p<0.01). No impact of the other conditions can be detected on this variable.

4.2 The impact of COVID-19 on attitudes towards the European Union

Our results for the variables measuring attitudes towards the European Union are reported in Figure 2.

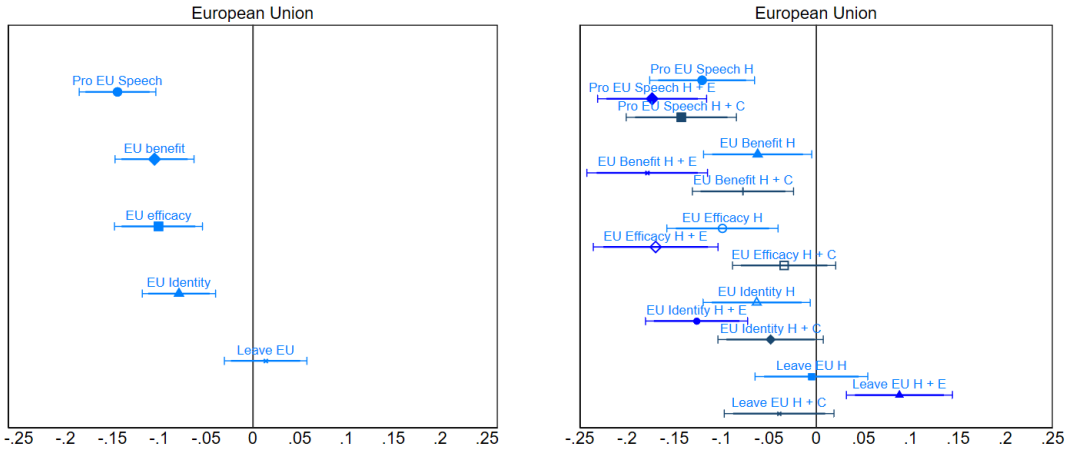

Figure 2: The figure displays the aggregate impact of answering questions about COVID-19 on the respondents' attitudes towards the European Union (Panel a), and the different impact of conditions Health, Economic and Conflict (Panel b). The figure also displays 95% (delimited by vertical bars) and 90% (bold line) confidence intervals.

From Panel a, we see that the overall impact of the epidemic on attitudes towards the European Union is negative for almost all its measures. Firstly, it is evident that the strongest effect is recorded on our behavioural measure of support for the European Union (Pro EU Speech, -14.4%, p<0.01). Further, the perceived benefit of the European Union for one's country, its perceived efficacy in dealing with world problems, and the respondents' sense of identification with the European Union drop strongly and significantly (respectively -10.5%, p<0.01, -10%, p<0.01, and -7.9%, p<0.01). The only zero effect is recorded on the respondents' vote intentions on an hypothetical "leave" referendum in their country.

In Panel b we again recognise that the strongest effect is associated with the Economic

condition: The point estimates are all negative with magnitudes around 15% of the Baseline group's standard deviation (all p<0.01), including on our behavioural measure of support for the European Union (Pro EU Speech). Noticeably, leave voting intentions record an increase in response to the economic condition (+8.8%, p<0.01). The impact of the Health condition is in general negative as well with magnitudes between 5% and 10% and significant, with exceptions for leave vote intentions which instead are not affected by this condition. The Conflict condition negatively impacts our behavioural measure of support for the European Union (-14.2%, p<0.01), the respondents' perception of benefit from the European Union membership (-7.7%, p<0.01) and their sense of European identity (-4.8%, p=0.09).

4.3 The impact of COVID-19 on voting intentions and political preferences

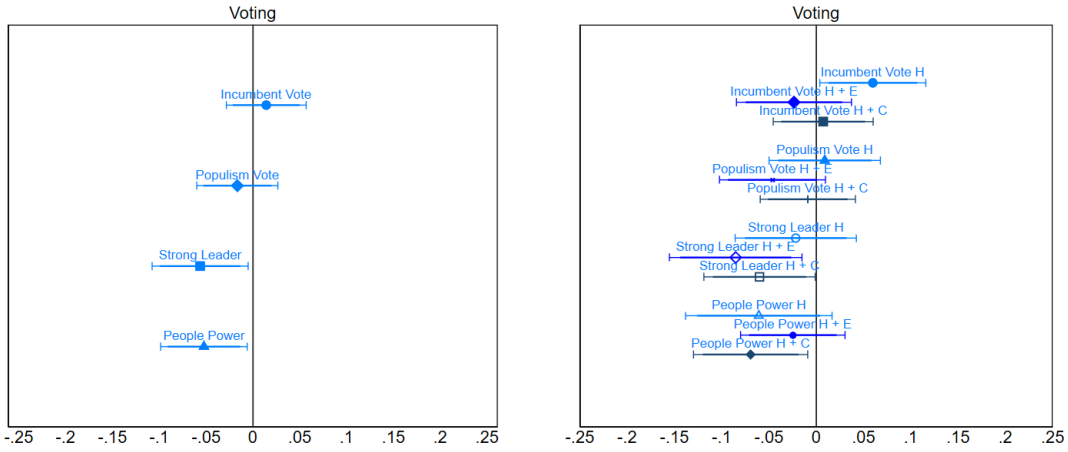

Figure 3: The figure displays the aggregate impact of answering questions about COVID-19 on the respondents' political preferences (Panel a), and the different impact of conditions Health, Economic and Conflict (Panel b). The figure also displays 95% (delimited by vertical bars) and 90% (bold line) confidence intervals.

We classify our respondents in terms of their intentions to support incumbent governments, populist parties, and in terms of their demand for strong leaders and devolution of political power to the citizenry. Our conditions do not affect these preferences much. In terms of the aggregate effect of exposure to the COVID-19 epidemic, we find some evidence of a negative effect on populist attitudes: respondents are significantly less prone to expressing support for a strong leader and for devolution of political power

(respectively -5.6%, p=0.031 and -5.2%, p=0.025). No significant impact is recorded on voting intentions for incumbent governments and populist parties. A more nuanced picture emerges however from panel b of figure 3. We can here see that our significant results in Panel a are driven by the Economic and the Conflict condition, which cause drops in populist attitudes. Noticeably, however, we recognise a positive impact of the Health condition on support for incumbent governments (+6%, p=0.037) and a negative one, though not significant, of the Economic condition on voting intentions for populist parties (-4.6%, p=0.104).

4.4 The impact of COVID-19 on attitudes towards taxation and the welfare state

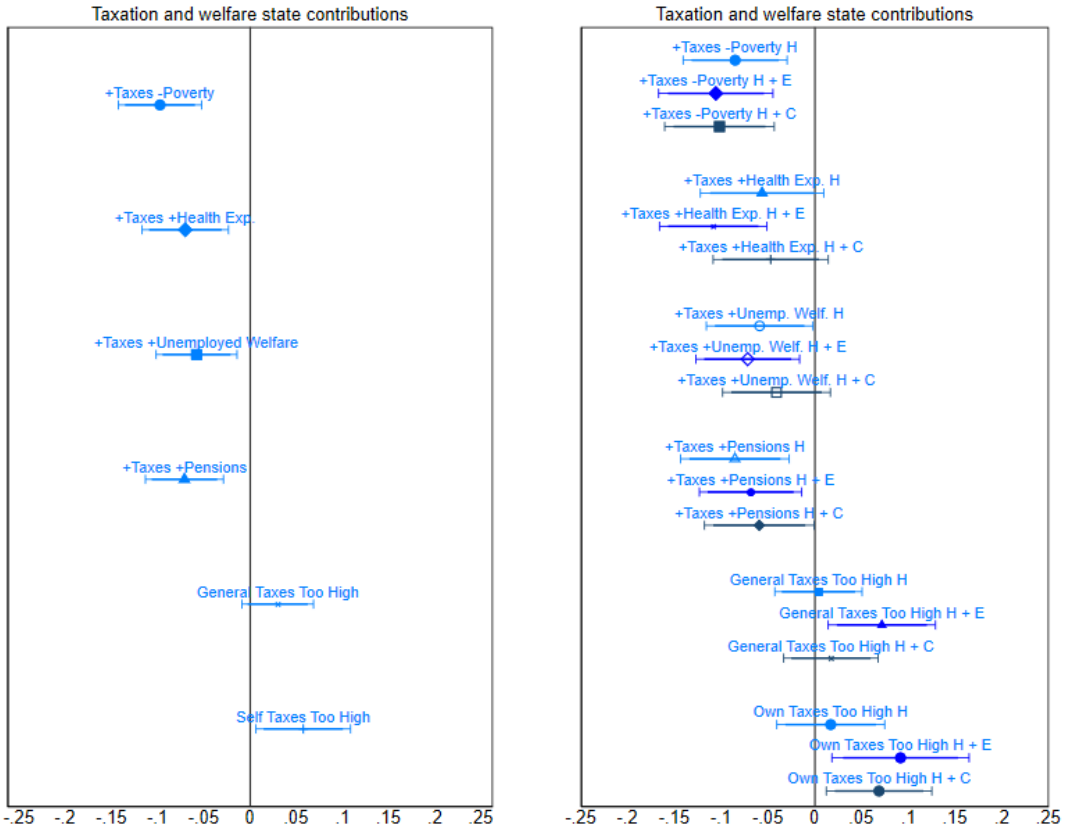

Figure 4: The figure displays the aggregate impact of answering questions about COVID-19 on the respondents' demand for taxation and welfare state provision (Panel a), and the different impact of conditions Health, Economic and Conflict (Panel b). The figure also displays 95% (delimited by vertical bars) and 90% (bold line) confidence intervals.

Figure 4 shows that the effect of our conditions on attitudes towards levying taxes to finance the welfare state is consistently negative. From Panel a, people are less in favour of levying taxes to alleviate poverty, provide public healthcare, income replacement during unemployment and in old age (respectively -9.7%, -7%, -5.8% and -7.1%, all $p<0.01$). Further, perceptions of the general and one's own tax burden as excessive also increase (and +3%, p=0.131 and +5.7%, p=0.027). From Panel b we can see again that these effects are driven mostly by the Health and the Economic condition, though significant effects are also found for the Conflict condition on poverty reduction, income replacement in old age and own tax burden. Noticeably, perceptions of own tax burden as excessive increases in responses to the Economic condition (+9.1%, p=0.014), and while not significant on aggregate, so do perceptions of the general tax burden as excessive (+7.1%, p=0.014).

5 Conclusions

In this paper we show that simply priming people to think about COVID-19 can shape their socio-political attitudes. More specifically, their view about their government, their politics, their institutions in general as well as the design of their welfare state seem to be affected, along with many other dimensions of their (political) life. We do so by randomising the order in which a block of survey questions – eliciting people's experience with the COVID-19 crisis – are posed, as opposed to a block of questions eliciting their political attitudes.

We find significant treatment effects in all of our outcome categories, indicating that the crisis has brought about severe drops in institutional trust, as well as lower support for the EU and social welfare spending financed by taxes. We also found that priming with the purely economic effects of the crisis shapes people's attitudes quite differently than priming only on the health or 'conflict' dimensions of the pandemic, with lower levels of institutional support and trust compounded by economic insecurity. A rallying effect around (scientific) expertise combined with populist policies losing ground forms the other side of this coin, and hints at a rising demand for competent leadership.

Of course, our results should first and foremost be interpreted as a shock, diverging from existing trends. Whether we have in fact uncovered a critical juncture setting these trends on an entirely different path, can only be ascertained by conducting follow-up waves of our survey experiment. Depending on how governments will manage the

economic recovery and/or a possible resurgence of the virus will be a crucial factor here. In any case it will be interesting to see whether the rising demand for competent leaders and policies we uncover is met in the future, or whether the 'disillusion' effect our study also brings to the surface will eventually be channeled into increased populist support if the opportunity is missed.

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Appendix

A Questionnaire

Covid-19 and Europeans' Attitudes towards EU intervention

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Survey location: Italy, Spain, Germany, Netherlands

Target sample: random sample of the adult population representative over age, gender and income (2000 respondents per country)

Survey questionnaire draft

We are non-partisan researchers from an independent research institute.
We would like to know your **personal views** on matters of public interest.
It is very important that you provide your **true opinion**, and that you **read all the questions very carefully before answering**. If you do not know the answer to some question, please provide us with a careful guess. However, please be sure to spend enough time reading and understanding the question. Responding without adequate effort or skipping many questions may result in your responses being flagged for low quality and you may not receive your payment.
It is very important that you **complete the entire survey,** once you've started. It should take approximately 20 minutes to complete.

Note: Your participation in this study is purely voluntary. No identifying information will be recorded by the researchers. Results may include summary data, but you will never be identified. The data will be stored on our servers and will be kept confidential. The anonymous data collected may be made available to other researchers for replication purposes.

1. Yes, I would like to participate in this survey. / No, I would not like to participate in this survey.
2. What is your gender? (M/F)
3. Please indicate your age:
4. What is your area of residence? [Country dependent]
North, NorthE, NorthW, Centre, South, Islands
5. What is your marital status?
   a. Single (Never Married/Widowed/Separated/Divorced)
   b. Married /Civil partnership/Cohabiting
6. Please indicate how many people live in your household (including yourself): Adults… Children…
7. What is the combined **monthly** income of your **household, after taxes**?
[Please include all your household income sources: salaries, scholarships, pension and Social Security benefits, dividends from shares, income from rental properties, child support and alimony etc. We are not interested in the type of income source, only in the total monthly income earned by all the members of your household together.]
   1. <2000
   2. 2000-4000
   3. 4000-6000
   4. 6000-8000
   5. 8000-10000
   6. >10000

8. This question's only purpose is that of allowing us to check the quality of the answers we received so far. To continue with the questionnaire, please enter 30 to proceed with the questionnaire.

/---------- THE ORDER OF BLOCK 1 AND BLOCK 2 IS RANDOMISED----------/

++++BLOCK 1: TREATMENT QUESTIONS

QUESTIONS TREATMENT GROUP T1: Health/Crisis experience

10. On a scale from 1 to 10, to what extent do the following statements describe your behavior during the COVID-19 confinement period? (1= not at all; 10= a lot)
    a. I worked from home
    b. I kept more distance with people than usual
    c. I stocked up on food
    d. I bought face masks
    e. I cleaned my house/apartment with disinfectant products
    f. I tried to get or got tested for COVID-19
    g. I have donated or volunteered to help combat COVID-19

11. Do you have relatives who are risk patients of COVID-19?
    a. Yes
    b. No
    c. Don't know

12. Please indicate whether the following applies to you:
    a. I contracted the virus (YES/NO/DON'T KNOW)
    b. Someone in my family or close to me has contracted the virus (YES/NO/DON'T KNOW)
    c. At least one of my friends/acquaintances has contracted the virus (YES/NO/DON'T KNOW)

13. On a scale from 1 to 10, do the following statements about the COVID-19 confinement apply to you personally? (1= not at all; 10= a lot)
    a. Living together with my family/household was difficult
    b. I was concerned about my health
    c. Not seeing my friends or family was difficult
    d. I thought the social isolation rules were too strict

14. On a scale from 1 to 10, and when you think about the COVID-19 crisis, how much of your time did you feel:
    a. Relaxed (1= never, 10= always)
    b. Angry (1= never, 10= always)
    c. Nervous (1= never, 10= always)
    d. Active (1= never, 10= always)
    e. Anxious (1= never, 10= always)

QUESTION ONLY FOR T1

15. Which of the following appliances do you have in your house/flat?
    a. PC/laptop (Yes/No)
    b. TV (Yes/No)
    c. Microwave (Yes/No)
    d. Internet (Yes/No)
    e. Airconditioning (Yes/No)
    f. Refrigerator (Yes/No)

QUESTIONS TREATMENT GROUP T2: T1 + Economic distress

16. On a scale from 1 to 10, and when you think about COVID-19 crisis, do you think that
    a. there were problems with food supplies in [Country] (1= not at all; 10= a lot)

b. There will be negative financial consequences for yourself and your family in the future (1= not at all; 10= a lot)
c. There will be negative financial consequences for the town in which you live in the future (1= not at all; 10= a lot)

17. Is the COVID-19 crisis affecting your job?
    a. Yes, mostly positively
    b. Yes, mostly negatively
    c. Not significantly
    d. I don't have a job

18. Is the COVID-19 crisis affecting the job of people close to you?
    a. Yes, mostly positively
    b. Yes, mostly negatively
    c. Not significantly

19. If you would lose your job because of the crisis, how quickly do you think you would find a new job once the economy picks up?
    a. In a few weeks
    b. In a few months
    c. After a year

QUESTIONS TREATMENT GROUP T3: T1 + National Unity/Warspeak

20. On a scale from 1 to 10, do you agree with the following statements? (1= not at all; 10= a lot)
    a. The COVID-19 epidemic can be considered a war in which the enemy is COVID-19
    b. We can defeat COVID-19 only if everyone self-sacrifices, e.g. by strictly respecting self-isolation at home
    c. Healthcare personnel are the frontline soldiers, and each of us is fighting at the home-front by self-isolating and respecting the rules
    d. People breaking the rules can be considered traitors and should be punished
    e. Unity is the main strategy to defeat the COVID-19 crisis
    f. Vaccine research is the best weapon we have, to defend us against the virus

++++BLOCK 2: OUTCOME VARIABLE QUESTIONS

VOTING

21. Imagine the national elections were coming up next [Sunday]. Which party would you vote for? [insert parties per country – this version: Italy]
    a. Lega
    b. Partito democratico
    c. M5S
    d. Forza Italia
    e. Fratelli d'italia
    f. Italia viva
    g. Altro. Specificare:_____
    h. Non voterei

TRUST

22. On a scale from 1 to 10, do you think one can never be careful enough in dealing with people (1), or would you say that most people can be trusted (10)?

NATIONAL SUPPORT

23. On a scale from 0 to 10, how much do you trust each of the following: (1= not at all; 10= complete trust)
    a. Your national politicians
    b. Your national government
    c. The police
    d. Your public broadcaster
    e. Your national scientists/experts

ATTACHMENT

24. People may feel different degrees of attachment to their town or village, to their country or to Europe. On a scale from 1 to 10, how attached do you feel to
    a. [Country] (1= not at all, 10= a lot)
    b. Your town/village (1= not at all, 10= a lot)
    c. Europe (1= not at all, 10= a lot)

EU SUPPORT

25. On a scale from 1 to 10, how much do you trust the European Union (1= not at all, 10= a lot).

26. On a scale from 1 to 10, would you say that [Country] has benefited from being a member of the European Union? (1= not at all, 10= a lot)

27. If there was a referendum next Sunday with the following question: "Should [Country] remain a member of the European Union or leave the European Union", how would you vote?
    a. Remain in the European Union
    b. Leave the European Union
    c. I don't know

28. On a scale from 1 to 10, do you think the EU is better placed to solve problems than national or regional governments are? (1= not at all; 10= best placed)

IMMIGRATION

29. On a scale from 1 to 10, do you think current immigration in your country is too low (1) or too high (10)?

30. On a scale from 1 to 10, how much do you think the public healthcare system in your country should prioritise [nationality] over immigrants (1= not at all, 10= a lot)

GOVERNMENT

31. People have different views on what the responsibilities of the government should or should not be. On a scale from 1 to 10, do you think the government should
    a. levy taxes to subsidise the poor (1= not at all; 10= a lot)
    b. regulate markets (1= not at all; 10= a lot)
    c. levy taxes to ensure adequate unemployment insurance (1= not at all; 10= a lot)
    d. levy taxes to ensure adequate health care (1= not at all; 10= a lot)
    e. levy taxes to ensure a reasonable standard of living for the old (1= not at all; 10= a lot)

32. On a scale from 1 to 10, would you say that
    a. the *overall* fiscal burden in your country is too low (1) or too high (10)?
    b. *your* fiscal burden is too low (1) or too high (10)

LIBERALISM vs POPULISM

33. On a scale from 1 to 10, do you agree with the following statements? (1= fully disagree; 10= fully agree)
    a. Privacy rights should always be upheld/protected, even if they hinder efforts to combat crime.
    b. The people, and not politicians, should make our most important policy decisions.
    c. Politicians should have no influence over the content of public broadcasters.
    d. Having a strong leader is good for [Country] even if this leader breaks the rules to obtain results.
    e. A handful of powerful individuals influences political decisions even in democracies.

34. How much of your personal freedom would you be willing to give up to
    a. protect your own safety? (1= none; 10= a lot)
    b. protect the safety of your family? (1= none; 10= a lot)
    c. protect public safety? (1= none; 10= a lot)

UNIVERSAL vs COMMUNAL

35. On a scale from 1 to 10, do you agree that
    a. everyone should be treated equally as global citizens, with fundamental rights (1= not at all; 10= fully agree)
    b. everyone should be loyal to the community they are part of, and respect its traditions (1= not at all; 10= fully agree)

GLOBALISATION

36. People have different views about market globalization. On a scale from 1 to 10, do you favour completely globalised markets (1), complete national self-sufficiency (10).

TEXT QUESTION HERE (see end of document for details; randomly placed here or at the beginning of block 2)

EU SUPPORT: COVID

37. On a scale from 1 to 10, do you think the European Union is managing the COVID-19 epidemic well? (1= not at all, 10= absolutely)

38. On a scale from 1 to 10, do you think your national government is managing the COVID-19 epidemic well? (1= not at all, 10= absolutely)

39. Which of the following should mostly fund the economic consequences of the COVID-19 crisis?
    a. Your national government
    b. The European Union
    c. Your regional government

40. On a scale from 1 to 10, do you think there should be solidarity between EU member states to fund the COVID-19 costs? (1= there should not be; 10= there should be)

/---------- END OF TREATMENT BLOCKS ----------/

OTHER

41. Which media do you most frequently get information on world happenings from?
    (If you don't find your preferred outlet, please indicate the one that most closely represents it)
    a. TV News
    b. Social media (social networks, blogs)
    c. Radio/podcasts
    d. Online newspaper/newspaper app
    e. Print newspaper
    f. I don't follow the news

42. What is the highest level of education you have completed?
    a. Primary school
    b. Junior high school (middle school)
    c. Professional education
    d. Higher education (science/humanities)
    e. University degree
    f. Doctoral degree

43. What is your current employment status?
    a. Employed full-time
    b. Employed part-time
    c. Self-employed/small business owner
    d. Unemployed and looking for a job
    e. Not working and not looking for a job/Long-term sick or disabled
    f. Full-time parent, homemaker
    g. Retired
    h. Student/Pupil

44. Were you born in [Country]?

45. Were both of your parents born in [Country]??

46. What is your province of residence?

47. Where do you see yourself on the political spectrum, where 1 represents the left and 10 represents the right?

48. Did you vote in the last election?

TEXT QUESTION:

For educational purposes, we are considering to inform students about the importance of the European Union using real texts.
We selected a speech given in front of the European Parliament, which promotes European integration.
It would help us if you could take 5 minutes of your time to read this speech and give us your opinion. Please notice that whether you agree to read the text or not will not affect your payment.

Yes, I want to read the text.
No, I don't want to read the text.

Next page: Thank you very much for your help, you will get to read the speech and give your opinion at the end of this survey.

At the end of the survey (if they clicked yes):

Thank you for agreeing to review the speech on EU integration which we plan to use for educational purposes. You can find the speech below. You will be able to provide us with your opinion on the next page.

Speech is displayed.

Question after speech:
On a scale from 1 to 10, do you think this text, a speech held by Emmanuel Macron in 2018, can be used to inform students of the advantages and importance of the European Union? (1= No, 10=Yes)

B Links to local language surveys

The interested reader can take the survey in the local languages by using the links below.
Dutch: `https://taxmpg.eu.qualtrics.com/jfe/form/SV_85Ocx8lc4806tzT`
German: `https://taxmpg.eu.qualtrics.com/jfe/form/SV_5ouJ8nUBnj11lMp`
Italian: `https://taxmpg.eu.qualtrics.com/jfe/form/SV_5apXa5HwDkB55it`
Spanish: `https://taxmpg.eu.qualtrics.com/jfe/form/SV_0ln9O2bfxiBsH1r`

C Incentivised willingness to support European integration

To better capture the epidemic's impact on the respondents' attitudes towards the European Union, we include an incentivised behavioural measure of their willingness to engage in an action explicitly framed as supportive of the European integration project. The respondents read that "*For educational purposes, we are considering informing students about the importance of the European Union using real texts. We selected a speech given in front of the European Parliament promoting European integration.*"[17,18]

We then ask the respondents whether they would be willing to read a five-minute long transcription of the speech and to give us their opinion about the suitability of the text for the purpose it was selected for. We thus provide a clear incentive to decline to respondents who are *not willing* to spend five minutes (it took on average approximately 20 minutes to complete the survey *without* reading the text) to read a pro-European Union text (see also Dellavigna et al. (2017)). We explicitly fixed the amount of time needed to read the speech in order to fix beliefs about the length of the task and the amount of time and effort needed to complete it. Further, the explicit reference to the educational usage of the text (in a Public Economics undergraduate course at the University of Stirling taught by one of the authors) serves the purpose of providing the respondents with a sense of consequentiality of the action. The identity of the speaker and the context in which the speech was given was not disclosed to the respondents at the time of choosing. We informed the respondents that their agreement or lack thereof will not affect their payment. In case of agreement, the respondents were told that they

[17] See Appendix A for an English transcription of the whole question.
[18] For an English transcription of the speech: https://www.elysee.fr/emmanuel-macron/2018/04/17/speech-by-emmanuel-macron-president-of-the-republic-at-european-parliament.en

would read and review the text only at the end of the survey.[19]

We interpret the respondents' choice of (not) reading the text as (un)willingness to support the European integration, and *not* the rating provided: It might be that a respondent with positive attitudes towards the European integration might legitimately find the text unsuitable for the purpose and assign it a low rating. A non-trivial choice was whether to explicitly frame the action as supportive of European integration or whether to maintain a neutral wording. In the latter case, however, the interpretation of the agreement to read the text would have not been straightforward. As argued above, framing it as pro-integration allows for a combination of agreement to read and low-rating assigned to still be interpretable as supportive of the European integration. This would not have been the case with neutral wording, as a respondent antagonising the integration process could have agreed to read the text with the mere intent of assigning a low score. It can be argued that our behavioural measure of support for the European integration could have in such case been the rating distribution. Notice however that those choosing not to read the text would have been dropped out of the analysis and that the incentivisation would have been lost (it is costly to spend five more minutes to read but it is costless to assign the rating). We cannot completely exclude that the respondents might accept to read and then assign ratings without reading. The incidence of such behaviours is however likely to be orthogonal to our design and smaller than with neutral wording. Our choice moreover allows us to perform analyses allowing us to gauge the validity of the responses collected and of our behavioural measure.

D The text agreement question: behavioural analyses

The analyses here presented follow the analytical framework outlined in Section 3 and confirm the validity of our behavioural measure of support for the EU.

Table D.1 reports the summary statistics of the recorded time spent on the text screen by the respondents who chose to read the text. The Table disaggregates by Baseline and COVIDFIRST and by the subconditions of the latter. In order to obtain a more realistic picture, we trim the data by excluding from the analysis the upper tail of the distribution of time spent reading text: the top 1%. These are respondents who spent half an hour or more on the text screen.

[19] For the experimental challenges posed by this question and how they are addressed, see Appendix E.

Table D.1: Summary statistcs of time in seconds spent by the respondents on the text screen

Condition	Mean	St. dev.
Baseline	204.56	248.75
COVIDFIRST	218.03	258.04
Health	217.57	264.42
Economic	213.72	242.40
Conflict	222.72	266.34

The respondents spent on average 213 seconds (slightly short of 4 minutes) on the text screen, with little variation across conditions.

Table D.2 uses OLS analyses to look for differences in the amount of time spent reading the text across conditions. Differences in time spent on the text are mostly not significant at conventional levels, and where significant they are small in magnitude. The largest recorded difference is that observed between COVIDFIRST and the Baseline: Respondents in the former condition spent on average 13 seconds more on the text screen than respondents in the Baseline condition.

Table D.2: Effects of the treatment conditions on time spent reading the text

	(1)	(2)	(3)	(4)
Model	Time in seconds spent on the text screen			
(1): COVIDFIRST vs Baseline	13.03**			
	(5.862)			
(2): Health vs Baseline		10.86		
		(8.155)		
(3): Economic vs Health			-3.010	
			(10.23)	
(4): Conflict vs Health				7.160
				(10.74)
Observations	5,799	3,313	2,513	2,535
R-squared	0.024	0.025	0.022	0.031

The table presents estimates from OLS models. The outcome variable is the time in seconds spent reading the text about European integration. The regressions compare time spent on the text between COVIDFIRST and Baseline, between Health and Baseline, between Economic and Health and between Conflict and Health. We exclude respondents who are recorded to spend more than 1849 seconds (30.8 minutes) on the text screen. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

In Figure D.1 we compare the distributions of the text ratings in, respectively, the COVIDFIRST and Baseline, the Health and Baseline, the Economic and Health and in the Conflict and Health conditions.

Figure D.1: Distribution of text ratings in the COVIDFIRST and Baseline conditions

The figure shows the distribution of the ratings assigned to the text about European integration assigned by the respondents who agreed to read the text across the four study conditions: i) Covidfirst Vs baseline; ii) Health Vs baseline; Economic Vs Health; Conflict Vs Health. We exclude respondents who are recorded to spend more than 1849 seconds (30.8 minutes) on the text screen.

As evident from the Figures, the distributions are extremely similar in all cases. Two-sided Kolmogorov-Smirnov tests cannot reject the null hypothesis of equality of the populations in three out of four cases. P-values are reported in Table D.3.

Table D.3: Kolmogorov-Smirnov tests: equality of the distribution of text ratings

	COVIDFIRST vs Baseline	Health vs Baseline	Economic vs Health	Conflict vs Health
Two-sided p-values	0.118	0.060	0.973	0.794

The table reports the two-sided Kolmogorov-Smirnov tests of distribution equality of the ratings assigned to the Euroepean integration text by the respondents who chose to read it. We exclude respondents who are recorded to spend more than 1849 seconds (30.8 minutes) on the text screen.

Finally, we investigate whether a relationship exists between the rating assigned to the text and the time spent reading it among those who chose to do so. Table D.4 reports the results of an OLS regression. Not surprisingly those who assigned a greater rating also spent a significantly larger amount of time reading the text. Notice however that though precisely estimated, the coefficient is small: an additional 30 seconds increases the score by 0.02 points.

Table D.4: OLS regression of the rating assigned to the text on the time spent on the text screen

	(1) Rating assigned
Time in seconds spent	0.000871***
on the text screen	(0.000151)
Observations	5,799
R-squared	0.025

The table presents estimates from OLS models. The outcome variable is the rating assigned to the text about European integration. We exclude respondents who are recorded to spend more than 1849 seconds (30.8 minutes) on the text screen. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

E Challenges of the experimental design

We identify two primary potential confounds in our experimental design.

Fatigue Fatigue might influence the propensity to choosing to review our text on European integration. To see this, remember that we randomize whether the outcome variable questions come before or after the questions about the COVID-19 crisis. Half of the respondents will receive the question on whether they wish to read a lengthy text (explicitly fixed at 5 minutes of time) about the European integration relatively early in the survey, while half will receive it relatively late. Among the latter, greater fatigue is expected to decrease the likelihood of agreement. Fatigue would therefore cause us to over-estimate a negative impact of the COVIDFIRST condition, which is why we treat it as a confound deserving high priority.

The position of the text agreement question is therefore randomly placed at the beginning or at the end of the outcomes block: its placement varies between early on, somewhat in the middle and towards the end of the entire survey, orthogonally to the experimental conditions. Moreover, in case of agreement, the respondents will read the text and provide their opinion at the end of the questionnaire to shield the following parts of the survey from additional fatigue originating from the text review task.

Experimenter demand effects Participants to surveys or experiments might infer the researchers' underlying objectives from the questions asked and/or from the experiment's architecture, and act to comply with what they believe are the experimenter's objectives Zizzo (2010). In our case, a respondent might form an idea that our ultimate objective is that of measuring socio-political sentiments, particularly towards the EU, from the questions we asked. Demand effects might bias our respondents' answers in uncontrollable ways, thus reducing the likelihood of observing the effects of interest.

We cannot address this concern directly, as we must tradeoff between reaching our research objectives and eliminating the risk of demand effects. We however are able to evaluate the likelihood of demand effects polluting our questionnaire by exploiting the randomization of the position of the text agreement question. The explicit pro-EU sentiment in that question leads to a strengthened pro-EU demand effect affecting subsequent questions beyond the natural demand induced by the questionnaire itself de Quidt et al. (2018). Comparing the responses of those exposed to strengthened

demand effects at the beginning and at the end of the outcomes block allow us to establish whether the survey is susceptible to any demand effect originating from the questionnaire itself.[20]

F Results by country

F.1 Germany

a) The impact of COVID-19 on trusting attitudes As in the aggregate sample, the Economic condition has the strongest effect on trust variables. The main difference compared to the aggregate results is that the Health condition does not affect trust in the EU, only once respondents are also primed with the economic or conflict dimension does their trust in the EU decline significantly. Trust in science increases also in the Health condition, whereas in the aggregate sample it increases only in the Conflict one.

b) The impact of COVID-19 on attitudes towards taxation and the welfare state Our conditions do not significantly affect attitudes towards levying taxes to finance the welfare state in Germany. People are more likely to agree with the statement that the general tax level are too high in the Economic condition (+15%), whereas the other two conditions do not have an effect on this variables. Attitudes towards respondents' own tax levels are not affected by any of our conditions.

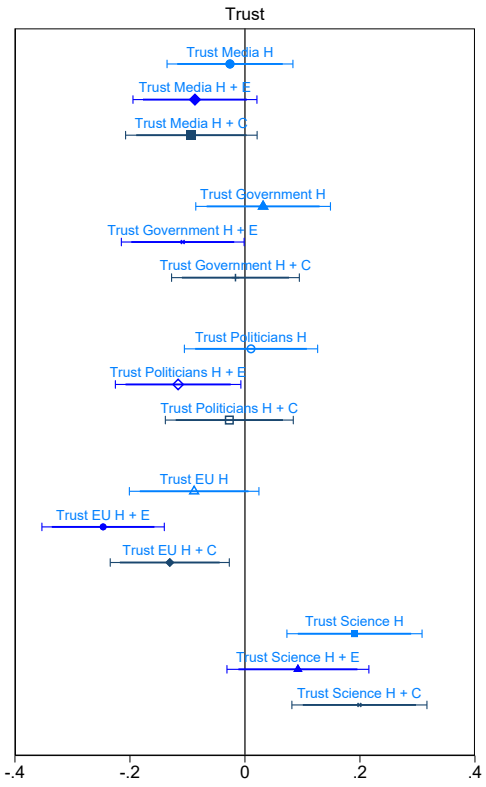
c) The impact of COVID-19 on voting intentions and political preferences As in the aggregate sample, our conditions do not affect political preferences much. There is again evidence of a negative effect on populist attitudes: In line with aggregate results, people are less in favour of having a strong leader in the Economic and Conflict conditions (-12% and -11%), while there is no significant effect of the Health condition. Contrary to the aggregate sample, people also agree less with the idea of direct democracy ('People Power') in the Economic condition (-14%), while there is no significant effect in the Conflict condition. There is no effect on voting preferences, and the Health condition does not increase agreement with incumbent parties (as in the aggregate sample).

d) The impact of COVID-19 on attitudes towards the European Union As in the aggregate sample, the strongest effect is associated with the Economic condition and

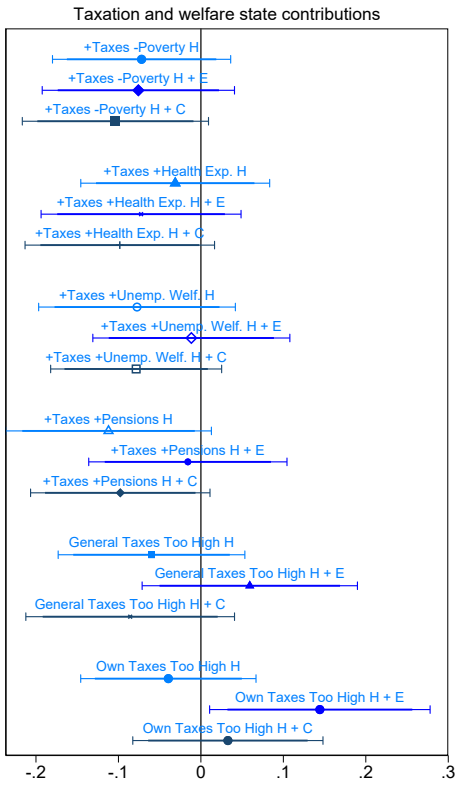
[20] Appendix J.1 shows no evidence for demand effects originating from the text agreement question.

it has a consistently negative effect on attitudes towards the EU. Contrary to aggregate results, the Health condition does not negatively effect any EU attitudes except for perceived efficacy in dealing with important world matters (-16%). The Conflict condition also affects attitudes negatively in general, but the effect is not as pronounced as in the aggregate sample, and there is no effect on perceived efficacy. Respondents are also more in favour of leaving the EU in the Economic condition (and the effect is even stronger than in the aggregate sample, with +18% of the Baseline group's standard deviation), while (same as in the aggregate) the Health and the Conflict condition do not affect this variable in a significant way.

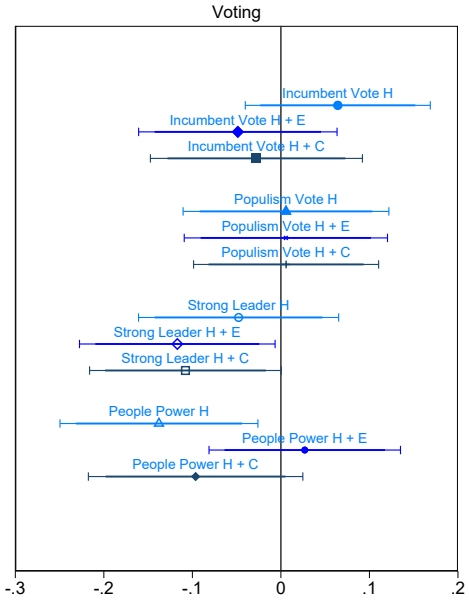
Figure F.1: The figures display the impact of conditions Health, Economic and Conflict on our set of outcomes in Germany, together with 95% (delimited by vertical bars) and 90% (bold line) confidence intervals.



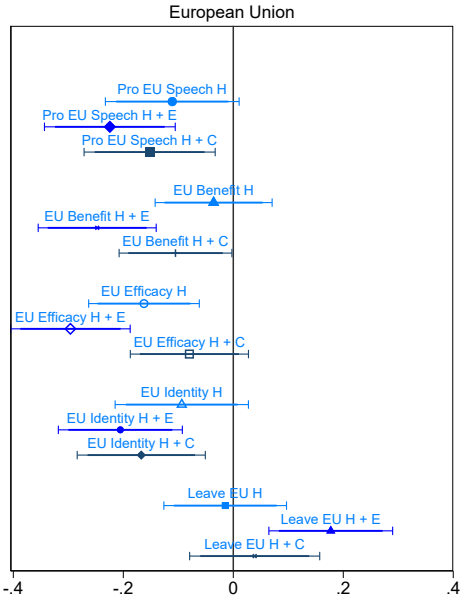
(a) Effects on Trust



(b) Effects on Taxation



(c) Effects on Voting



(d) Effects on Attitudes towards EU

F.2 Italy

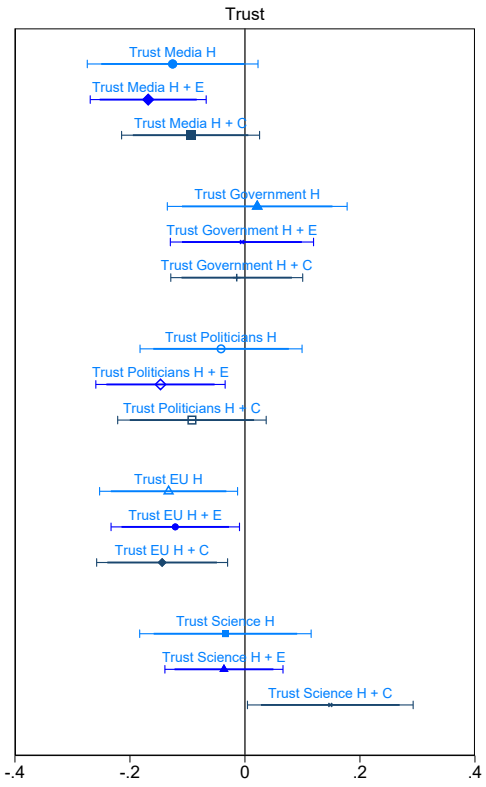
a) The impact of COVID-19 on trusting attitudes The results on trust are completely in line with aggregate results.

b) The impact of COVID-19 on attitudes towards taxation and the welfare state Similar to Germany, our conditions do not significantly affect most attitudes towards levying taxes to finance the welfare state, with two exceptions: approval with tax-financed poverty alleviation declines in the Conflict condition (-17%), and acceptance for levying taxes to provide health care declines in the Economic and the Conflict condition (-12% and -11%). People are more likely to agree with the statement that the general tax level are too high in the Health condition (16%), whereas the other two conditions do not have an effect on this variables. Respondents are more likely to regard their own tax level as excessive in all conditions, by around 18% a standard deviation of the Baseline group, whereas in the aggregate sample the Health condition does not affect this variable.

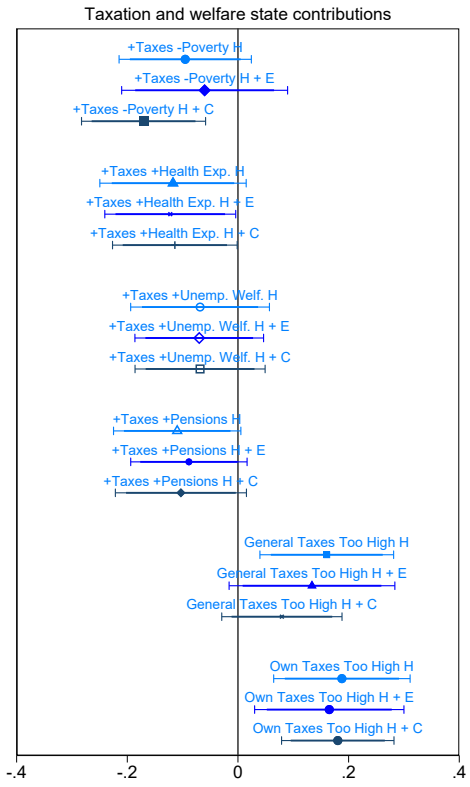
c) The impact of COVID-19 on voting intentions and political preferences Compared to the aggregate sample, our conditions have even less effect on voting intentions and political preferences, in fact there is no significant effect of our conditions on any of the outcome variables in this group. We do not even find a significant negative effect for populist attitudes, and there is also no positive incumbency effect in the Health condition.

d) The impact of COVID-19 on attitudes towards the European Union Compared to the aggregate sample, our conditions do not have such a negative effect on EU attitudes in Italy. We find the strongest effect on our behavioural outcome measure for EU support (Pro EU speech) in the Health and the Economic conditions (-15% and -32%, respectively). Contrary to aggregate results, the other variables are not affected by our conditions, except for perceived efficacy in dealing with important world matters, which declines in the Health condition (-14). Support for leaving the EU does not increase in any condition.

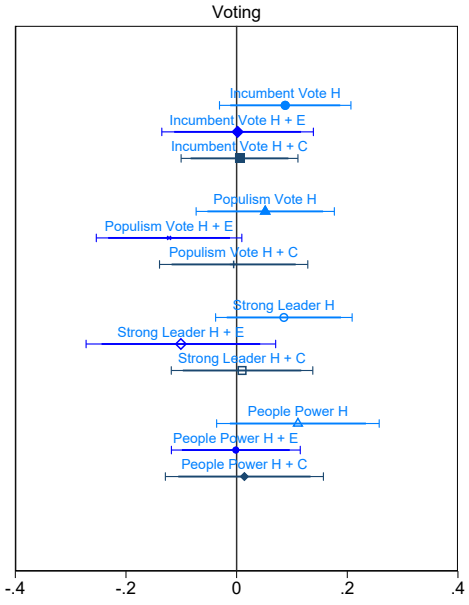
Figure F.3: The figures display the impact of conditions Health, Economic and Conflict on our set of outcomes in Italy, together with 95% (delimited by vertical bars) and 90% (bold line) confidence intervals.



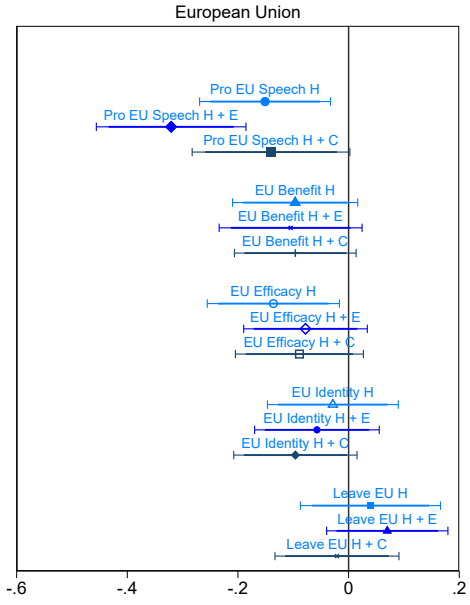
(a) Effects on Trust



(b) Effects on Taxation



(c) Effects on Voting



(d) Effects on Attitudes towards EU

F.3 Spain

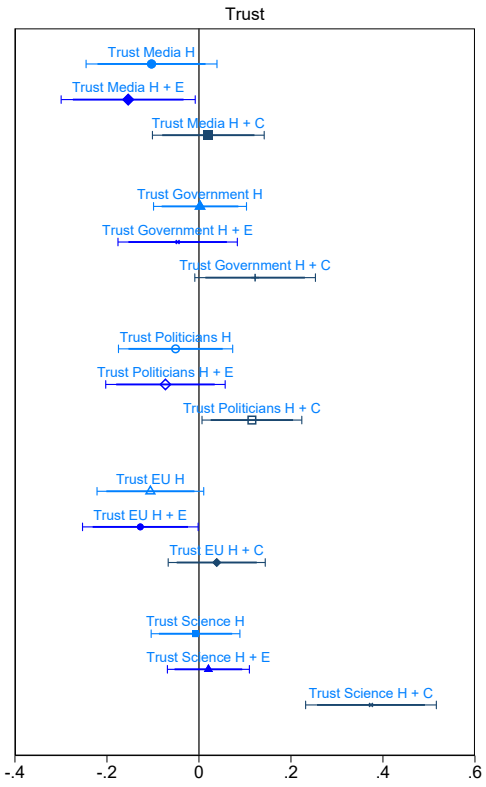
a) The impact of COVID-19 on trusting attitudes Our conditions have less negative effect on trusting attitudes than in the aggregate sample. Trust in politicians does not decline in the Economic condition and increases even in the Conflict condition (12%). Trust in the EU declines, but only in the Economic condition (-13%). Trust in science increases even more than in the aggregate sample in the Conflict condition (37%).

b) The impact of COVID-19 on attitudes towards taxation and the welfare state Contrary to the aggregate sample there is no effect of our conditions on approval of a tax-financed welfare state and the perceived size of the general and own tax level.

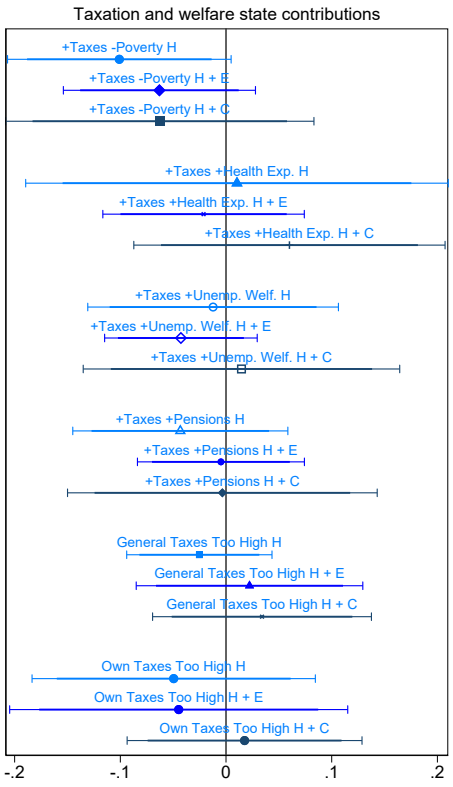
c) The impact of COVID-19 on voting intentions and political preferences Our conditions don't have a significant effect on voting attitudes (also no positive incumbency effect in the Health condition) As in the aggregate sample, we find a significant decline in desire for a strong leader in the Economic and the Conflict condition (-12% and -13%) and respondents are less in favour of direct democracy in the Conflict condition (-14%).

d) The impact of COVID-19 on attitudes towards the European Union Compared to the aggregate sample, our conditions do not have such a negative effect on EU attitudes in Spain. There is no effect on our behavioural outcome measure for EU support (Pro EU speech), no effect on perceived benefits of being in the EU and there is even an increase in perceived efficacy in the Conflict condition (15%). Identification with the EU declines in the Economic condition as in the aggregate sample, but not in the Health condition. There is no increased support for leaving the EU in any of our conditions, in fact respondents are even significantly less in favour of leaving the EU in the Conflict condition.

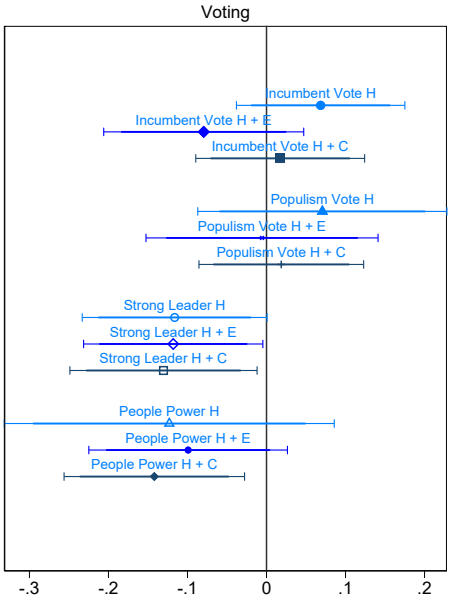
Figure F.5: The figures display the impact of conditions Health, Economic and Conflict on our set of outcomes in Spain, together with 95% (delimited by vertical bars) and 90% (bold line) confidence intervals.



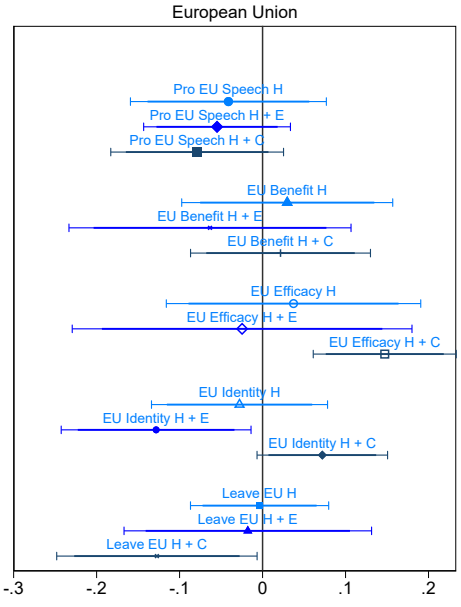
(a) Effects on Trust



(b) Effects on Taxation



(c) Effects on Voting



(d) Effects on Attitudes towards EU

F.4 Netherlands

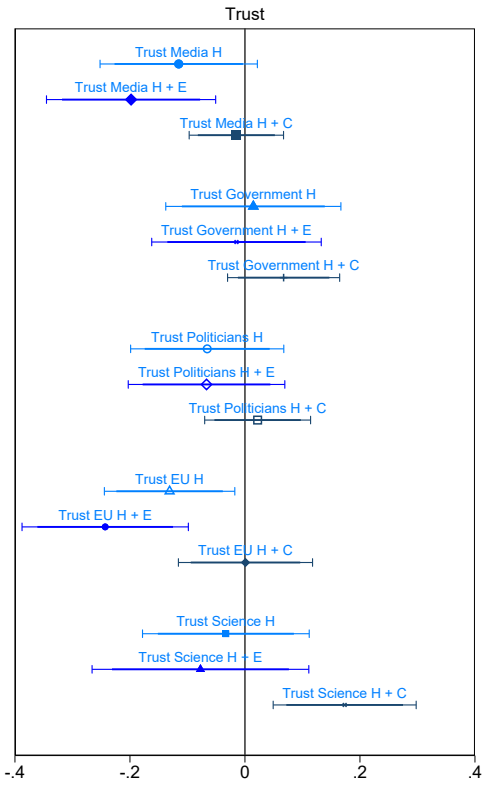
a) The impact of COVID-19 on trusting attitudes Our conditions have no effect on trust in government and, contrary to the aggregate sample (where the Economic condition has a negative effect), also no effect on trust in politicians. Trust in the EU declines only in the Health and the Economic condition (-13% and -24%, respectively), not in the Conflict condition. As in the aggregate sample, trust in science increases in the Conflict condition (17%).

b) The impact of COVID-19 on attitudes towards taxation and the welfare state Contrary to the aggregate sample, agreement with a tax-financed welfare state decreases only in the Economic condition, the other two conditions have no effect. There is also no effect of our conditions on the perceived size of the general and own tax level.

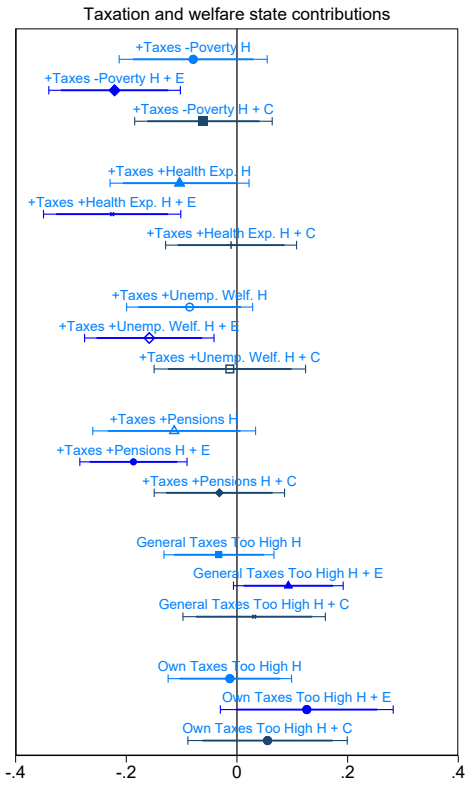
c) The impact of COVID-19 on voting intentions and political preferences Our conditions don't have a significant effect on voting attitudes (the only exception being a decline in voting intentions for populist parties in the Health condition) and there is also no effect on the desire for a strong leader and approval of direct democracy.

d) The impact of COVID-19 on attitudes towards the European Union The effects of our conditions on attitudes towards the EU are very similar to the aggregate sample. The only difference is that an increased support for leaving the EU in the Economic condition is marginally not significant (but in the same direction as in the aggregate sample and in Germany, 10% with a p-value of 0.07).

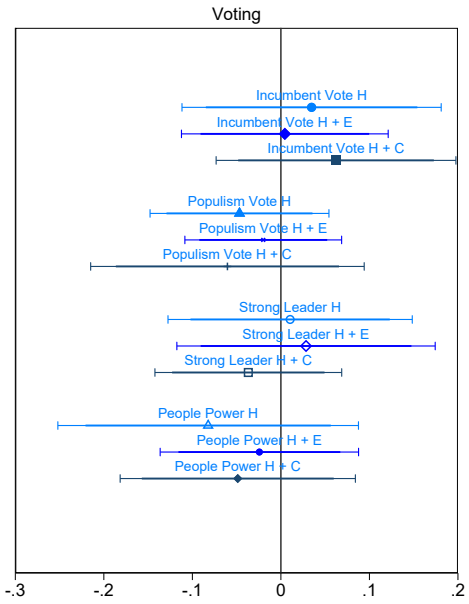
Figure F.7: The figures display the impact of conditions Health, Economic and Conflict on our set of outcomes in the Netherlands, together with 95% (delimited by vertical bars) and 90% (bold line) confidence intervals.



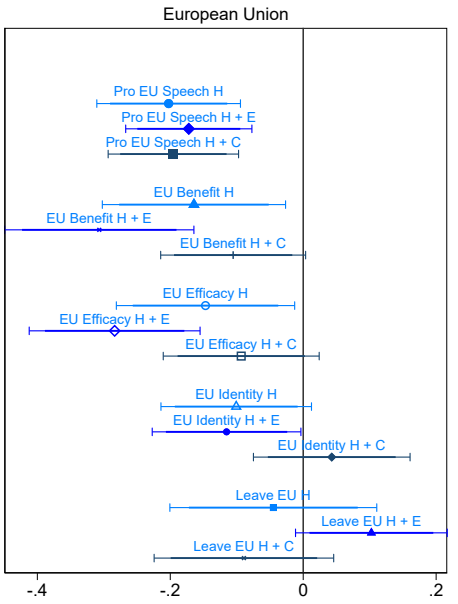
(a) Effects on Trust



(b) Effects on Taxation



(c) Effects on Voting



(d) Effects on Attitudes towards EU

G Sample and sample balance

Table G1 reports the sample size for each country.

Country	Sample size	Share of total
Germany	2161 obs.	26.24%
Italy	2003 obs.	24.32%
Netherlands	2071 obs.	25.15%
Spain	2000 obs.	24.29%
Total	8235 obs.	100.00%

Table G1: Sample size per country

H Tables

H.1 Pooled analyses: COVIDFIRST vs Baseline

Table H1: Effects of Covidfirst vs Baseline - Trust outcomes

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Covidfirst	-0.143***	-0.0389**	-0.128***	0.00441	0.0817***	-0.0842***	0.0886***	-0.120***
	(0.0199)	(0.0195)	(0.0282)	(0.0229)	(0.0272)	(0.0210)	(0.0211)	(0.0199)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.063	0.183	0.063	0.119	0.034	0.144	0.046	0.027

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the COVIDFIRST condition to the Baseline group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H2: Effects of Covidfirst vs Baseline - Taxation outcomes

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Covidfirst	-0.0269	-0.0974***	-0.0705***	-0.0578***	-0.0707***	-0.0138	-0.0653***	0.0297	0.0581*
	(0.0232)	(0.0219)	(0.0204)	(0.0210)	(0.0187)	(0.0253)	(0.0205)	(0.0200)	(0.0296)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.072	0.016	0.052	0.054	0.046	0.027	0.019	0.124	0.106

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the COVIDFIRST condition to the Baseline group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H3: Effects of Covidfirst vs Baseline - Voting outcomes

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Covidfirst	0.0183	-0.0154	-0.00823	0.0339	-0.103***	-0.0983***	0.0134	-0.0545**	-0.0376*	-0.0515**	-0.000363	-0.000523
	(0.0216)	(0.0220)	(0.0223)	(0.0236)	(0.0216)	(0.0243)	(0.0227)	(0.0259)	(0.0223)	(0.0235)	(0.0239)	(0.0236)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.015	0.083	0.064	0.053	0.069	0.058	0.042	0.026	0.037	0.041	0.078	0.045

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the COVIDFIRST condition to the Baseline group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H4: Effects of Covidfirst vs Baseline - Identity outcomes

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
Covidfirst	-0.0151	0.0263	-0.0763***	-0.0182	-0.00709	-0.0211	0.00470	0.0104	-0.00287
	(0.0241)	(0.0229)	(0.0196)	(0.0226)	(0.0212)	(0.0216)	(0.0234)	(0.0238)	(0.0231)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.030	0.028	0.037	0.010	0.016	0.026	0.031	0.052	0.049

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the COVIDFIRST condition to the Baseline group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

H.2 Condition comparisons

H.2.1 Health vs Baseline

Table H5: Effects of Health vs the Baseline: Trust outcomes

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Health	-0.116***	-0.0304	-0.129***	0.0185	0.0896***	-0.0753**	0.0375	-0.110***
	(0.0284)	(0.0282)	(0.0330)	(0.0298)	(0.0328)	(0.0298)	(0.0314)	(0.0281)
Observations	4,571	4,571	4,571	4,571	4,571	4,571	4,571	4,571
R-squared	0.063	0.184	0.064	0.120	0.034	0.145	0.052	0.029

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Health condition to the Baseline group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H6: Effects of Health vs the Baseline: Taxation outcomes

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Health	-0.0213	-0.0834***	-0.0536	-0.0583**	-0.0839***	-0.0151	-0.0668**	0.00415	0.0153
	(0.0312)	(0.0283)	(0.0335)	(0.0289)	(0.0295)	(0.0309)	(0.0289)	(0.0238)	(0.0291)
Observations	4,571	4,571	4,571	4,571	4,571	4,571	4,571	4,571	4,571
R-squared	0.073	0.016	0.052	0.055	0.046	0.027	0.019	0.125	0.106

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Health condition to the Baseline group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H7: Effects of Health vs the Baseline: Voting outcomes

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Health	0.0631**	0.00903	0.0193	0.0504*	-0.0595**	-0.0969***	-0.00613	-0.0206	-0.0484	-0.0590	-0.0190	-0.0277
	(0.0287)	(0.0298)	(0.0312)	(0.0297)	(0.0290)	(0.0296)	(0.0304)	(0.0326)	(0.0313)	(0.0386)	(0.0304)	(0.0307)
Observations	4,571	4,571	4,571	4,571	4,571	4,571	4,571	4,571	4,571	4,571	4,571	4,571
R-squared	0.016	0.084	0.064	0.053	0.071	0.060	0.044	0.027	0.038	0.041	0.078	0.045

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Health condition to the Baseline group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H8: Effects of Health vs the Baseline: Identity outcomes

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
Health	-0.0334	0.0237	-0.0614**	0.0125	0.0155	-0.00508	0.00198	-0.0102	-0.00638
	(0.0282)	(0.0296)	(0.0289)	(0.0303)	(0.0297)	(0.0291)	(0.0312)	(0.0302)	(0.0288)
Observations	4,571	4,571	4,571	4,571	4,571	4,571	4,571	4,571	4,571
R-squared	0.030	0.029	0.037	0.011	0.017	0.027	0.031	0.052	0.049

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Health condition to the Baseline group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

H.2.2 Economic vs Health

Table H9: Effects of Economic vs Health: Trust outcomes

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Economic	-0.174***	-0.0905***	-0.186***	-0.0438	0.0415	-0.134***	0.00536	-0.181***
	(0.0293)	(0.0273)	(0.0336)	(0.0289)	(0.0338)	(0.0273)	(0.0282)	(0.0293)
Observations	3,665	3,665	3,665	3,665	3,665	3,665	3,665	3,665
R-squared	0.063	0.184	0.064	0.120	0.034	0.145	0.052	0.029

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Economic condition to the Health group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H10: Effects of Economic vs Health: Taxation outcomes

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Economic	-0.0556*	-0.106***	-0.110***	-0.0716**	-0.0685**	-0.0246	-0.0615**	0.0706**	0.0911**
	(0.0298)	(0.0308)	(0.0291)	(0.0281)	(0.0277)	(0.0316)	(0.0284)	(0.0298)	(0.0374)
Observations	3,665	3,665	3,665	3,665	3,665	3,665	3,665	3,665	3,665
R-squared	0.073	0.016	0.052	0.055	0.046	0.027	0.019	0.125	0.106

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Economic condition to the Health group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H11: Effects of Economic vs Health: Voting outcomes

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Economic	-0.0210	-0.0449	-0.0354	0.0449	-0.176***	-0.166***	0.0862***	-0.0838**	-0.0740**	-0.0255	0.0311	0.0154
	(0.0300)	(0.0287)	(0.0286)	(0.0361)	(0.0332)	(0.0343)	(0.0287)	(0.0355)	(0.0309)	(0.0283)	(0.0297)	(0.0294)
Observations	3,665	3,665	3,665	3,665	3,665	3,665	3,665	3,665	3,665	3,665	3,665	3,665
R-squared	0.016	0.084	0.064	0.053	0.071	0.060	0.044	0.027	0.038	0.041	0.078	0.045

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Economic condition to the Health group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H12: Effects of Economic vs Health: Identity outcomes

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
Economic	-0.0216	-0.00615	-0.122***	-0.0689**	-0.0532*	-0.0706**	-0.0116	0.00920	0.00623
	(0.0332)	(0.0317)	(0.0279)	(0.0300)	(0.0281)	(0.0295)	(0.0290)	(0.0312)	(0.0287)
Observations	3,665	3,665	3,665	3,665	3,665	3,665	3,665	3,665	3,665
R-squared	0.030	0.029	0.037	0.011	0.017	0.027	0.031	0.052	0.049

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Economic condition to the Health group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

H.2.3 Conflict vs Health

Table H13: Effects of Conflict vs Health: Trust outcomes

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Conflict	-0.139***	0.00445	-0.0697**	0.0386	0.114***	-0.0426	0.223***	-0.0682**
	(0.0296)	(0.0258)	(0.0317)	(0.0273)	(0.0316)	(0.0280)	(0.0387)	(0.0298)
Observations	3,663	3,663	3,663	3,663	3,663	3,663	3,663	3,663
R-squared	0.063	0.184	0.064	0.120	0.034	0.145	0.052	0.029

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Conflict condition to the Health group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H14: Effects of Conflict vs Health: Taxation outcomes

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Conflict	-0.00380	-0.103***	-0.0478	-0.0436	-0.0597**	-0.00167	-0.0676**	0.0144	0.0679**
	(0.0267)	(0.0299)	(0.0310)	(0.0293)	(0.0295)	(0.0320)	(0.0304)	(0.0258)	(0.0284)
Observations	3,663	3,663	3,663	3,663	3,663	3,663	3,663	3,663	3,663
R-squared	0.073	0.016	0.052	0.055	0.046	0.027	0.019	0.125	0.106

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Conflict condition to the Health group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H15: Effects of Conflict vs Health: Voting outcomes

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Conflict	0.0130	-0.0103	-0.00855	0.00639	-0.0745***	-0.0320	-0.0401	-0.0589**	0.00962	-0.0700**	-0.0133	0.0106
	(0.0271)	(0.0255)	(0.0246)	(0.0268)	(0.0281)	(0.0283)	(0.0299)	(0.0298)	(0.0314)	(0.0304)	(0.0328)	(0.0285)
Observations	3,663	3,663	3,663	3,663	3,663	3,663	3,663	3,663	3,663	3,663	3,663	3,663
R-squared	0.016	0.084	0.064	0.053	0.071	0.060	0.044	0.027	0.038	0.041	0.078	0.045

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Conflict condition to the Health group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H16: Effects of Conflict vs Health: Identity outcomes

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
Conflict	0.00957	0.0616**	-0.0454	0.00197	0.0167	0.0127	0.0237	0.0323	-0.00851
	(0.0308)	(0.0260)	(0.0288)	(0.0292)	(0.0314)	(0.0294)	(0.0270)	(0.0290)	(0.0300)
Observations	3,663	3,663	3,663	3,663	3,663	3,663	3,663	3,663	3,663
R-squared	0.030	0.029	0.037	0.011	0.017	0.027	0.031	0.052	0.049

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Conflict condition to the Health group. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

H.3 Country analyses

H.3.1 Germany

Table H17: Effects of Covidfirst vs Baseline - Germany: Trust outcomes

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Covidfirst	-0.166***	-0.0399	-0.0278	-0.0258	0.0482	-0.0690	0.170***	-0.156***
	(0.0447)	(0.0433)	(0.0463)	(0.0429)	(0.0471)	(0.0457)	(0.0479)	(0.0441)
Observations	2,161	2,161	2,161	2,161	2,161	2,161	2,161	2,161
R-squared	0.031	0.030	0.068	0.046	0.049	0.041	0.046	0.032

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from Germany and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H18: Effects of Covidfirst vs Baseline - Germany: Taxation outcomes

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Covidfirst	-0.0913*	-0.0823*	-0.0669	-0.0582	-0.0725	-0.0302	-0.0424	-0.0305	0.0392
	(0.0481)	(0.0439)	(0.0507)	(0.0494)	(0.0481)	(0.0453)	(0.0426)	(0.0491)	(0.0485)
Observations	2,161	2,161	2,161	2,161	2,161	2,161	2,161	2,161	2,161
R-squared	0.007	0.021	0.010	0.023	0.009	0.034	0.028	0.020	0.015

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from Germany and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H19: Effects of Covidfirst vs Baseline - Germany: Voting outcomes

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Covidfirst	-0.00493	0.00578	0.00584	0.0248	-0.125***	-0.180***	0.0626	-0.0957**	-0.0580	-0.0757*	-0.0393	-0.0511
	(0.0463)	(0.0347)	(0.0351)	(0.0326)	(0.0415)	(0.0403)	(0.0426)	(0.0400)	(0.0480)	(0.0426)	(0.0469)	(0.0450)
Observations	2,161	2,161	2,161	2,161	2,161	2,161	2,161	2,161	2,161	2,161	2,161	2,161
R-squared	0.026	0.009	0.009	0.017	0.055	0.027	0.020	0.018	0.025	0.033	0.030	0.019

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from Germany and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H20: Effects of Covidfirst vs Baseline - Germany: Identity outcomes

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
Covidfirst	-0.0732	-0.00480	-0.157***	-0.0887*	-0.0299	-0.0778*	-0.0558	-0.0534	-0.00949
	(0.0503)	(0.0461)	(0.0461)	(0.0472)	(0.0472)	(0.0443)	(0.0568)	(0.0517)	(0.0450)
Observations	2,161	2,161	2,161	2,161	2,161	2,161	2,161	2,161	2,161
R-squared	0.027	0.033	0.040	0.005	0.010	0.024	0.019	0.014	0.007

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from Germany and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses.
* $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

H.3.2 Italy

Table H21: Effects of Covidfirst vs Baseline - Italy: Trust outcomes

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Covidfirst	-0.167***	-0.0834*	-0.110**	-0.00220	0.0781*	-0.124***	0.0213	-0.152***
	(0.0410)	(0.0427)	(0.0515)	(0.0455)	(0.0429)	(0.0425)	(0.0535)	(0.0463)
Observations	2,003	2,003	2,003	2,003	2,003	2,003	2,003	2,003
R-squared	0.051	0.020	0.023	0.025	0.043	0.015	0.029	0.056

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from Italy and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses.
$p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H22: Effects of Covidfirst vs Baseline - Italy: Taxation outcomes

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Covidfirst	-0.0209	-0.121**	-0.128***	-0.0730*	-0.110***	0.0275	-0.0998*	0.117***	0.168***
	(0.0436)	(0.0478)	(0.0432)	(0.0415)	(0.0385)	(0.0499)	(0.0513)	(0.0443)	(0.0445)
Observations	2,003	2,003	2,003	2,003	2,003	2,003	2,003	2,003	2,003
R-squared	0.011	0.027	0.037	0.032	0.033	0.034	0.027	0.015	0.022

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from Italy and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses.
* $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H23: Effects of Covidfirst vs Baseline - Italy: Voting outcomes

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Covidfirst	0.0331	-0.0240	0.00307	0.0764	-0.113**	-0.111**	0.0374	0.00310	-0.0547	0.0417	0.0177	0.0339
	(0.0483)	(0.0581)	(0.0574)	(0.0508)	(0.0476)	(0.0440)	(0.0516)	(0.0643)	(0.0543)	(0.0571)	(0.0478)	(0.0517)
Observations	2,003	2,003	2,003	2,003	2,003	2,003	2,003	2,003	2,003	2,003	2,003	2,003
R-squared	0.031	0.023	0.021	0.019	0.063	0.042	0.036	0.026	0.015	0.036	0.027	0.013

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from Italy and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses.
* $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H24: Effects of Covidfirst vs Baseline - Italy: Identity outcomes

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
Covidfirst	-0.0121	0.0306	-0.0730	0.0230	0.0703	0.0814*	0.0309	-0.00787	0.0613
	(0.0534)	(0.0559)	(0.0488)	(0.0537)	(0.0457)	(0.0490)	(0.0470)	(0.0468)	(0.0497)
Observations	2,003	2,003	2,003	2,003	2,003	2,003	2,003	2,003	2,003
R-squared	0.026	0.031	0.056	0.013	0.012	0.030	0.014	0.048	0.026

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from Italy and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses.
* $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

H.3.3 The Netherlands

Table H25: Effects of Covidfirst vs Baseline - Netherlands: Trust outcomes

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Covidfirst	-0.205***	-0.0319	-0.153**	0.0197	0.0403	-0.0799***	0.0147	-0.108**
	(0.0354)	(0.0254)	(0.0553)	(0.0373)	(0.0391)	(0.0223)	(0.0355)	(0.0369)
Observations	2,071	2,071	2,071	2,071	2,071	2,071	2,071	2,071
R-squared	0.055	0.022	0.023	0.027	0.033	0.019	0.020	0.027

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from the Netherlands and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses.
* $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H26: Effects of Covidfirst vs Baseline - Netherlands: Taxation outcomes

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Covidfirst	-0.00396	-0.109**	-0.0963***	-0.0738	-0.0926**	0.0151	-0.0259	0.0257	0.0519
	(0.0528)	(0.0468)	(0.0293)	(0.0429)	(0.0325)	(0.0457)	(0.0367)	(0.0270)	(0.0446)
Observations	2,071	2,071	2,071	2,071	2,071	2,071	2,071	2,071	2,071
R-squared	0.007	0.015	0.012	0.009	0.035	0.017	0.035	0.012	0.021

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from the Netherlands and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H27: Effects of Covidfirst vs Baseline - Netherlands: Voting outcomes

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Covidfirst	0.0421	-0.0682**	-0.0689**	0.00962	-0.161***	-0.156***	-0.0118	0.000585	-0.0301	-0.0483	-0.00686	-0.00161
	(0.0418)	(0.0308)	(0.0311)	(0.0546)	(0.0386)	(0.0384)	(0.0463)	(0.0434)	(0.0349)	(0.0360)	(0.0469)	(0.0275)
Observations	2,071	2,071	2,071	2,071	2,071	2,071	2,071	2,071	2,071	2,071	2,071	2,071
R-squared	0.034	0.010	0.010	0.048	0.015	0.018	0.029	0.013	0.029	0.022	0.051	0.019

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from the Netherlands and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H28: Effects of Covidfirst vs Baseline - Netherlands: Identity outcomes

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
Covidfirst	-0.00668	0.0677*	-0.0497*	-0.0349	-0.0631*	-0.0592	0.0296	0.0594	0.00482
	(0.0406)	(0.0375)	(0.0269)	(0.0335)	(0.0345)	(0.0462)	(0.0356)	(0.0362)	(0.0369)
Observations	2,071	2,071	2,071	2,071	2,071	2,071	2,071	2,071	2,071
R-squared	0.019	0.033	0.016	0.009	0.009	0.020	0.020	0.043	0.009

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from the Netherlands and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

H.3.4 Spain

Table H29: Effects of Covidfirst vs Baseline - Spain: Trust outcomes

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Covidfirst	-0.0583	-0.00136	-0.224***	0.0246	0.168**	-0.0735	0.141***	-0.0609**
	(0.0370)	(0.0429)	(0.0472)	(0.0472)	(0.0749)	(0.0524)	(0.0392)	(0.0284)
Observations	2,000	2,000	2,000	2,000	2,000	2,000	2,000	2,000
R-squared	0.041	0.010	0.044	0.008	0.019	0.005	0.024	0.021

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from Spain and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses.
$p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H30: Effects of Covidfirst vs Baseline - Spain: Taxation outcomes

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Covidfirst	0.0247	-0.0718	0.0150	-0.0107	-0.0142	-0.0621	-0.0954**	0.0153	-0.0228
	(0.0419)	(0.0444)	(0.0561)	(0.0430)	(0.0407)	(0.0457)	(0.0414)	(0.0364)	(0.0519)
Observations	2,000	2,000	2,000	2,000	2,000	2,000	2,000	2,000	2,000
R-squared	0.027	0.010	0.009	0.005	0.011	0.037	0.042	0.013	0.018

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from Spain and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses.
$p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H31: Effects of Covidfirst vs Baseline - Spain: Voting outcomes

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Covidfirst	0.00148	0.0234	0.0255	0.0275	-0.00643	0.0507	-0.0401	-0.125***	0.00950	-0.115**	0.0403	0.0266
	(0.0370)	(0.0508)	(0.0517)	(0.0576)	(0.0358)	(0.0579)	(0.0382)	(0.0412)	(0.0399)	(0.0461)	(0.0533)	(0.0562)
Observations	2,000	2,000	2,000	2,000	2,000	2,000	2,000	2,000	2,000	2,000	2,000	2,000
R-squared	0.004	0.007	0.009	0.015	0.067	0.031	0.021	0.023	0.009	0.016	0.016	0.014

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from Spain and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses.
$p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H32: Effects of Covidfirst vs Baseline - Spain: Identity outcomes

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
1.Covidfirst	0.0250	0.0158	-0.0252	0.0320	-0.00581	-0.0281	-0.00553	0.0375	-0.0641
	(0.0377)	(0.0329)	(0.0277)	(0.0367)	(0.0510)	(0.0359)	(0.0392)	(0.0535)	(0.0428)
Observations	2,000	2,000	2,000	2,000	2,000	2,000	2,000	2,000	2,000
R-squared	0.023	0.013	0.030	0.006	0.010	0.023	0.017	0.038	0.011

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample solely includes observations from Spain and compares the COVIDFIRST condition to the Baseline condition. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles) and a dummy to define the position of the Macron Speech question (see Section E for more details). All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses.
$p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

H.4 Heterogeneity analysis: perceptions of COVID-19

H.4.1 Exposure to the virus

Table H33: Heterogeneous effects of having contracted the virus: Trust

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Covidfirst	-0.144***	-0.0397**	-0.130***	0.00387	0.0808***	-0.0849***	0.0883***	-0.121***
	(0.0208)	(0.0197)	(0.0269)	(0.0214)	(0.0276)	(0.0209)	(0.0229)	(0.0205)
Contracted	0.00897	0.00976	0.0387***	0.00625	0.0266	0.0112	-0.00142	0.0194
	(0.0186)	(0.0175)	(0.0137)	(0.0173)	(0.0175)	(0.0205)	(0.0244)	(0.0190)
Covidfirst*contracted	0.0341	0.0304	0.00160	0.0200	-0.0105	0.0172	0.0207	0.0189
	(0.0268)	(0.0206)	(0.0211)	(0.0194)	(0.0188)	(0.0259)	(0.0240)	(0.0212)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.064	0.184	0.064	0.119	0.034	0.145	0.046	0.028

The table presents estimates from OLS models. The outcome variables are stated in the first row. The analysis interacts COVIDFIRST with an indicator variable indicating whether the respondent (or someone in his/her circle) contracted the virus. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H34: Heterogeneous effects of having contracted the virus: Taxation

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Covidfirst	-0.0259	-0.0987***	-0.0711***	-0.0583***	-0.0711***	-0.0137	-0.0653***	0.0292	0.0568**
	(0.0227)	(0.0228)	(0.0230)	(0.0222)	(0.0209)	(0.0235)	(0.0210)	(0.0199)	(0.0255)
Contracted	-0.0401**	0.0240	-0.00327	0.00854	0.00293	0.00847	0.00597	0.0253*	0.0478***
	(0.0202)	(0.0154)	(0.0173)	(0.0155)	(0.0165)	(0.0228)	(0.0225)	(0.0152)	(0.0180)
Covidfirst*contracted	0.0452**	0.0245	0.0470*	0.00953	0.0219	-0.0315	-0.0188	-0.0352*	-0.0443**
	(0.0215)	(0.0192)	(0.0270)	(0.0217)	(0.0218)	(0.0241)	(0.0242)	(0.0182)	(0.0224)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.073	0.017	0.053	0.055	0.046	0.027	0.019	0.125	0.106

The table presents estimates from OLS models. The outcome variables are stated in the first row. The analysis interacts COVIDFIRST with an indicator variable indicating whether the respondent (or someone in his/her circle) contracted the virus. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H35: Heterogeneous effects of having contracted the virus: Voting

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Covidfirst	0.0190	-0.0164	-0.00917	0.0328	-0.105***	-0.0999***	0.0135	-0.0547**	-0.0371*	-0.0514**	-0.000421	-0.000965
	(0.0214)	(0.0220)	(0.0222)	(0.0232)	(0.0212)	(0.0241)	(0.0225)	(0.0257)	(0.0222)	(0.0235)	(0.0240)	(0.0236)
Contracted	-0.0305*	0.0199	0.0227	0.0389*	0.0262	0.0213	0.00863	0.0136	-0.0200	0.0107	-0.00937	0.0127
	(0.0183)	(0.0201)	(0.0201)	(0.0207)	(0.0166)	(0.0182)	(0.0181)	(0.0196)	(0.0229)	(0.0162)	(0.0181)	(0.0178)
Covidfirst*contracted	0.0411*	0.00725	0.000967	-0.0346	0.0202	0.0507**	-0.0310	-0.0230	0.0191	-0.0348*	0.0319	-0.00546
	(0.0226)	(0.0209)	(0.0210)	(0.0222)	(0.0209)	(0.0242)	(0.0214)	(0.0227)	(0.0264)	(0.0209)	(0.0246)	(0.0207)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.015	0.084	0.064	0.054	0.070	0.061	0.042	0.026	0.037	0.041	0.078	0.045

The table presents estimates from OLS models. The outcome variables are stated in the first row. The analysis interacts COVIDFIRST with an indicator variable indicating whether the respondent (or someone in his/her circle) contracted the virus. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H36: Heterogeneous effects of having contracted the virus: Identity

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
Covidfirst	-0.0154	0.0256	-0.0771***	-0.0196	-0.00777	-0.0218	0.00440	0.00994	-0.00300
	(0.0234)	(0.0227)	(0.0199)	(0.0225)	(0.0236)	(0.0236)	(0.0229)	(0.0239)	(0.0222)
Contracted	0.000460	0.0159	0.0118	0.0379**	0.0149	0.0235	0.00480	0.0153	0.00624
	(0.0198)	(0.0226)	(0.0183)	(0.0157)	(0.0192)	(0.0211)	(0.0162)	(0.0131)	(0.0179)
Covidfirst*contracted	0.0186	0.00500	0.0232	-0.00924	0.00525	-0.0189	0.00751	-0.00900	-0.00904
	(0.0210)	(0.0209)	(0.0208)	(0.0182)	(0.0240)	(0.0215)	(0.0211)	(0.0156)	(0.0245)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.030	0.029	0.038	0.011	0.016	0.026	0.031	0.052	0.049

The table presents estimates from OLS models. The outcome variables are stated in the first row. The analysis interacts COVIDFIRST with an indicator variable indicating whether the respondent (or someone in his/her circle) contracted the virus. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

H.4.2 Compliance with anti-diffusion measures

Table H37: Heterogeneous effects of compliance with anti-diffusion measures: Trust

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Covidfirst	-0.143***	-0.0370*	-0.129***	0.00709	0.0846***	-0.0816***	0.0921***	-0.118***
	(0.0209)	(0.0193)	(0.0271)	(0.0208)	(0.0260)	(0.0202)	(0.0231)	(0.0205)
Obedience	0.0130	0.125***	-0.00675	0.182***	0.198***	0.176***	0.237***	0.136***
	(0.0198)	(0.0200)	(0.0203)	(0.0167)	(0.0192)	(0.0206)	(0.0215)	(0.0213)
Covidfirst*obedience	0.0403*	0.0478**	-0.0582**	0.0568***	-0.0147	0.0327	0.0797***	0.0192
	(0.0224)	(0.0220)	(0.0250)	(0.0208)	(0.0233)	(0.0233)	(0.0288)	(0.0260)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.065	0.206	0.065	0.161	0.066	0.179	0.118	0.047

The table presents estimates from OLS models. The outcome variables are stated in the first row. The analysis interacts COVIDFIRST with a variable indicating the respondent's level of compliance with anti-diffusion measures. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H38: Heterogeneous effects of compliance with anti-diffusion measures: Taxation

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Covidfirst	-0.0254	-0.0957***	-0.0677***	-0.0558**	-0.0682***	-0.0142	-0.0668***	0.0293	0.0578**
	(0.0234)	(0.0227)	(0.0245)	(0.0225)	(0.0220)	(0.0235)	(0.0208)	(0.0200)	(0.0261)
Obedience	0.110***	0.117***	0.192***	0.142***	0.175***	-0.0244	-0.1000***	-0.0257	-0.0186
	(0.0215)	(0.0221)	(0.0212)	(0.0230)	(0.0214)	(0.0205)	(0.0215)	(0.0194)	(0.0214)
Covidfirst*obedience	-0.0165	0.0281	-0.00315	0.00661	-0.0223	-0.0298	-0.0247	-0.0448**	-0.0446*
	(0.0266)	(0.0255)	(0.0235)	(0.0275)	(0.0244)	(0.0251)	(0.0252)	(0.0223)	(0.0240)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.081	0.031	0.082	0.073	0.068	0.029	0.032	0.128	0.108

The table presents estimates from OLS models. The outcome variables are stated in the first row. The analysis interacts COVIDFIRST with a variable indicating the respondent's level of compliance with anti-diffusion measures. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H39: Heterogeneous effects of compliance with anti-diffusion measures: Voting

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Covidfirst	0.0203	-0.0157	-0.00867	0.0324	-0.101***	-0.0971***	0.0117	-0.0553**	-0.0394*	-0.0530**	0.000102	-0.000918
	(0.0214)	(0.0222)	(0.0225)	(0.0239)	(0.0213)	(0.0237)	(0.0221)	(0.0262)	(0.0218)	(0.0229)	(0.0242)	(0.0235)
Obedience	0.136***	-0.0202	-0.0293	-0.107***	0.132***	0.0849***	-0.118***	-0.0605**	-0.119***	-0.103***	0.0331	-0.0258
	(0.0164)	(0.0179)	(0.0183)	(0.0206)	(0.0213)	(0.0225)	(0.0243)	(0.0235)	(0.0202)	(0.0231)	(0.0229)	(0.0232)
Covidfirst*obedience	-0.00496	-0.0255	-0.0157	-0.0286	0.00845	0.0264	-0.00362	0.0136	0.0153	-0.0478**	-0.0322	-0.0387
	(0.0184)	(0.0220)	(0.0227)	(0.0241)	(0.0252)	(0.0262)	(0.0269)	(0.0281)	(0.0247)	(0.0233)	(0.0276)	(0.0288)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.031	0.085	0.065	0.068	0.086	0.067	0.056	0.029	0.047	0.058	0.078	0.048

The table presents estimates from OLS models. The outcome variables are stated in the first row. The analysis interacts COVIDFIRST with a variable indicating the respondent's level of compliance with anti-diffusion measures. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H40: Heterogeneous effects of compliance with anti-diffusion measures: Identity

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
Covidfirst	-0.0129	0.0291	-0.0741***	-0.0149	-0.00395	-0.0176	0.00781	0.0120	-0.00318
	(0.0228)	(0.0214)	(0.0201)	(0.0217)	(0.0226)	(0.0232)	(0.0238)	(0.0236)	(0.0223)
Obedience	0.156***	0.187***	0.151***	0.227***	0.215***	0.239***	0.215***	0.107***	-0.0197
	(0.0228)	(0.0233)	(0.0209)	(0.0211)	(0.0228)	(0.0213)	(0.0274)	(0.0216)	(0.0220)
Covidfirst*obedience	-0.0487*	-0.0237	0.00103	-0.0167	-0.000168	-0.0101	-0.0274	-0.0349	-0.0276
	(0.0268)	(0.0262)	(0.0253)	(0.0264)	(0.0261)	(0.0244)	(0.0299)	(0.0239)	(0.0259)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.044	0.055	0.058	0.052	0.058	0.074	0.067	0.059	0.051

The table presents estimates from OLS models. The outcome variables are stated in the first row. The analysis interacts COVIDFIRST with a variable indicating the respondent's level of compliance with anti-diffusion measures. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

H.4.3 Worried about own health due to COVID-19

Table H41: Heterogeneous effects of concern with the epidemic: Trust

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Covidfirst	-0.140***	-0.0332*	-0.126***	0.00909	0.0867***	-0.0786***	0.0931***	-0.114***
	(0.0212)	(0.0193)	(0.0272)	(0.0211)	(0.0268)	(0.0199)	(0.0225)	(0.0200)
Worried	0.0694***	0.113***	0.0578**	0.0908***	0.109***	0.113***	0.0945***	0.136***
	(0.0136)	(0.0199)	(0.0224)	(0.0223)	(0.0216)	(0.0207)	(0.0194)	(0.0209)
Covidfirst*worried	-0.0138	0.0317	-0.0422*	0.0371	-0.00224	0.0290	0.0137	-0.0107
	(0.0175)	(0.0227)	(0.0255)	(0.0240)	(0.0224)	(0.0215)	(0.0227)	(0.0264)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.066	0.199	0.064	0.130	0.044	0.160	0.055	0.043

The table presents estimates from OLS models. The outcome variables are stated in the first row. The analysis interacts COVIDFIRST with a variable indicating the respondent's level of concern with the epidemic. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H42: Heterogeneous effects of concern with the epidemic: Taxation

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Covidfirst	-0.0221	-0.0937***	-0.0678***	-0.0537**	-0.0670***	-0.0120	-0.0596***	0.0306	0.0609**
	(0.0230)	(0.0231)	(0.0236)	(0.0227)	(0.0209)	(0.0234)	(0.0205)	(0.0198)	(0.0256)
Worried	0.0886***	0.0646***	0.0422**	0.0788***	0.0654***	0.0338*	0.130***	0.0211	0.0659***
	(0.0234)	(0.0197)	(0.0186)	(0.0230)	(0.0179)	(0.0205)	(0.0179)	(0.0188)	(0.0193)
Covidfirst*worried	0.0597**	0.0579**	0.0557**	0.0397	0.0561**	0.0169	-0.0208	-0.00984	-0.0222
	(0.0249)	(0.0240)	(0.0232)	(0.0246)	(0.0230)	(0.0236)	(0.0264)	(0.0206)	(0.0235)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.088	0.025	0.057	0.064	0.056	0.029	0.032	0.125	0.108

The table presents estimates from OLS models. The outcome variables are stated in the first row. The analysis interacts COVIDFIRST with a variable indicating the respondent's level of concern with the epidemic. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H43: Heterogeneous effects of concern with the epidemic: Voting

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Covidfirst	0.0193	-0.0145	-0.00768	0.0371	-0.0989***	-0.0940***	0.0128	-0.0481*	-0.0340	-0.0480**	-0.00234	-0.00127
	(0.0216)	(0.0220)	(0.0223)	(0.0231)	(0.0216)	(0.0235)	(0.0226)	(0.0252)	(0.0224)	(0.0236)	(0.0236)	(0.0234)
Worried	0.0244	0.0113	0.00445	0.0706***	0.0970***	0.0891***	-0.0123	0.143***	0.0812***	0.0887***	-0.0478**	-0.0269
	(0.0208)	(0.0180)	(0.0177)	(0.0239)	(0.0210)	(0.0205)	(0.0193)	(0.0179)	(0.0237)	(0.0219)	(0.0187)	(0.0206)
Covidfirst*worried	-0.0118	0.0317	0.0260	-0.00892	0.00256	0.0182	0.00127	-0.0169	-0.0124	-0.0463*	0.0172	0.0373
	(0.0226)	(0.0231)	(0.0226)	(0.0302)	(0.0234)	(0.0242)	(0.0239)	(0.0243)	(0.0279)	(0.0239)	(0.0220)	(0.0243)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.015	0.085	0.064	0.057	0.078	0.067	0.042	0.042	0.042	0.045	0.079	0.045

The table presents estimates from OLS models. The outcome variables are stated in the first row. The analysis interacts COVIDFIRST with a variable indicating the respondent's level of concern with the epidemic. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H44: Heterogeneous effects of concern with the epidemic: Identity

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
Covidfirst	-0.0129	0.0306	-0.0715***	-0.00863	0.00184	-0.0141	0.00371	0.0139	0.00121
	(0.0232)	(0.0217)	(0.0199)	(0.0209)	(0.0230)	(0.0230)	(0.0230)	(0.0241)	(0.0220)
Worried	0.0412*	0.0888***	0.104***	0.202***	0.194***	0.144***	-0.0260	0.0726***	0.0899***
	(0.0212)	(0.0217)	(0.0184)	(0.0191)	(0.0198)	(0.0172)	(0.0191)	(0.0185)	(0.0201)
Covidfirst*worried	0.0271	0.0147	0.00452	0.0185	-0.000307	0.0262	0.0156	0.00713	-0.00439
	(0.0223)	(0.0237)	(0.0236)	(0.0237)	(0.0260)	(0.0272)	(0.0237)	(0.0227)	(0.0242)
Observations	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235	8,235
R-squared	0.033	0.037	0.047	0.052	0.050	0.049	0.031	0.057	0.056

The table presents estimates from OLS models. The outcome variables are stated in the first row. The analysis interacts COVIDFIRST with a variable indicating the respondent's level of concern with the epidemic. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

H.5 Conflict condition: Spain vs other countries

Table H45: Effects of the Conflict condition in Germany, Italy and the Netherlands - Trust

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Conflict	-0.0179	0.000863	0.0418	-0.0124	0.00262	0.00623	0.109***	0.0126
	(0.0409)	(0.0403)	(0.0397)	(0.0392)	(0.0385)	(0.0383)	(0.0383)	(0.0380)
Observations	2,782	2,782	2,782	2,782	2,782	2,782	2,782	2,782
R-squared	0.071	0.171	0.065	0.110	0.045	0.143	0.058	0.028

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Conflict condition to the Health group and it includes only respondents in Germany, Italy and the Netherlands. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H46: Effects of the Conflict condition in Germany, Italy and the Netherlands - Taxation

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Conflict	0.0169	-0.0368	-0.00938	0.00789	0.0194	0.0270	-0.00505	-0.00851	0.0465
	(0.0383)	(0.0342)	(0.0413)	(0.0366)	(0.0388)	(0.0434)	(0.0413)	(0.0356)	(0.0349)
Observations	2,782	2,782	2,782	2,782	2,782	2,782	2,782	2,782	2,782
R-squared	0.076	0.011	0.035	0.044	0.028	0.025	0.018	0.147	0.093

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Conflict condition to the Health group and it includes only respondents in Germany, Italy and the Netherlands. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H47: Effects of the Conflict condition in Germany, Italy and the Netherlands - Voting

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Conflict	-0.0512	-0.00623	-0.0188	-0.0410	-0.0163	0.0533	-0.0138	-0.0484	0.0314	-0.00661	0.00423	0.0428
	(0.0413)	(0.0337)	(0.0349)	(0.0363)	(0.0355)	(0.0354)	(0.0427)	(0.0381)	(0.0419)	(0.0412)	(0.0361)	(0.0366)
Observations	2,782	2,782	2,782	2,782	2,782	2,782	2,782	2,782	2,782	2,782	2,782	2,782
R-squared	0.024	0.105	0.083	0.045	0.069	0.056	0.036	0.032	0.038	0.045	0.073	0.054

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Conflict condition to the Health group and it includes only respondents in Germany, Italy and the Netherlands. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H48: Effects of the Conflict condition in Germany, Italy and the Netherlands - Identity

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
Conflict	0.0198	0.0198	-0.00978	-0.0397	-0.0132	0.00599	0.0555	0.00724	0.0169
	(0.0397)	(0.0362)	(0.0432)	(0.0373)	(0.0337)	(0.0346)	(0.0343)	(0.0369)	(0.0410)
Observations	2,782	2,782	2,782	2,782	2,782	2,782	2,782	2,782	2,782
R-squared	0.027	0.032	0.036	0.018	0.025	0.038	0.037	0.059	0.062

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Conflict condition to the Health group and it includes only respondents in Germany, Italy and the Netherlands. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H49: Effects of the Conflict condition Spain - Trust

	Macron Speech	Trust Politicians	Social Trust	Trust Government	Trust Police	Trust Media	Trust Science	Trust EU
Conflict	-0.0339	0.139***	0.110	0.120**	0.0947**	0.122*	0.424***	0.137*
	(0.0488)	(0.0403)	(0.0780)	(0.0477)	(0.0388)	(0.0657)	(0.0785)	(0.0753)
Observations	881	881	881	881	881	881	881	881
R-squared	0.074	0.187	0.044	0.120	0.035	0.143	0.054	0.027

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Conflict condition to the Health group and it includes only respondents in Spain. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H50: Effects of the Conflict condition Spain - Taxation

	Regulate Markets	+Taxes -Poverty	+Taxes +Health Exp.	+Taxes +Unemp. Welf.	+Taxes +Pensions	Too Many Immigrants	Health Exp. to Natives	General Tax too High	Self Tax too High
Conflict	0.0127	0.0356	0.0530	0.0331	0.0355	-0.0398	0.00764	0.0689	0.0645
	(0.0364)	(0.0645)	(0.0591)	(0.0685)	(0.0504)	(0.0402)	(0.0542)	(0.0486)	(0.0565)
Observations	881	881	881	881	881	881	881	881	881
R-squared	0.072	0.015	0.067	0.066	0.053	0.044	0.028	0.137	0.131

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Conflict condition to the Health group and it includes only respondents in Spain. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H51: Effects of the Conflict condition Spain - Voting

	Incumbent Voting	Populism Voting	Euroscept. Voting	Ideology Left/right	EU benefit	EU efficacy	Leave EU	Strong Leader	More Privacy	People Power	Free Media	Plutocra.
Conflict	-0.0477	-0.0518	-0.0460	-0.0513	-0.00304	0.102**	-0.103**	-0.00738	0.137***	-0.0214	0.0199	0.0340
	(0.0562)	(0.0561)	(0.0602)	(0.0702)	(0.0873)	(0.0491)	(0.0449)	(0.0547)	(0.0408)	(0.0814)	(0.0714)	(0.0743)
Observations	881	881	881	881	881	881	881	881	881	881	881	881
R-squared	0.014	0.084	0.069	0.070	0.084	0.083	0.060	0.046	0.031	0.033	0.080	0.052

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Conflict condition to the Health group and it includes only respondents in Spain. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

Table H52: Effects of the Conflict condition Spain - Identity

	Belong Town	Belong Nation	Belong EU	- Own Freedom + Public Safety	- Own Freedom + Own Safety	- Own Freedom + Family Safety	Global Human Rights	Respect Traditions	Less Globalization
Conflict	0.116	0.103*	0.0965	0.0772	0.0367	0.0429	-0.0804	0.157***	-0.0603
	(0.0727)	(0.0557)	(0.0607)	(0.0644)	(0.0629)	(0.0562)	(0.0552)	(0.0560)	(0.0558)
Observations	881	881	881	881	881	881	881	881	881
R-squared	0.043	0.027	0.039	0.020	0.029	0.035	0.040	0.067	0.050

The table presents estimates from OLS models. The outcome variables are stated in the first row. The sample compares the Conflict condition to the Health group and it includes only respondents in Spain. Controls include gender, age groups, employment status, education, immigrant status, family status and number of family members, equivalised household income (coded into five quantiles), a dummy to define the position of the Macron Speech question (see Section E for more details) and country fixed effects. All controls are omitted to enhance readability. Robust standard errors clustered at the province level are in parentheses. * $p < 0.1$; ** $p < 0.05$; *** $p < 0.01$

I Real and perceived exposure to COVID-19 and compliance with lock-down rules

As explained in Section 3, our baseline treatment includes an array of questions related to individuals' exposure to and experience of the COVID-19 epidemic (see Appendix A for the English questionnaire). In this section, we focus on the heterogeneous effects in regard to individuals' experiences with the COVID-19 19 and lockdown measures. These questions were by design asked to all the respondents in our study. We are interested in studying whether our findings are systematically heterogeneous with respect to individuals' experience with the COVID-19 epidemic.

These experiences can be divided into three groups: i) having contracted the virus or having someone close who has contracted the virus; ii) the individuals' level of compliance with the lock-down laws; and iii) the level of concern in relation to the virus.[21] We label these groups *Contracted*, *Compliance* and *Concerned* respectively. For each group, we include all relevant questions in a factor analysis revealing the presence of a single factor upon which all elements load strongly (i.e. all factor loadings exceed 0.61). Each factor can be interpreted as a single variable summarising the information contained in each underlying variable. The factor variables are therefore increasing in whether someone: i) has contracted the virus and/or know someone who has contracted the virus; ii) has complied with the lock-down rules; and iii) reports to be worried about the virus.[22]

The factor variable predicted values are then employed in the analysis of how the impact of COVIDFIRST varies along the *Compliance*, *Concerned* and *Contracted* dimensions.[23] In Figures I1, I2 and I3 we report the results, which only display the interacted coefficients.

Figure I1 focuses on the interaction between COVIDFIRST and the level of compliance with the lock-down measures. Treated individuals with higher levels of compliance are more likely to trust institutions (i.e. politicians, the government and science) and perceive their individual and the general tax burden as less problematic, while they trust

[21] Specifically, i) includes questions on whether the respondent, someone in his/her family or someone (s)he knows, has contracted the virus; ii) includes replies on whether the respondent perceived social distancing rules as being too strict, kept social distancing and wore a mask; iii) includes statements on whether the respondent tried to get tested for COVID-19 and his/her self-reported level of concern about his/her health.

[22] Details about the factor analyses can be found in Appendix K.

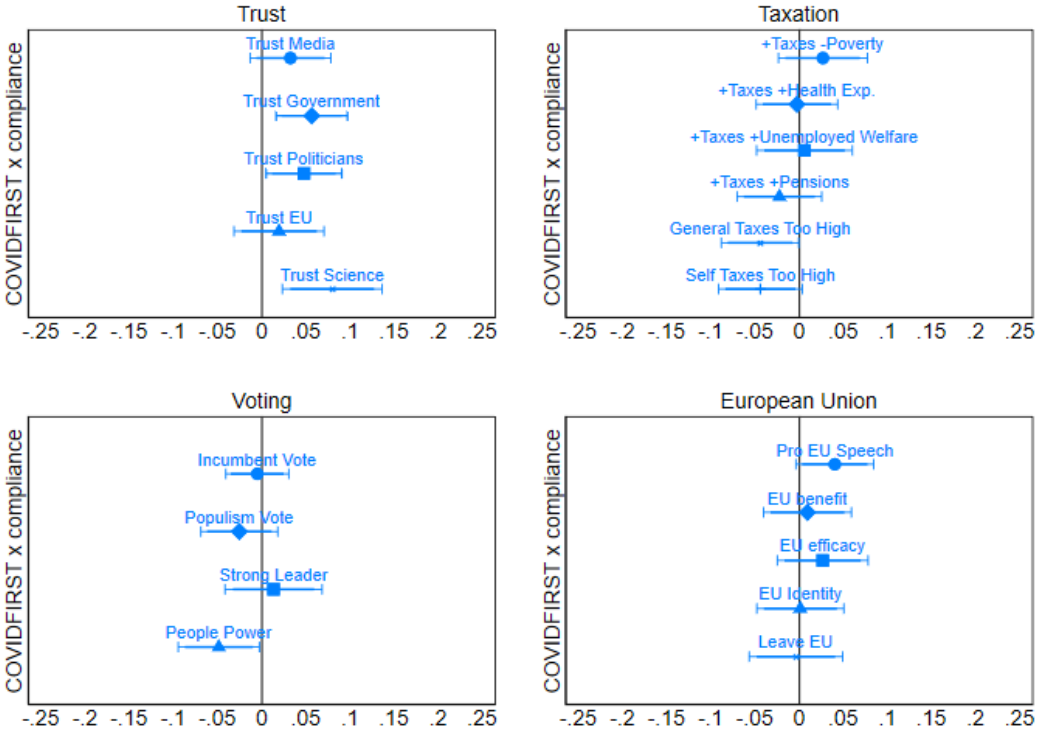
[23] Tables H33 to H44 in Appendix H.4 shows that the replies to the questions included into *Compliance*, *Concerned* and *Contracted*, and are exogenous to the COVIDFIRST condition.

other people less. The former could again be interpreted as a proxy of the 'rally around the flag' effect, in the form of cooperation with the government and a higher approval of the policy implemented to counter the health crisis. The latter effect could be because those respecting the rules the most also perceive others around them as respecting the rules less, so that the relational and conditional nature of trust – as described by Levi and Stoker (2000) – is eroded.

Among those who are concerned about their health, a similar argument can be made. Figure I2 shows that *Concerned* × COVIDFIRST slightly boosts levels of institutional trust as well, but mostly marks remarkably higher support for taxation and welfare programs, as well as market regulation. Social trust is lower also for this group, which is possibly due to mounting stress levels as pointed out by Potts et al. (2019).

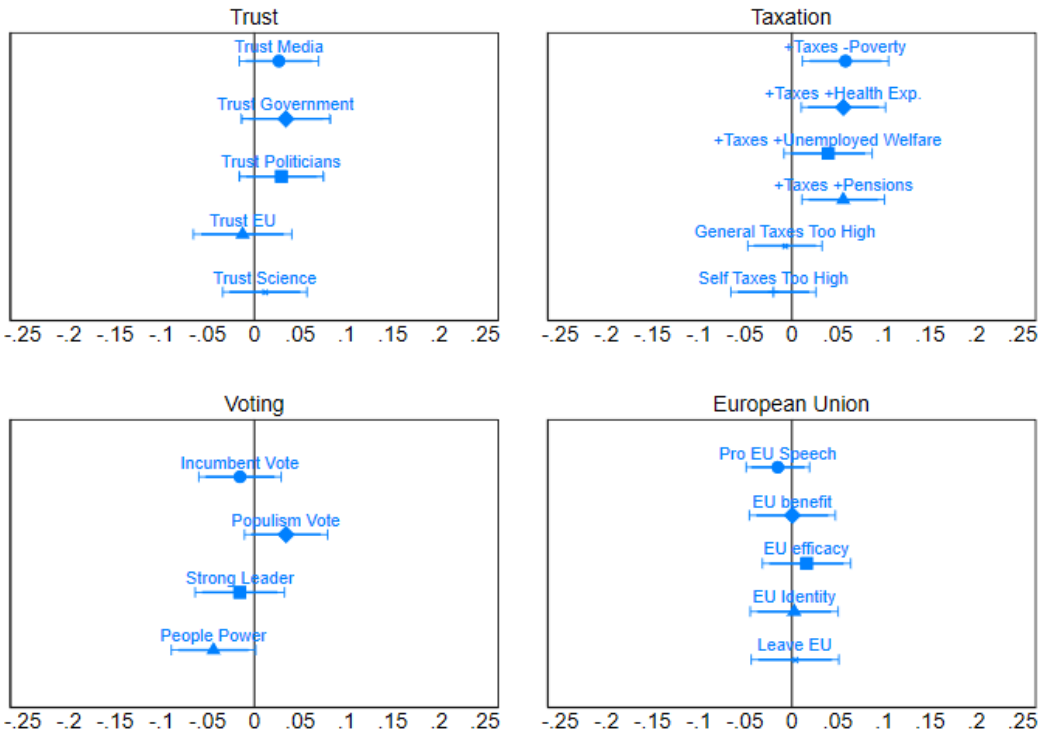
From Figure I3 we learn that *Contracted* × COVIDFIRST leads to similar conclusions for those who have been in close contact with the virus, with a significantly higher support to raise taxes to finance public health expenditure. A remarkable exception is the neutral effect on social trust. This could mean that perceived risk plays a bigger part in trusting others, rather than actual 'realised' risks of catching the virus, as also argued by Brück et al. (2020).

Figure I1: Interaction effects: compliance



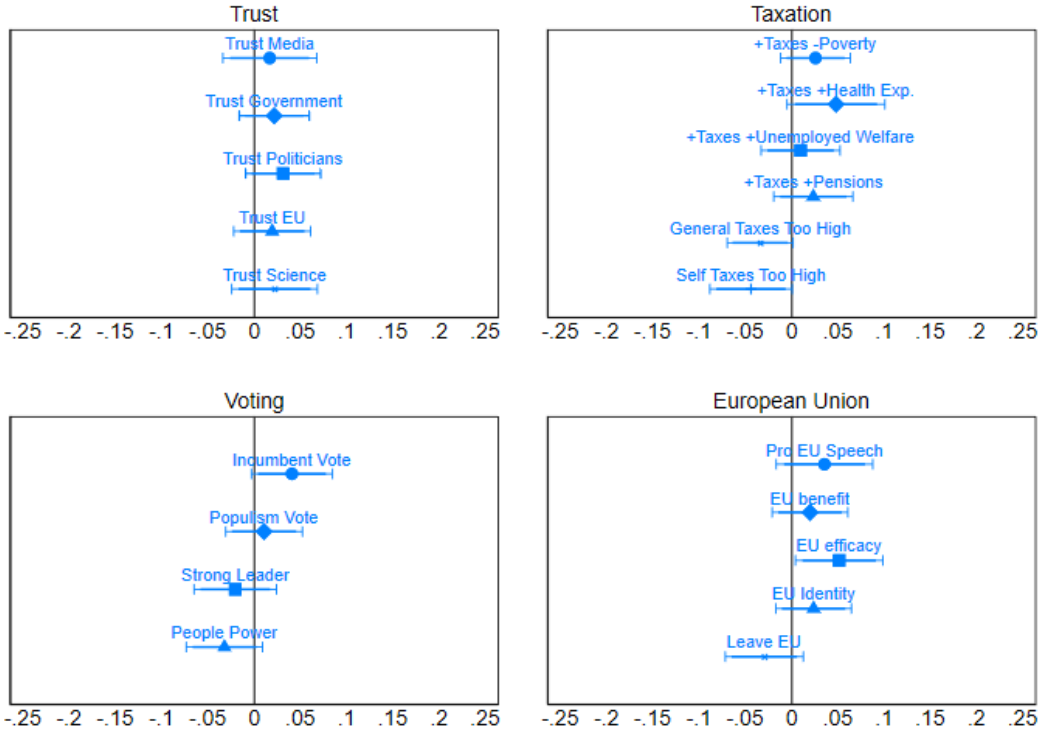
The figure shows the impact of the interaction $COVIDFIRST \times Compliance$ on the four set of socio-political outcomes. For each coefficient, 95% (delimited by horizontal bars) and 90% (bold line) confidence intervals are shown.

Figure I2: Interaction effects: health concerns



The figure shows the impact of the interaction $COVIDFIRST \times Concern$ on the four set of socio-political outcomes. For each coefficient, 95% (delimited by horizontal bars) and 90% (bold line) confidence intervals are shown.

Figure I3: Interaction effects: exposure to the virus



The figure shows the impact of the interaction $COVIDFIRST \times Contracted$ on the four set of socio-political outcomes. For each coefficient, 95% (delimited by horizontal bars) and 90% (bold line) confidence intervals are shown.

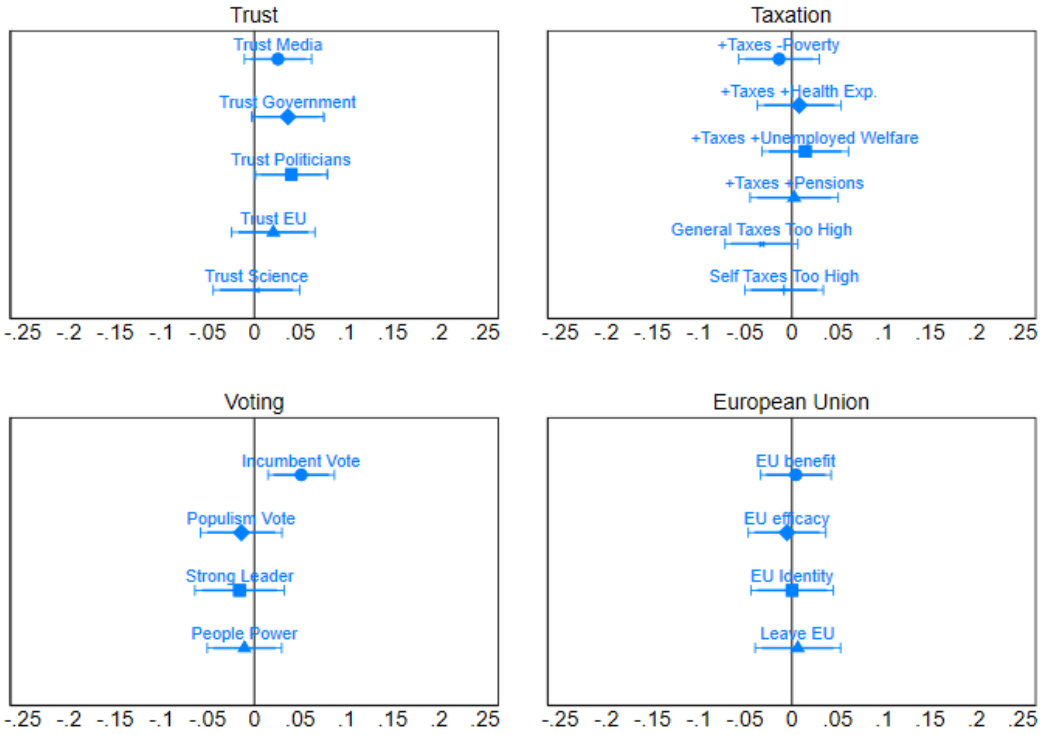
J Robustness analyses

J.1 Demand effects: the text agreement question

Figure J1 illustrates the coefficients associated to a dummy variable indicating whether the respondents were asked whether they wished to read the text about the European Union integration *before* or *after* they had answered our target outcome questions. The coefficients are statistically indistinguishable from zero in almost all cases, and they are small and unsystematic wherever they are significantly different at conventional levels. Noticeably, the only exceptions are outcomes on trust towards the national governments and politicians, and support for the incumbent government. We interpret this finding as evidence that demand effects, intended as in respondents trying to provide answers

in alignment with the perceived objectives of the experimenters, originating from the text agreement questions are at most small and inconsequential in our survey. As the question is explicitly asking the respondents to incur into effort and time costs to engage in an action that is explicitly pro-EU, we take the demand effects originating from this question as upper bounds to any demand effects potentially induced by the questionnaire itself.

Figure J1: Effect of the position of the text agreement question



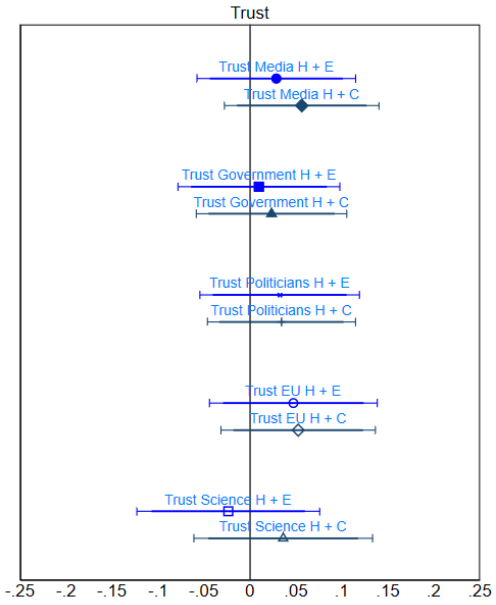
The figure displays the impact of the position of the text agreement question: at the very beginning or at the very end of the socio-political attitudes block. The figure also displays 95% (delimited by vertical bars) and 90% (bold line) confidence intervals.

J.2 Placebo tests

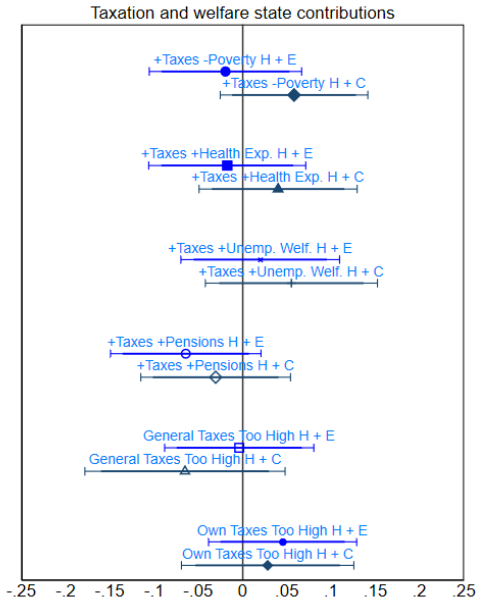
Figure J2 presents the impact on our target outcomes of participating in the Economic or Conflict conditions (see Section 3) rather than in the Health condition *after* having already answered the socio-political attitudes block of question. As in this case the

conditions are administered after the outcomes block, we expect no systematic impact of on our outcome variables. We observe that the effects are not significant at conventional levels, that they are small, and that they are not aligned with the impacts observed in our main analysis.

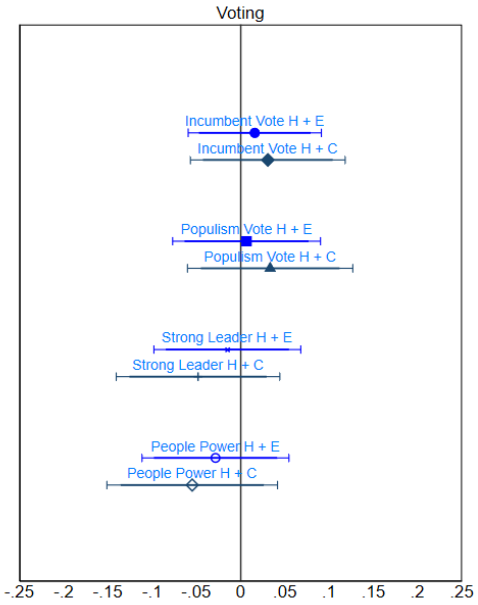
Figure J2: The figure displays the impact of participating in the Economic and Conflict conditions against participating in the Health condition among respondents in the Baseline group. As this group is administered the conditioning questions after the socio-political outcome questions, the former are expected not to impact the latter. The Figure also displays 95% (delimited by vertical bars) and 90% (bold line) confidence intervals.



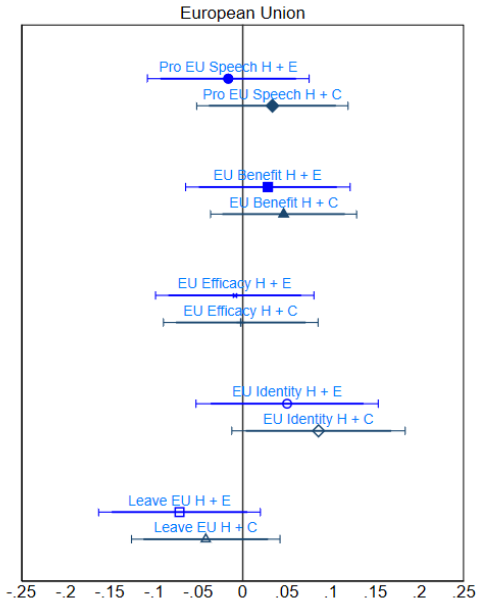
(a) Effects on Trust



(b) Effects on Taxation



(c) Effects on Voting



(d) Effects on Attitudes towards EU

K Factor analyses for the heterogeneity analysis

In Section I we study whether the effects of our conditions vary with individuals' experience with the COVID-19 epidemic. We specifically focus on the questions included in the health subcondition as these were asked to all respondents in the study.

We group these statements into three groups: i) having contracted the virus or having COVID-19 cases in one's close entourage: whether the respondents, someone in their family or acquaintances, has contracted the virus; ii) the degree to which the individual complies with the lock-down laws, including whether the respondent perceived social distancing rules as being too strict, kept social distancing and wore a mask; and iii) the degree to which the respondents are concerned with the epidemic, elicited as whether they tried to get or got tested for COVID-19 and as their self-reported level of concern about their health. We run a factor analysis on all questions in each group. In all three cases the factor analysis reveals the presence of a single factor upon which all elements load strongly (i.e. all factor loadings exceed 0.61).

Group i) Included variables: Contracted the virus; COVID-19 cases in the family; COVID-19 cases among friends and acquaintances.

Factor	Eigenvalue	Explained variance	Rotated factor loadings		
			Contracted	Cases in family	Cases among friends
1 (retained)	1.43	0.48	0.67	0.76	0.63
2	0.87	0.29			
3	0.70	0.23			

Group ii) Included variables: social distancing rules are too rigid; respected social distancing rules; wore a face mask.

Factor	Eigenvalue	Explained variance	Rotated factor loadings		
			Rigidity	Respected distancing	Wore a mask
1 (retained)	1.42	0.47	-0.65	0.79	0.61
2	0.91	0.30			
3	0.67	0.23			

Group iii) Included variables: got tested for COVID-19; health related concern level.

Factor	Eigenvalue	Explained variance	Rotated factor loadings	
			Got tested	Concern
1 (retained)	1.14	0.57	0.75	0.75
2	0.86	0.43		

L Multiple hypothesis testing

This section presents the results from correction for multiplicity using the method in List et al. (2019), with no clustering due to computational reasons. As can be seen from Table L1, all of our significant results except three survive correction.

Variable	Uncorrected p-value	Corrected p-value
Trust		
Trust Media	$< 0.001^{***}$	$< 0.001^{***}$
Trust Government	0.998	0.998
Trust Politicians	0.048^{**}	0.226
Trust EU	$< 0.001^{***}$	$< 0.001^{***}$
Trust science	$< 0.001^{***}$	0.004^{***}
European Union		
Pro EU speech	$< 0.001^{***}$	$< 0.001^{***}$
EU benefit	$< 0.001^{***}$	$< 0.001^{***}$
EU efficacy	$< 0.001^{***}$	$< 0.001^{***}$
EU identity	$< 0.001^{***}$	$< 0.001^{***}$
Leave EU	0.561	0.799
Voting		
Incumbent voting	0.551	0.893
Populism voting	0.472	0.913
Strong leader	0.016^{**}	0.112
People power	0.021^{**}	0.129
Taxation and welfare state contributions		
+ Taxes - Poverty	$< 0.001^{***}$	$< 0.001^{***}$
+ Taxes + Health expenditure	0.002^{***}	0.020^{**}
+ Taxes + Unemployment Welfare	0.012^{**}	0.093^{*}
+ Taxes + Pensions	0.002^{***}	0.021^{**}
General Tax Too High	0.180	0.608
Own Tax Too High	0.011^{**}	0.099^{*}

Table L1: Uncorrected p-values and p-values corrected for multiple of hypotheses according to List et al. (2019). Significance stars denote conventional significance levels.