Experimental Evidence on Social Trust and Responsiveness to COVID-19 Mitigation Policies

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Abstract

Observational evidence suggests that social trust and the closely related concept of social capital play a critical role in compliance with government policy, particularly in regards to public responsiveness to measures intended to curb the spread of the novel coronavirus. We use a survey experiment to causally estimate the impact of altering social trust on compliance with a range of policies intended to combat the COVID-19 pandemic. Utilizing an instrumental variable approach, we are able to alter reported social trust, but find null effects in regards to compliance with COVID-19 mitigation measures. We speculate on several explanations for this finding.

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1 Introduction

"I have a duty to my family, friends, and community in keeping them safe. Therefore, it is my responsibility to be vaccinated to prevent people at risk from getting sick. I think of my grandmother, a 76 year old woman with Lupus. I have to protect her and everyone like her." – Urban Indian Health Institute (2021)

Evidence suggests that social factors contribute to whether citizens comply with measures intended to mitigate the COVID-19 pandemic. A report by the Urban Indian Health Institute – quoted above – focuses on select Native American communities, whose group members are at increased risk for health complications from the virus. The study finds that a prime motivation for individuals willing to receive the COVID-19 vaccine shortly after its approval was a desire to protect community members (Urban Indian Health Institute 2021). Social motives have often been found to shape behavior (Bandiera et al. 2005). Given the inconvenient measures required to curb the coronavirus, e.g., social-distancing and mask-wearing, it is critical to understand the factors that shape willingness to abide by mitigation policies suggested or imposed by many governments.

We focus on social trust, i.e., trust in others, which is thought to connote a public-mindedness that may be associated with increased engagement in society and willingness to bear costs in order to benefit the general public. Notably, this may manifest in greater compliance with both voluntary and mandatory government policy (Putnam 2001; Zmerli and Newton 2017; Liu and Stolle 2017; Hardin 2002; Uslaner and Brown 2005; Alesina and La Ferrara 2000; Tyler 2003). Yet, survey evidence suggests that Americans trust of one another has been decreasing in the last 20 years and that this trend varies depending on racial, age, and education factors (Rainie et al. 2019). Therefore, measuring the impact of social trust on policy adherence may inform policy-makers of which communities are most resistant to following COVID-19 measures and, more generally, allow them to better address potential barriers to policy compliance.

Following a similar argument, a set of literature has found that higher levels of social trust – and the closely related concept of social capital – are correlated with greater compliance with COVID-19 mitigation policies (Goldstein and Wiedemann 2021; Barrios et al. 2021; Bartscher et al. 2020). We add to this observational literature by conducting a survey experiment to motivate an instrumental variable research design, which allows us to causally estimate the effect of social trust on compliance with COVID-19 mitigation policies. We randomly expose online respondents to a news article outlining results of a study in which wallets were dropped across the globe. The article reports a surprisingly high rate of the wallets being returned, which increases even further when they contain greater sums of money (Kennedy 2019). Our article-based instrument is able to significantly increase several reported measures of social trust. However, our results are insignificant for the effect of social trust on compliance with COVID-19 measures. We consider several explanations and scope conditions for this result.

2 Theory and Literature

An emerging literature suggests that political and social trust play a critical role in shaping behavior related to the COVID-19 pandemic (Devine et al. 2020). Trust has long been viewed as central to a well-functioning society (Almond and Verba 2015). Higher levels of social trust are thought to lead to greater civic engagement and be conducive to holding a more positive outlook of other people as well as government (Rothstein and Uslaner 2005; Tyler 2003). Hence, in the context of the COVID-19 pandemic, we argue that individuals who hold higher social trust may place greater value on complying with policy that they believe will benefit their community. This can manifest as an improved evaluation of such government-backed policies. Thus, higher social trust may entail greater willingness to follow COVID-19 mitigation policies that – while likely personally inconvenient – may benefit not only one's health but the safety of one's community.

While the relationship of social trust to pandemic-related behavior has become a subject of interest, social trust remains a difficult concept to measure in a real-world context due to its abstract nature (Bauer and Freitag 2018). As a result, studies have often focused on the related and more easily measurable entity of social capital, which is defined as social networks thought to forge reciprocity (Putnam 2001). Observational studies have found that areas with higher social capital experience greater compliance with COVID-19 mitigation measures. This has generally been measured by decreased mobility using cellphone data to capture compliance with stay-at-home orders (Barrios et al. 2021; Bartscher et al. 2020; Durante et al. 2021; Makridis and Wu 2021; Goldstein and Wiedemann 2021; Ding et al. 2020).

While social capital has been found to be closely correlated with social trust, they remain distinct phenomena. Social capital is a feature associated with networks and groups while social trust directly examines individual-level behavior (Woolcock and Narayan 2000; Putnam 2001). Therefore, we contribute by focusing on social trust and, hence, address concerns regarding an ecological fallacy potentially committed by past literature. Moreover, we add causal validity by using an experiment to connect social trust to compliance with COVID-19 mitigation policies. This also contributes to a subset of experimental social science related to COVID-19 (Bhanot and Hopkins 2020; Druckman et al. 2020; Kushner Gadarian et al. 2020; Amat et al. 2020; Akesson et al. 2020; Kreps and Kriner 2020). Furthermore, our study also contributes to a branch of experimental literature focused on the behavioral implications of social trust (Rothstein and Eek 2009; Robbins 2016).

In addition, COVID-19-related behavior appears to also be shaped by partisanship and levels of political trust, i.e., trust in government. Moreover, it has been argued that the effect of the sociopolitical factors outlined above are augmented by attitudes within local networks (Tian et al. 2020; Bailey et al. 2020; Goldstein and Wiedemann 2021; Devine et al. 2020). These findings motivate examination of several heterogeneous effects in our experiment.

2.1 Hypotheses

We test a number of pre-registered hypotheses (see the appendix for exact statements). Primarily, we expect that exposure to treatment will lead to higher reported levels of social trust. Then, we expect higher social trust will lead to greater willingness to comply with COVID-19 mitigation measures. In addition, in regards to heterogeneous effects, we test hypotheses focused on how local partisan and political trust attitudes interact with social trust to shape compliance.[1]

3 Data and Methods

We ran two survey waves using Amazon Mechanical Turk for recruitment and administered by CloudResearch (Turk Prime), which allowed us to block low-quality respondents.[2] We include two attention checks and a comprehension check following exposure to treatment or control. Removing respondents who failed these checks, we have 912 respondents from wave 1 (October 8, 2020) and 664 respondents from wave 2 (December 18, 2020), which yields a sample of 1576 respondents.

Our sample skews female (56% versus 44%) and college educated (71%). Moreover, racial minorities and Republicans are relatively underrepresented. However, our sample appears balanced with regard to treatment status (see the appendix for summary statistics and balance tables).[3] Moreover, we present covariate-adjusted results throughout.[4] We control for age, sex, education, employment status, income, ethnicity, ideology, perceived COVID-19

[1] We expect that Democratic respondents or those who report higher political trust will demonstrate greater compliance with mitigation measures. In turn, higher social trust will lead such respondents to report enhanced compliance. We predict Republican respondents will have diminished compliance that is further curtailed with higher social trust.

[2] CloudResearch verifies U.S. IP addresses, blocks respondents with geo-code locations deemed suspicious, and also removes respondents who had previously failed the service's checks. Moreover, our respondents had at least an 85% Amazon Mechanical Turk approval rating.

[3] Note that Peyton et al. (2020) find that, while the population of online respondents has somewhat shifted during the pandemic, prior survey experiments were generally able to be replicated with this respondent pool.

[4] The coefficients of interest are largely unaffected by the covariate-adjustment (see the appendix for tables including all coefficients).

risk, partisanship, the density of the living area of the respondents, and an indicator for the survey wave.

We use two-stage least squares to estimate the causal effect of social trust on compliance with COVID-19 policies. We run a first stage regression to measure the impact of the treatment article on social trust. Then, we use this instrument to measure how social trust shifts compliance with COVID-19 mitigation policies.[5] Note that our methodology draws parallels to Peyton (2020).[6]

3.1 Treatment

We employ simple random assignment to present respondents either an article about returning lost wallets, which is intended to manipulate social trust or, a control article on the relaxation habits of Americans, e.g., Americans largely watch television to relax. No deception is involved in the articles but they are edited for brevity (see the appendix).

In particular, our manipulation follows Mutz (2005) who presented survey respondents with a Reader's Digest article on rates of wallets being returned in several countries. Mutz found that exposure to the article enhanced generalized measures of social trust and increased the likelihood of engaging in online shopping (which requires greater trust due to a decreased ability to monitor sellers). We adapt an NPR report on a similar recent experiment (Cohn et al. 2019). In addition to dropping wallets, the researchers varied the amount of money in the wallets and whether a key was included. The treatment highlights the finding that a wallet was more likely to be returned with higher amounts of cash or the inclusion of the key.

[5]The first stage regression is given by: $T_i = X_i'\beta + \rho Z_i + \epsilon_i$, where T_i captures respondent i's social trust level; X_i are respondent-specific covariates; Z_i takes a value of 0 if a respondent was assigned to control and 1 when a respondent assigned to treatment; and ϵ_i denotes the error term. The intent-to-treat regression is characterized by: $Y_i = X_i'\beta + \gamma Z_i + \psi_i$, where Y_i stands for compliance, and ψ_i denotes the error term. The 2SLS estimand can then be expressed as $\frac{\gamma}{\rho}$ (see Angrist and Pischke (2008)).

[6]Peyton (2020) uses an opinion article to shift reported political trust and then measures if this instrument altered preferences over redistribution.

3.2 Measure

Following our manipulation, we measure social trust and then present questions intended to capture the degree of compliance with COVID-19 mitigation policies. Questions on social trust and COVID-19 compliance are combined, respectively, into indexes. This has the benefit of ameliorating measurement error. Indexes are then normalized using Glass's Delta (see the appendix for details).

Social trust is often difficult to measure due to its conceptual nature. To address this concern, we develop separate indexes based on two related definitions of social trust: 'particular social trust,' i.e., trusting others you know directly, and 'general social trust,' e.g., trusting others in your society (Newton and Zmerli 2011). Subsequently, we create a 'people trust' index that asks respondents the degree to which they trust specific groups, e.g., friends or neighbors. Second, we create an 'outlook trust' index that asks a series of questions about their views towards members of their society, for example: 'How much of the time do you think you can trust other people to do what is right?' In addition, for precision, we utilize 5-point Likert scales rather than the dichotomous questions often employed on social trust, such as in the General Social Survey (Lundmark et al. 2016). The construction of the indexes is further outlined in the appendix.[7]

For our measure of compliance, we contend with the complication that mandatory or recommended COVID-19 policies have differed considerably across the United States. Therefore, we measure compliance by presenting respondents with a set of hypothetical policies mandated by their state governor and then elicit respondents' willingness to comply with the proposed policies on a 5 point-scale. The questions address mask-wearing indoors and outdoors as well as adherence to social-distancing, bans on large gathering, and limitations on movement. Responses to these questions are combined to form a compliance index, which

[7] Our social trust questions were shaped by similar ones found on the World Value Survey and influenced by the approaches of Lundmark et al. (2016), Rothstein and Eek (2009), and Holmberg and Rothstein (2017). In addition, we also pre-registered an adapted version of the canonical ANES question on trust in the federal government. Analysis involving this question may be found in the appendix.

is referred to as 'Index' in the analysis. We also consider only mask-wearing as a measure of compliance, which is referred to as 'Mask' in the analysis. Finally, note the appendix includes several alternative measures of compliance. This includes scenario-based questions (e.g., attending a wedding in violation of COVID-19 procedures), questions on the respondent's support for mitigation policies, and self-reported engagement with non-mandated mitigation behavior, e.g., hand-washing.

4 Results

There are three conditions that must hold for our instrumental variable (IV) research design to be valid. First, there is the inclusion restriction, which requires that our instrument is strongly correlated with our endogenous variable measuring social trust. Table 1 demonstrates that – regardless of how social trust is operationalized – treatment effects are highly statistically significant. Moreover, this assumption is often judged by an F-test of the first stage regression where values above 10 are considered a strong instrument (Stock, Yogo, et al. 2005). Table 1 reports F-statistics between 21 and 40, depending on the specification. This indicates that our treatment was effective at shifting respondents' levels of social trust.

Second, there is the exclusion restriction, which requires that our instrument only impacts compliance through social trust. While this condition cannot be directly tested, we argue that it plausibly holds because the treatment and the control articles make no mention of COVID-19. Furthermore, the articles should not impact concepts related to compliance such as perceptions of the risk of contracting COVID-19 or punishment from not complying with mitigation policies.

Lastly, the instrument needs to be exogenous to potential outcomes of the dependent variable, which is achieved by means of randomization of exposure to the treatment condition. Thus, we believe our initial results and the design of our instrument validate our experiment.

Table 1: First Stage Regressions of Treatment on Social Trust Indexes

	1st Stage	
	People Trust	Outlook Trust
Treat	0.31***	0.23***
	(0.05)	(0.05)
Adj. R^2	0.08	0.07
Num. obs.	1558	1558

Treatment indicates exposure to the wallet article. Social trust is measured by the 'people trust' index and the 'outlook trust' index. Controls include: age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, party, living area, and survey wave. Covariates are suppressed for space but may be found in the appendix. ***p<0.01, **p<0.05, *p<0.1

4.1 Social Trust and Compliance

We first note that the correlation between social trust and compliance with COVID-19 policies appears relatively strong regardless of the specific operationalization of trust and compliance (see figure 1). This resonates with existing observational evidence from the literature. Moreover, we find that baseline levels of compliance with COVID-19 measures are high within our sample.[8]

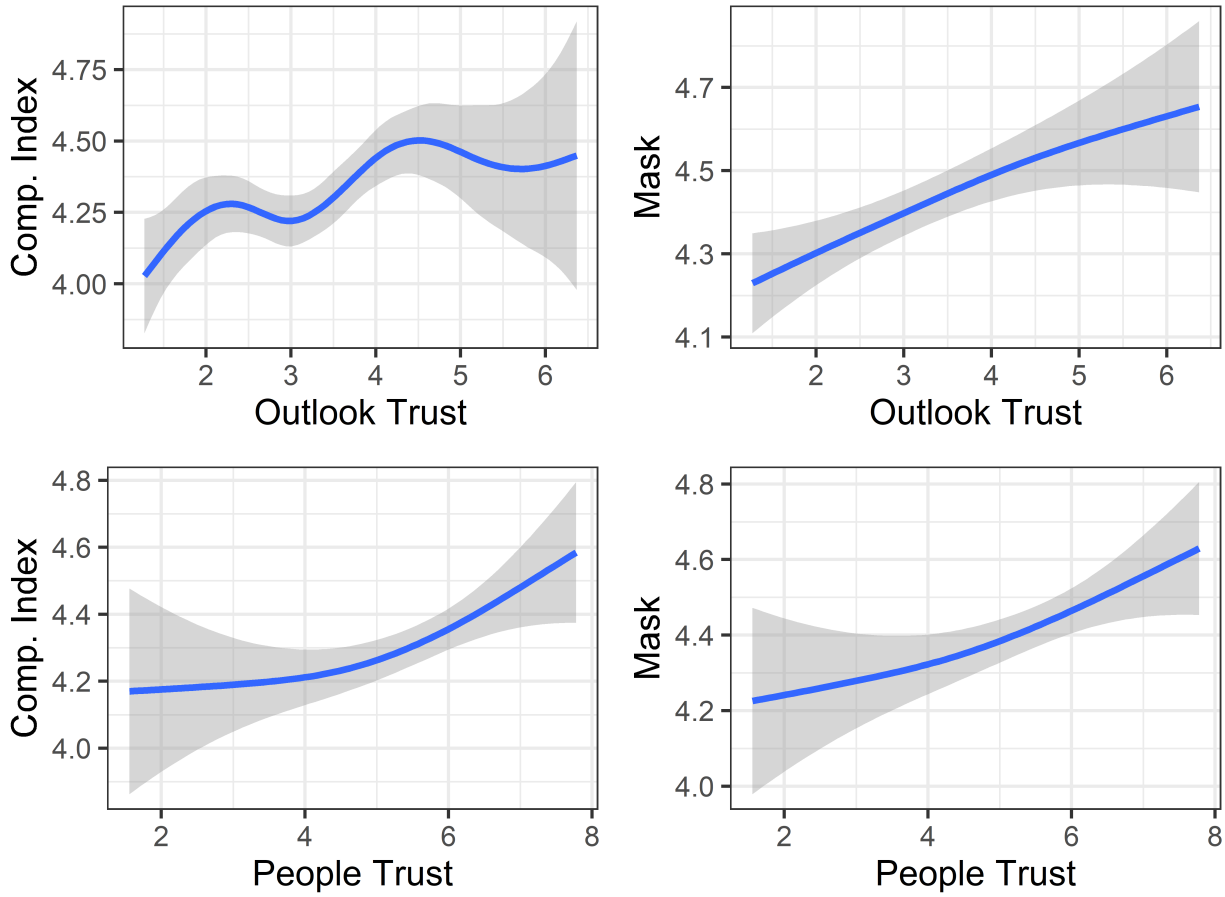
Next, columns 1 and 2 of table 2 present the intent-to-treat (ITT) effect of our treatment on compliance and figure 2 visualizes the results. The effects are small and distant from statistical significance at conventional levels. Moreover, the causal IV estimates in columns 3 through 6 in table 2 suggest that we cannot reject the null hypothesis that social trust does not affect compliance. This holds irrespective of the metric used to measure social trust and compliance. While we take caution in interpreting the coefficients given the statistical insignificance, we note that willingness to comply with mask-wearing mandates appears to be particularly unaffected by social trust.[9] Thus, while our experiment moves respondents' reported levels of social trust, compliance levels remain broadly unchanged.[10]

[8]In the appendix, we present histograms and box-and-whisker plots of our compliance measures by treatment status and survey wave.

[9]We may compare the magnitudes because the scales are comparable.

[10]In the appendix, we present results utilizing additional compliance and behavior metrics.

Figure 1: Correlations of Social Trust and Compliance



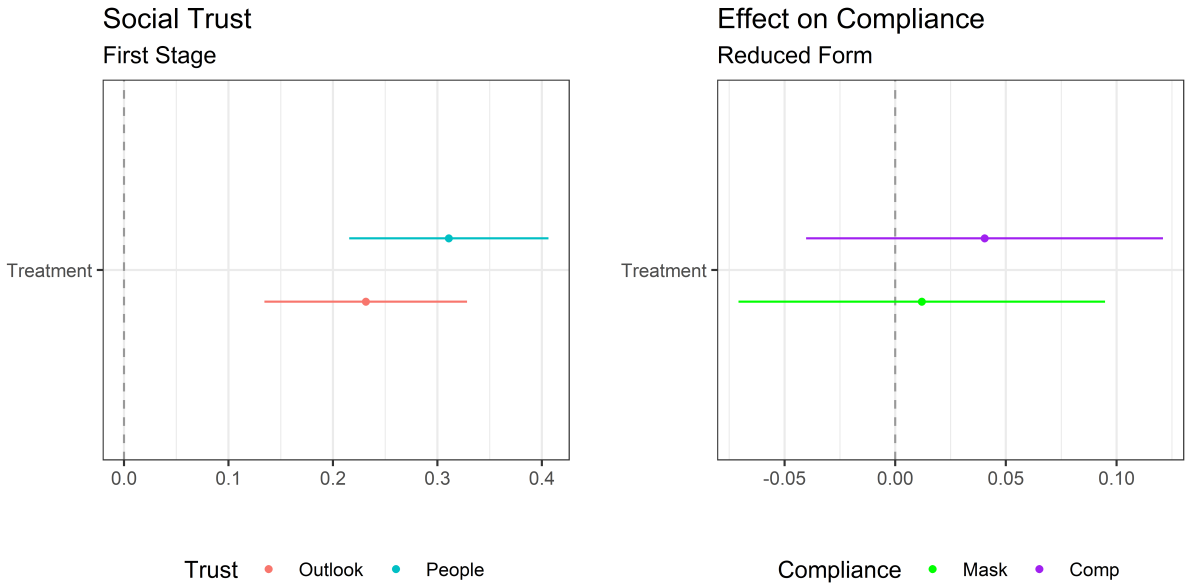
The panels show correlations of social trust (measured by the outlook trust index and the people trust index) and compliance with COVID-19 mitigation measures (measured by the compliance index and mask compliance, respectively).

Table 2: Intent-to-Treat and Instrumental Variable Results

	ITT		IV			
	Index	Mask	Index	Mask	Index	Mask
Treat	0.04	0.01				
	(0.04)	(0.04)				
People Trust			0.13	0.04		
			(0.13)	(0.14)		
Outlook Trust					0.17	0.05
					(0.18)	(0.18)
Adj. R^2	0.33	0.31	0.34	0.31	0.33	0.31
Num. obs.	1557	1558	1557	1558	1557	1558
1st Stage F Stat			40.46	40.88	21.74	21.89

Columns 1 and 2 are the intent-to-treat regressions of treatment on compliance and columns 3-6 are the instrumental variable regressions of social trust on compliance. Social trust is measured by the people trust index and outlook trust index. Compliance is measured by the overall compliance index and mask-wearing compliance, respectively. Models are covariate-adjusted. ***p<0.01, **p<0.05, *p<0.1

Figure 2: First Stage and Intent-to-Treat Results



The left-hand panel shows first stage effects of treatment on social trust, as measured by the outlook trust index and the people trust index, respectively. The right-hand panel shows the reduced form (ITT) effect of treatment on reported compliance, as measured by the compliance index and mask compliance, respectively. The regressions are covariate-adjusted.

4.2 Heterogeneous Effects: Partisanship, Political Trust, and Local Mask Compliance

We next test the observational finding that social trust may interact with local mitigation attitudes and behavior. First, 3 demonstrates that partisanship and political trust are strongly and significantly correlated with compliance with COVID-19 mitigation measures (see the appendix). While not causal, we interpret these results as reassurance that our measures of COVID-19 compliance are capturing the intended behavior.

In regards to causal analysis, we do not find staticially significant differential treatment effects of social trust on compliance by respondents' partisanship or by levels of political trust (see the appendix).[11] In other words, social trust appears to not causally effect compliance among the subset of only Republican or Democratic respondents, nor conditional on respondents' reported level of political trust.[12]

Finally, to leverage a behavioral measure of local compliance, we connect a New York Times measure of mask-wearing by county from July, 2020 to our survey respondents' home counties (Katz et al. 2020).[13] [14] We test whether higher social trust leads to greater compliance with mitigation orders when mask-wearing is more common in respondents' home counties. Similar to our other heterogeneous analysis, table 4 suggests that this is not the case (see figure 3 for visualization). While the results are just short of a p-value of 0.1 in the specifications utilizing the compliance index, contrary to our expectation, the coefficient's sign is negative.[15]

[11] The political trust measure is created by an index consisting of two ANES-style pre-treatment questions that are adapted to focus on trust in state government and trust in the federal government.

[12] In the appendix we show that, while short of statistical significance at conventional levels, social trust may affect mask-wearing compliance more strongly for Independents than for Republicans, with Democratic respondents' placed in between.

[13] Note that the local mask compliance analysis was not pre-registered.

[14] ZIP code-to-county matching was implemented using Census crosswalks (HUD 2020).

[15] Note that the instrument using 'outlook trust' as the trust measure is relatively weak with an F-statistic of 4.9 (see the appendix).

Table 3: Correlation of Partisanship with Compliance

	Index	Mask
Democrat	0.21***	0.20***
	(0.05)	(0.05)
Republican	−0.06	−0.11
	(0.08)	(0.08)
Adj. R^2	0.33	0.31
Num. obs.	1557	1558

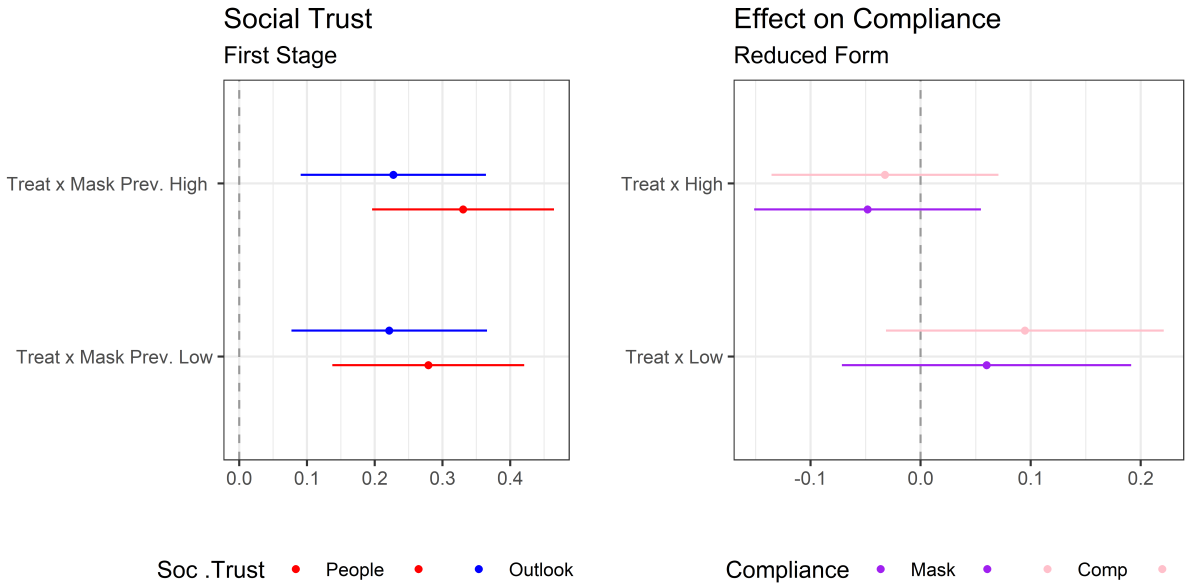
The reference category is Independents. Compliance is measured by the compliance index and mask compliance. Models are covariate-adjusted. ***p<0.01, **p<0.05, *p<0.1.

Table 4: Heterogeneous Effects of Social Trust on Compliance by Local Mask-Wearing Prevalence

	1st Stage	ITT		IV	
	People Trust	Index	Mask	Index	Mask
Treat	0.29***	0.09	0.06		
	(0.07)	(0.06)	(0.07)		
Mask Prev.	−0.06	0.14**	0.16**	2.15	1.78
	(0.07)	(0.06)	(0.06)	(1.51)	(1.53)
Treat x Mask Prev.	0.04	−0.11	−0.09		
	(0.10)	(0.08)	(0.08)		
Trust				0.33	0.20
				(0.23)	(0.23)
Trust x Mask Prev.				−0.38	−0.31
				(0.28)	(0.29)
Adj. R^2	0.08	0.33	0.30	0.30	0.29
Num. obs.	1548	1547	1548	1547	1548
1st Stage F Stat				20.10	20.28
1st Stage F Stat 2				11.08	11.08

Column 1 reports the first stage regression, column 2-3 report the ITT effects, and columns 4-5 report IV effects. Compliance is measured by the compliance index and mask compliance. Social trust is measured by the people trust index. 'Mask Prev.' is the prevalence of mask-wearing in respondent's county, and was transformed into a binary variable, where the median prevalence was the cutoff. The models are covariate-adjusted. ***p<0.01, **p<0.05, *p<0.1.

Figure 3: Heterogeneous Effects by Local Mask-Wearing Prevalence



The left-hand panel shows first stage effects of treatment on social trust, as measured by the outlook trust index and the people trust index respectively, by (high or low) mask-wearing prevalence in a respondent's county. The right-hand panel shows the reduced form (ITT) effects of treatment on reported compliance, as measured by the compliance index and mask-wearing compliance, respectively, by mask-wearing prevalence. Regressions are covariate-adjusted.

5 Discussion

Returning to our hypotheses, we found that our experiment shifted reported levels of social trust. Moreover, we document a significant correlation of partisanship and compliance – Republicans and Independents report significantly lower levels of compliance – as well as a positive and significant correlation of political trust and compliance. However, we do not find support for our hypothesis that social trust causes higher levels of compliance. In fact, we argue that our results are substantially indistinguishable from zero. To show this, consider the magnitudes of the social trust intent-to-treat effects on compliance (0.04 and 0.01 for the compliance index and the mask-wearing compliance, respectively; see table 2) compared to the impact partisanship has on compliance (0.27 and 0.31 for the compliance index and for the mask-wearing compliance, respectively; see the appendix). Thus, the effects are less than one-sixth of the effect due to partisanship.

Our findings contrast with a literature that has found observational evidence to support the existence of a relationship between social trust (or, often, social capital) and compliance with COVID-19 mitigation policies. One possibility is that the literature suffers from omitted variable bias, which is a challenge endemic to observational studies. Furthermore, measures of social trust remain difficult to capture outside of a survey and, therefore, observational results may be partially driven by factors correlated with utilized measures. We next consider further factors that may help account for our findings.

5.1 Ambiguous Effects of Social Trust

While we hypothesized that social trust has a positive effect on compliance because it may increase concern for the well-being of others, there could also be a countervailing effect such that greater social trust may lead individuals to believe that others are more likely to comply. That is, higher social trust could lead individuals to comply at lower rates given they trust others to responsibly adhere to COVID-19 precautions, e.g., wear masks. Moreover, in support of this supposition, table 4 presents a result, which is just short of statistical significance, that higher social trust further diminishes compliance among respondents from localities where local mask-wearing was more common. Hence, one explanation for the null results could be that the two competing effects of social trust offset one another.[16]

To more thoroughly assess this explanation, we include post-treatment questions asking respondents about their expectations of other people's compliance. Yet, we find that social trust does not appear to affect respondents' answers (see the appendix). This tentative analysis suggests that beliefs over the rate of compliance by others was not shifted by our social trust instrument and, thus, does not support an explanation of countervailing effects.

[16]Bai et al. (2020) make a related argument by separating the effect of social capital into norms that facilitate action towards a common good and social networks that favor maintaining social contacts.

5.2 Survey Timing and Compliance Measure

A primary difference between our analysis and related literature is that these observational studies often focus on compliance with stay-at-home orders in the early days of the pandemic. It is possible that at the onset of the pandemic as mitigation policies were first developing and going into force, underlying social factors may have been more influential on shaping behavior. In contrast, our survey waves took place seven and nine months into the pandemic, respectively. Therefore, while our initial pilot studies conducted earlier in the summer provide greater support for the effect of social trust on compliance, individual behavior such as mask-wearing may have already calcified by the time our survey waves took place.[17]

Moreover, our study mostly focuses on mask-wearing rather than stay-at-home orders, both as an outcome and as a component of our more general compliance index. The outcomes differ in that mask-wearing became notably politicized as the pandemic progressed (Rojas 2020). In contrast, stay-at-home orders hearken back to the onset of the pandemic when compliance was generally less politicized, the consequences of the illness were less certain, and there was potentially stricter government enforcement of mitigation violations. Therefore, by focusing on mask-wearing in surveys conducted well into the pandemic, factors such as partisanship may have a more decisive impact on mask-wearing than the potentially modest effects due to social trust. This explanation may help account for why the coefficients were consistently lower when we use the mask-wearing index as our sole measure of compliance. Furthermore, in the appendix, we report slightly stronger effects when mask questions are removed from the general compliance index.

To address this concern, in table 5, we rerun the IV analysis focusing on willingness to comply with stay-at-home orders as the dependent variable. While the results are slightly shy of statistical significance at the 0.1-level, this result points in the direction that social trust may affect respondents' willingness to comply when considering stay-at-home orders.

[17] See our pre-analysis plan for details.

Hence, less politicized issues may leave more leeway for social trust to impact compliance. Furthermore, we interpret these results as providing suggestive evidence that social trust may still impact certain forms of compliance, if only modestly.

Table 5: ITT and IV Effects of Compliance with Stay-at-Home Orders

	ITT	IV	
	Stay-at-Home	Stay-at-Home	Stay-at-Home
Treat	0.09*		
	(0.05)		
People Trust		0.28	
		(0.17)	
Outlook Trust			0.38
			(0.24)
Adj. R^2	0.27	0.26	0.22
Num. obs.	1558	1558	1558
1st Stage F Stat		40.88	21.89

Column 1 reports ITT and columns 2-3 report IV effects. Compliance is measured by whether a respondent would be willing to comply with a stay-at-home order enacted for the next month. Social trust is measured by the people trust index and the outlook trust index, respectively. Regressions are covariate-adjusted. ***p<0.01, **p<0.05, *p<0.1

5.3 Survey Experiments and COVID-19 Behavior

Lastly, our study contends with the difficulties of using an online article to alter self-reported behavior that may have serious personal consequences. Therefore, it may prove generally challenging to induce noticeable shifts to reported compliance given the use of a survey experiment. In fact, respondents reported high-levels of baseline compliance, which may have provided limited room for the hypothesized increases. Moreover, while we were able to induce a highly significant shift in social trust, it is nonetheless relatively small in magnitude (25-30% of one standard deviation). To address this concern, we also ask respondents their support for various mitigation policies, but uncover essentially similar null results (see the appendix).

Furthermore, while certain studies have utilized a survey experiment to shift reported COVID-19-related behavior, their treatment directly impacted perceived risk from the virus (Akesson et al. 2020). In contrast, our study relies on shifting reported levels of social

trust, which we hypothesized held downstream consequences for the cost-benefit analysis of complying with mitigation policies. This approach may run into a difficulty highlighted by Coppock and Green (2020) who emphasize that shifting opinions in one domain may not necessarily induce immediate attitudinal changes in related topic areas. Therefore, while we are able to shift reported social trust, the null finding may be due to difficulties related to simultaneously shifting multiple subject areas at once.

6 Conclusion

A large observational literature has argued that social trust has played an important role in shaping behavior related to the COVID-19 pandemic. We conducted a survey experiment to evaluate this finding. While we were able to significantly and meaningfully shift reported levels of social trust, we find null effects for the role of social trust on compliance. Given past studies, we offer several explanations for our findings and caution limitations to our study. Nonetheless, while we do not claim our results disproves these prior results, we argue it offers a piece of additional evidence that should be considered. Moreover, we contend that our study emphasizes the importance of substantiating observational studies of difficult to measure concepts, e.g., social trust, with causally valid methodology.

In addition, research suggests that pandemics may have a profound effect on subsequent levels of social trust Aassve et al. (2020). Thus, while in this study we have focused on the impact of social trust on compliance, future research may examine the long-term impact of the COVID-19 pandemic on social trust and its implications for government.

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Appendix: Experimental Evidence on Social Trust and Responsiveness to COVID-19 Mitigation Policies

May 4, 2021

Contents

1 Pre-Registered Hypotheses

We pre-registered the following hypotheses:

1. Exposure to the social trust treatment will cause respondents to report higher social trust.

2. Higher social trust will lead to greater willingness to comply with COVID-19 mitigation measures.

3. Democratic respondents are expected to display greater baseline compliance than Independent respondents, who, in turn, should display greater baseline compliance than Republican respondents.

4. Respondents with higher reported political trust are expected to comply more with COVID-19 mitigation policies.

5. The interaction of greater political trust and greater social trust will be positive, with respect to reported compliance with mandated COVID-19 mitigation policies.

6. Democrats with higher social trust will have increased compliance.

7. Republicans with higher social trust will have decreased compliance.

2 Social Trust and Compliance Indexes

2.1 Particular Social Trust

We measure trust in specific groups by an index made up of questions regarding specific groups of people. The questions included in the index are below:

How much of the time do you think you can trust each of the following groups to do what is right?

	Never	Some of the time	About half the time	Most of the time	Always
Family (parents, siblings, etc.)	○	○	○	○	○
Friends	○	○	○	○	○
Neighbors	○	○	○	○	○
Someone you don't know	○	○	○	○	○

2.2 Generalized Social Trust

We measure social trust in a more generalized sense via outlooks of society. The questions included in the index are below:

Please indicate how much you agree or disagree with the following statements.

	Strongly disagree	Moderately disagree	Neither agree or disagree	Moderately agree	Strongly agree
People generally look out for themselves.	○	○	○	○	○
People generally will take advantage of you if given the opportunity.	○	○	○	○	○
You can never to be too careful when dealing with people.	○	○	○	○	○
When faced with temptation, people are generally not very honest.	○	○	○	○	○

Most people in society are trustworthy.

- ○ Strongly agree
- ○ Somewhat agree
- ○ Neither agree nor disagree
- ○ Somewhat disagree
- ○ Strongly disagree

2.3 Compliance Index

The compliance index was constructed with two components: first, questions on mask-wearing, and, second, a series of questions on general mandated behavior. In particular, the mask questions were:

1. Suppose your governor made wearing a face mask mandatory when at indoor public places (e.g. a grocery store) for the next month. How closely would you follow this policy?

2. Suppose your governor made wearing a face mask mandatory when at outdoor public places (e.g. a park or a beach) for the next month. How closely would you follow this policy?

The other mandatory behavior questions were:

1. Suppose your governor made it mandatory to socially distance, i.e., maintain at least 6 feet distance to others who don't live in your household, when at indoor public places for the next month. How closely would you follow this policy?

2. Suppose your governor made it required to socially distance, i.e., maintain at least 6 feet distance to others who don't live in your household, when at outdoor public places for the next month. How closely would you follow this policy?

3. Suppose your governor made it mandatory to avoid gatherings of people who don't live in your household for the next month. How closely would you follow this policy?

4. Suppose your state governor issued a travel advisory that if you leave your state, you must quarantine for 14 days upon your return. How closely would you follow this policy?

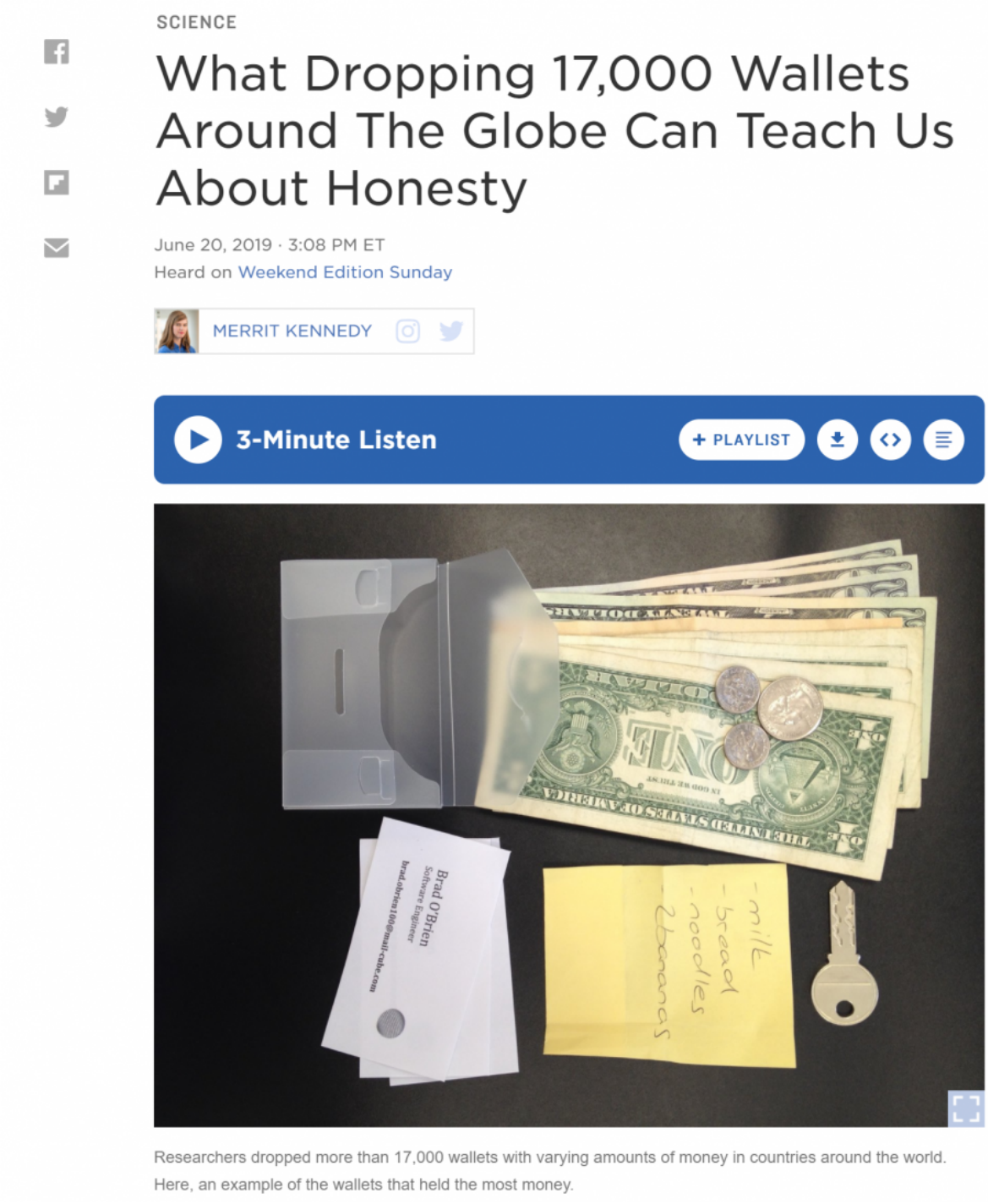
5. Suppose your governor mandated a stay-at-home / shelter-in-place order (as happened in many states in March and April) for the next month. How closely would you follow this policy?

2.4 Glass' Delta

Following Peyton (2020), we standardized our social trust and compliance indexes by Glass' delta (based on Glass (1976)). More specifically, the rescaled index values are calculated as follows: $\hat{Y}_i = Y_i(\sqrt{\frac{\sum_{i \in N_1}(Y_i - \bar{Y})^2}{N_1 - 1}})^{-1}$, where Y_i stands for an unscaled index value of respondent i, N_1 stands for the number of respondents in the control group, and $\bar{Y}$ stands for the control group mean.

3 Treatment and Control Articles

3.1 Treatment Article



SCIENCE

What Dropping 17,000 Wallets Around The Globe Can Teach Us About Honesty

June 20, 2019 · 3:08 PM ET

Heard on Weekend Edition Sunday

MERRIT KENNEDY

3-Minute Listen + PLAYLIST

Researchers dropped more than 17,000 wallets with varying amounts of money in countries around the world. Here, an example of the wallets that held the most money.

So picture this: You're a receptionist at, say, a hotel. Someone walks in and says they

found a lost wallet but they're in a hurry. They hand it to you. What would you do?

And would that answer be different if it was empty or full of cash?

Those are questions researchers have been exploring; Thursday, they published their findings in the journal Science.

The experiment started small, with a research assistant in Finland turning in a few wallets with different amounts of money. He would walk up to the counter of a big public place, like a bank or a post office.

"Acting as a tourist, he mentioned that he found the wallet outside around the corner, and then he asked the employees to take care of it," says Alain Cohn from the University of Michigan, the study's lead author.

The researchers assumed that putting money in the wallet would make people less likely to return it, because the payoff would be bigger. A poll of 279 "top-performing academic economists" agreed.

But researchers saw the opposite.

"People were more likely to return a wallet when it contained a higher amount of money," Cohn says. "At first we almost couldn't believe it and told him to triple the amount of money in the wallet. But yet again we found the same puzzling finding."

The researchers decided to do the experiment on a much larger scale. They put together a team that dropped off more than 17,000 "lost" wallets in 40 countries over the course of more than two years.

All the wallets were about the same — a small clear case holding a few business cards, a grocery list in the local language, and a key. Some contained no money and some held the equivalent of about $13. Research assistants turned them in at the kinds of places people would typically bring a wallet they found on the ground — police stations, hotels, post offices and theaters.

As results rolled in from around the world, the researchers kept finding the same result. In 38 out of 40 countries, people were more likely to report receiving wallets with money

than those without. And in the other two, the decrease in reporting rates for the wallets with money were not statistically significant.

What if the wallets contained far more money? The researchers did a "big money" test in the U.S., the U.K. and Poland. In that phase of the experiment, the staff dropped wallets containing nearly $100, instead of $13.

Cohn says the results there were even more dramatic. "The highest reporting rate was found in the condition where the wallet included $100," he says. Forty-six percent of wallets with no money were reported, compared with 61% of those with about $13 and 72% of those with nearly $100.

What's behind all this honesty? The researchers suggest two explanations.

First, just basic altruism — the person who reports receiving a lost wallet might care about the feelings of the stranger who lost it.

There's some evidence for that. The same team ran a test where some wallets contained only a key — a thing valuable only to the person who lost it. Those wallets were about 10% more likely to be reported than those with no key.

Caring about strangers doesn't explain everything, though. The researchers think their findings also have a lot to do with how people see themselves — and most people don't want to see themselves as a thief. Cohn says they polled people who said that if there's cash in the wallet, it just feels more like stealing.

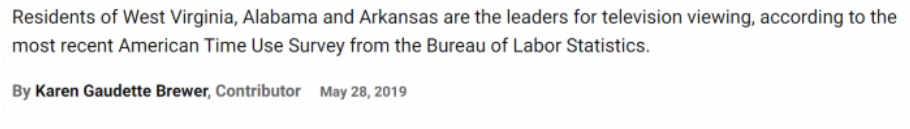
And, he says, "the more money wallet contains, the more people say that it would feel like stealing if they do not return the wallet."

Duke University economist Dan Ariely, who studies dishonesty, says this shows material benefits do not necessarily drive people's decisions about whether to be honest.

The study's results could help policymakers and businesses that want to figure out what motivates people to act for the good of others, rather than for their own enrichment.

And sometimes, honesty does pay. Almost all of the people who reported a lost wallet got to keep the cash.

3.2 Control Article



Residents of West Virginia, Alabama and Arkansas are the leaders for television viewing, according to the most recent American Time Use Survey from the Bureau of Labor Statistics.

By **Karen Gaudette Brewer**, Contributor May 28, 2019

Americans continue to prioritize watching TV above all other forms of relaxation. Of the 5.24 hours the average American reports devoting to leisure and sports each day, watching TV, DVDs and videos – whether on an actual TV, smartphone or computer screen – continues to beat reading, socializing, thinking and all other forms of relaxation, according to the U.S. Bureau of Labor Statistics.

These insights are included in the latest installment of the American Time Use Survey, a state-by-state collection of data from the BLS on everything from how many hours a day we eat, pray, socialize, commute to work or class, and almost every activity in between. This edition spans the years 2013-2017, which saw the rise of Netflix, Hulu, Amazon and other streaming services to further captivate audiences, as well as the growth of video sharing platforms such as YouTube and TikTok. The data does not include time spent watching movies at the theater.

The BLS defines leisure and sports as time spent socializing, playing games, watching TV, exercising, catching up by phone or email, and reading. American men say they have more leisure time (5.53 hours) versus women's 4.98 hours. Folks age 75 and older reported spending the most time with leisure pursuits (7.77 hours per day, on average), while Americans age 35-44 reported the least: just 3.95 hours to relax and have fun. What are those folks who aren't watching TV doing with their time? Alaskans sleep more than most every state (9.02 hours) and the average New Mexican spends about 46 minutes a day on personal grooming. Vermonters and Montanans spend 30 minutes a day or more reading. And New Hampshirites say they spend close to an hour socializing.

4 Tables

4.1 Summary Statistics

Table A.1: Social Trust Experiment, Summary Table 1

	Characteristic	Count	Percentage
1	Female	876.00	0.56
2	Male	700.00	0.44
3	College	1122.00	0.71
4	Employed	1106.00	0.70
5	White	1185.00	0.75
6	Black	125.00	0.08
7	Hispanic	44.00	0.03
8	Democrat	739.00	0.47
9	Republican	389.00	0.25
10	Independent	447.00	0.28
11	Rural	240.00	0.15
12	Town	570.00	0.36
13	City	502.00	0.32
14	Largecity	264.00	0.17
15	Surveywave1	912.00	0.58

Summary Table reporting the absolute and relative frequency of the following respondent characteristics: sex (i.e. 'Female' or 'Male'); education (i.e. 'College', which captures whether respondent held at least a Bachelor's degree); employment state ('Employment'); race ('White', 'Black', 'Hispanic'); partisanship ('Republican', 'Democrat', 'Independent'); degree of ruralness ('Rural' (i.e. <10,000 people), 'Town' (i.e. between 10,000 and 100,000 people), 'City' (i.e. between 100,000 and 1,000,000 people); 'Largecity' (i.e. > 1,000,000 people)); and survey wave ('Surveywave1'; remaining 664 respondents were in survey wave 2).

Table A.2: Social Trust Experiment, Summary Table 2

Statistic	N	Mean	St. Dev.	Min	Pctl(25)	Pctl(75)	Max
Age	1,576	40.492	12.889	18	31	49	81
Income	1,575	59,930.160	31,817.980	10,000.000	30,000.000	90,000.000	110,000.000
Risk Perception	1,576	29.930	26.462	0	8	50	100
Ideology	1,559	2.731	1.136	1.000	2.000	4.000	5.000
Comp. Index	1,575	4.306	0.993	1.028	3.819	5.141	5.141
Mask	1,576	4.415	1.001	1.031	4.125	5.156	5.156
People Trust	1,576	5.306	1.001	1.555	4.666	6.221	7.777
Outlook Trust	1,576	3.221	1.007	1.274	2.547	3.821	6.368
Behavior Index	1,576	6.138	0.989	1.421	5.683	7.104	7.104
Polit. Trust	1,575	3.177	1.023	1.257	2.514	3.771	6.285
Others Index	1,576	3.672	0.994	1.247	2.910	4.157	6.235
Scenario Index	1,505	3.809	1.001	1.133	3.209	4.531	5.664
Support Index	1,576	3.747	1.012	0.942	3.203	4.710	4.710
Comp. Index (No Mask)	1,575	4.043	0.988	0.974	3.507	4.871	4.871
ANES Trust	1,576	3.359	0.986	1	3	4	5
Mask Prevalence	1,566	4.369	0.308	2.975	4.188	4.597	4.821

Summary Table reporting characteristics of continuous respondent covariates: 'Age'; 'Income' (note that income was asked based on brackets, for which we used the mid-point for estimation purposes; for the "below 20,000 bracket, we used 10,000; and for the above 100,000 bracket, we used 110,000); 'Risk Perception' (i.e. self-assessed likelihood of contracting Covid within the next seven days); 'Ideology' (i.e. conservative-liberal self-assessment on a scale from 1 to 5); our main compliance variables, 'Comp. Index' and 'Mask Index'; our main social trust variables 'People Trust' and 'Outlook Trust' (see appendix for how they were constructed); as well as further compliance variables 'Others Index' (an index asking respondents about expected compliance behavior of other people), 'Scenario Index' (an index composed of scenario-type questions, such as attending weddings or holiday gatherings), 'Support Index' (an index composed of questions regarding the support of certain policies), and 'Comp. Index (No Mask)' (the original compliance index without the mask components); further covariates 'Polit. Trust' (measured by an ANES-type question on trust in government) and 'Mask Prevalence' (measured based on the NYT data on county-level mask wearing, see Katz et al. (2020)); and the 'ANES Trust' social trust measure.

4.2 Results with ANES Trust as Trust variable

In the body, we use alternative social trust measures because we prefer the more complete index measures and we found that using the question was a weaker instrument for our IV specifications. We also pre-registered use of an adapted version of the canonical ANES question on trusting the federal government: "How much of the time do you think you can trust other people to do what is right?"

Table A.3: ANES Trust 1st Stage

	1st Stage
	ANES Trust
Intercept	2.51***
	(0.18)
Treat	0.14***
	(0.05)
Age	0.01***
	(0.00)
Female	−0.05
	(0.05)
College	0.20***
	(0.06)
Employed	−0.03
	(0.05)
Income	0.00***
	(0.00)
White	0.12*
	(0.07)
Black	0.14
	(0.11)
Ideology	−0.08**
	(0.04)
Risk	0.00
	(0.00)
Democrat	0.07
	(0.07)
Republican	0.27***
	(0.08)
Town	0.05
	(0.08)
City	0.09
	(0.08)
Large City	0.01
	(0.10)
Survey Wave 2	0.12**
	(0.05)
Adj. R^2	0.04
Num. obs.	1558

First stage regression of treatment on social trust as measured by the ANES-type social trust question. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

Table A.4: ANES Trust Results

	IV					
	Comp. Index	Mask	Comp. Index	Mask	Comp. Index	Mask
ANES Trust	0.29	0.09	0.50	0.19	0.06	0.04
	(0.30)	(0.30)	(0.62)	(0.57)	(0.26)	(0.26)
Democrat	0.19***	0.20***	0.18***	0.18***		
	(0.05)	(0.05)	(0.06)	(0.05)		
Republican	−0.14	−0.14	−0.17	−0.16	−0.21	1.44
	(0.11)	(0.11)	(0.12)	(0.11)	(1.71)	(2.01)
Polit Trust			1.24	0.67		
			(2.33)	(2.18)		
Soc x Pol Trust			−0.35	−0.16		
			(0.71)	(0.66)		
Trust x Republican					−0.08	−0.57
					(0.50)	(0.58)
Adj. R^2	0.31	0.32	0.24	0.31	0.36	0.15
Num. obs.	1557	1558	1557	1558	1126	1126
1st Stage F Stat	7.89	8.05	6.13	6.18	6.35	6.35
1st Stage F Stat 2			4.83	4.82	3.47	3.47

IV effects of social trust - as measured by the ANES-type social trust question - on compliance, as measured by the compliance index and mask compliance, respectively. Columns 1 and 2 report the baseline IV results; columns 3 and 4 report interaction results of social trust and political trust; and columns 5 and 6 report interaction results of partisanship and social trust. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

4.3 Partisanship and Political Trust: Direct and Heterogeneous Effects

Table A.5: Partisanship and Political Trust Correlations with Compliance

	Partisanship		Pol. Trust	
	Index	Mask	Index	Mask
Democrat	0.21***	0.20***	0.16***	0.16***
	(0.05)	(0.05)	(0.05)	(0.05)
Republican	−0.06	−0.11	−0.11	−0.16**
	(0.08)	(0.08)	(0.08)	(0.08)
Pol. Trust			0.14***	0.14***
			(0.02)	(0.02)
Adj. R^2	0.33	0.31	0.35	0.33
Num. obs.	1557	1558	1557	1558

Correlations of respondents' partisanship (columns 1 and 2) and political trust (columns 3 and 4) respectively with compliance. Reported compliance is measured by the compliance index and mask compliance, respectively. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

Table A.6: Heterogeneous Effects of Social Trust by Partisanship, 'People Trust'

	1st Stage	ITT		IV	
	People Trust	Index	Mask	Index	Mask
Treat	0.19*	0.12	0.14		
	(0.10)	(0.09)	(0.09)		
Democrat	0.00	0.26***	0.27***	3.37	3.77
	(0.09)	(0.07)	(0.08)	(3.22)	(3.27)
Republican	0.05	−0.00	0.02	3.29	5.06
	(0.11)	(0.11)	(0.11)	(3.33)	(3.43)
Treat x Democrat	0.10	−0.10	−0.12		
	(0.12)	(0.10)	(0.10)		
Treat x Republican	0.31**	−0.11	−0.26*		
	(0.14)	(0.14)	(0.14)		
Trust				0.65	0.73
				(0.60)	(0.61)
Trust x Democrat				−0.60	−0.68
				(0.61)	(0.62)
Trust x Republican				−0.64	−0.98
				(0.63)	(0.65)
Adj. R^2	0.08	0.33	0.31	0.22	0.13
Num. obs.	1558	1557	1558	1557	1558
1st Stage F Stat				15.64	15.72
1st Stage F Stat 2				6.01	6.01
1st Stage F Stat 3				8.41	8.42

Heterogeneous effects of social trust on compliance, by respondents' partisanship. Column 1 reports 1st stage effect, column 2 and 3 report ITT effects, and columns 4 and 5 report IV effects. Reported compliance is measured by the compliance index and mask compliance respectively; social trust is measured by people trust index. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

Table A.7: Heterogeneous Effects of Social Trust by Political Trust, 'People Trust'

	1st Stage	ITT		IV	
	People Trust	Index	Mask	Index	Mask
Treat	0.30***	0.05	0.02		
	(0.06)	(0.06)	(0.06)		
Pol. Trust	0.50***	0.20***	0.18***	0.53	0.39
	(0.07)	(0.06)	(0.06)	(1.36)	(1.39)
Treat x Pol. Trust	0.06	−0.02	−0.01		
	(0.09)	(0.08)	(0.08)		
Soc. Trust				0.17	0.07
				(0.19)	(0.19)
Soc. Trust x Pol. Trust				−0.08	−0.05
				(0.25)	(0.26)
Adj. R^2	0.14	0.34	0.31	0.34	0.32
Num. obs.	1558	1557	1558	1557	1558
1st Stage F Stat				24.08	24.27
1st Stage F Stat 2				12.80	12.80

Heterogeneous effects of social trust on compliance by respondents' political trust. Column 1 reports 1st stage effect, column 2 and 3 report ITT effects, and columns 4 and 5 report IV effects. Reported compliance is measured by the compliance index and mask compliance, respectively; social trust is measured by the people trust index. Political trust was measured by ANES-type questions on trust in state and federal government; political trust was then transformed into a binary, where the median political trust value was the cutoff. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, party, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

Table A.8: Heterogeneous Effects of Social Trust by Partisanship, 'Outlook Trust'

	1st Stage	ITT		IV	
	Outlook Trust	Index	Mask	Index	Mask
Treat	0.13	0.12	0.14		
	(0.10)	(0.09)	(0.09)		
Democrat	−0.04	0.26***	0.27***	3.64	4.08
	(0.09)	(0.07)	(0.08)	(4.19)	(4.45)
Republican	0.03	−0.00	0.02	3.34	5.27
	(0.11)	(0.11)	(0.11)	(4.20)	(4.54)
Treat x Democrat	0.15	−0.10	−0.12		
	(0.12)	(0.10)	(0.10)		
Treat x Republican	0.12	−0.11	−0.26*		
	(0.14)	(0.14)	(0.14)		
Trust				1.10	1.24
				(1.27)	(1.35)
Trust x Democrat				−1.07	−1.21
				(1.30)	(1.39)
Trust x Republican				−1.08	−1.71
				(1.33)	(1.44)
Adj. R^2	0.07	0.33	0.31	0.02	−0.19
Num. obs.	1558	1557	1558	1557	1558
1st Stage F Stat				7.90	7.93
1st Stage F Stat 2				5.37	5.37
1st Stage F Stat 3				2.52	2.52

Heterogeneous effects of social trust on compliance by respondents' partisanship. Column 1 reports 1st stage effect, column 2 and 3 report ITT effects, and columns 4 and 5 report IV effects. Reported compliance is measured by the compliance index and mask compliance, respectively; social trust is measured by the the outlook trust index. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

Table A.9: Heterogeneous Effects of Social Trust by Political Trust, Outlook Question

	1st Stage	ITT		IV	
	Outlook Trust	Index	Mask	Index	Mask
Treat	0.23***	0.05	0.02		
	(0.06)	(0.06)	(0.06)		
Pol. Trust	0.28***	0.20***	0.18***	0.40	0.33
	(0.07)	(0.06)	(0.06)	(1.16)	(1.18)
Treat x Pol. Trust	0.01	−0.02	−0.01		
	(0.10)	(0.08)	(0.08)		
Soc. Trust				0.22	0.08
				(0.24)	(0.24)
Soc. Trust x Pol. Trust				−0.08	−0.05
				(0.35)	(0.36)
Adj. R^2	0.08	0.34	0.31	0.33	0.32
Num. obs.	1558	1557	1558	1557	1558
1st Stage F Stat				11.67	11.73
1st Stage F Stat 2				4.80	4.80

Heterogeneous effects of social trust on compliance by respondents' political trust. Column 1 reports 1st stage effect, column 2 and 3 report ITT effects, and columns 4 and 5 report IV effects. Reported compliance is measured by the compliance index and mask compliance respectively; social trust is measured by the outlook trust index. Political trust was measured by ANES-inspired questions on trust in state and federal government; political trust was then transformed into a binary, where the median political trust value was the cutoff. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, party, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

4.4 Heterogeneous Effects of Social Trust on Compliance by Local Mask Prevalence (Social Trust Operationalized by Outlook Question)

Table A.10: Heterogeneous Effects of Social Trust by Local Mask Wearing Prevalence, Outlook Question

	1st Stage	ITT		IV	
	Outlook Trust	Index	Mask	Index	Mask
Treat	0.23***	0.09	0.06		
	(0.07)	(0.06)	(0.07)		
Mask Prev.	−0.02	0.14**	0.16**	1.76	1.51
	(0.07)	(0.06)	(0.06)	(1.28)	(1.28)
Treat x Mask Prev.	0.00	−0.11	−0.09		
	(0.10)	(0.08)	(0.08)		
Trust				0.41	0.25
				(0.29)	(0.29)
Trust x Mask Prev.				−0.52	−0.43
				(0.40)	(0.40)
Adj. R^2	0.07	0.33	0.30	0.28	0.28
Num. obs.	1548	1547	1548	1547	1548
1st Stage F Stat				10.95	11.03
1st Stage F Stat 2				4.90	4.90

Heterogeneous effects of social trust on compliance by prevalence of mask wearing in respondent's county. Column 1 reports 1st stage effect, column 2 and 3 report ITT effects, and columns 4 and 5 report IV effects. Reported compliance is measured by the compliance index and mask compliance respectively; social trust is measured by the outlook trust index. Prevalence of mask wearing in one's county was transformed into a binary, where the median prevalence was the cutoff. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, party, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

4.5 Results Employing further Outcome Variables

Definitions:

1. Compliance Index (without mask questions) (see table A.11): Compliance index without the two mask compliance questions that make up the mask index

2. Others Index (see table A.12): composed of questions on whether respondent expects others to comply with a) mask mandates; b) social distancing measures; and c) quarantining requirements after travel

   (a) "Suppose your governor made wearing a face mask mandatory when outside one's home for the next month. How closely do you believe other residents of your state would follow this policy?"

   (b) "Suppose your governor made it mandatory to socially distance, i.e., maintain at least 6 feet distance to others who don't live in your household, when outside one's home for the next month. How closely do you believe other residents of your state would follow this policy?"

   (c) "Suppose your state governor issued a travel advisory that if you leave your state, you must quarantine for 14 days upon your return. How closely do you believe other residents of your state would follow this policy?"

3. Support Index (see table A.13): Would you support each of the following policies being made mandated by your state government for the next month?

   (a) "Socially distance, i.e., maintain at least 6 feet distance to others, when at indoor places"

   (b) "Socially distance, i.e., maintain at least 6 feet distance to others, when at outdoor public places"

   (c) "Avoid gatherings of people who don't live in your household"

(d) "You must quarantine for 14 days if you leave and return to your state"

(e) "Shelter-in-place-order/stay-at-home"

4. Scenario Index (see table A.14):

   (a) "Suppose your governor made it mandatory to avoid gatherings of greater than 10 people. Nonetheless, your close relative (such as a sibling or cousin) is getting married next weekend at a ceremony where at least 50 people are likely to attend. How likely are you to attend this event?"

   (b) "Suppose your governor made it mandatory to wear a face mask when in public. Suppose you are walking on the sidewalk and there is no one nearby. How likely are you to wear a mask?"

   (c) "Suppose your governor made it mandatory to quarantine for 14 days if you leave and return to your state, regardless if you receive a negative COVID test after your trip. Suppose you leave your state for a weekend. How often would you leave your home during the next 14 days?"

   (d) "Suppose you were in a store that required wearing a mask and saw another patron without a mask. What is the likelihood you would tell the patron to put a mask on or inform a store employee about the patron?"

   (e) "If there was a smartphone app that allowed contact-tracing (i.e., alerted you if you came near an infected person), how likely would you be to install it on your phone?"

   (f) "If there was a vaccine available that provided effective protection from contracting the coronavirus, how likely would you be to get the vaccination (assuming it was provided at no cost)?"

5. Behavior Index (see table A.15): How likely are you to do the following during the next month?

(a) “Undertake non-essential trips within your state”

(b) “Wash your hands with water and soap several times a day”

(c) “Avoid people at high risk (e.g. people over 70, people with a long-term condition)”

(d) “Refrain from shaking hands”

Table A.11: Compliance Index (without mask questions) Results

	ITT	IV	
	Comp. Index	Comp. Index	Comp. Index
Treat	0.05		
	(0.04)		
People Trust		0.16	
		(0.13)	
Outlook Trust			0.22
			(0.18)
Adj. R^2	0.31	0.31	0.30
Num. obs.	1557	1557	1557
1st Stage F Stat		40.46	21.74

Results replicate compliance index results from body Table 2 but measuring the compliance index without the mask questions. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

Table A.12: Others Index Results

	ITT	IV	
	Others Index	Others Index	Others Index
Treat	0.03		
	(0.05)		
People Trust		0.10	
		(0.15)	
Outlook Trust			0.13
			(0.21)
Adj. R^2	0.07	0.10	0.10
Num. obs.	1558	1558	1558
1st Stage F Stat		40.88	21.89

ITT of treatment (column 1), and IV effects of social trust - instrumented by our treatment - on expected compliance of others, as measured by the 'Others Index' (columns 2 and 3). 'Others Index' is composed of respondents' answers to questions on expectations of other people's compliance levels. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, party, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

Table A.13: Support Index Results

	ITT	IV	
	Supp. Index	Supp. Index	Supp. Index
Treat	0.01		
	(0.04)		
People Trust		0.03	
		(0.13)	
Outlook Trust			0.05
			(0.17)
Adj. R^2	0.39	0.39	0.39
Num. obs.	1558	1558	1558
1st Stage F Stat		40.88	21.89

ITT of treatment (column 1), and IV effects of social trust - instrumented by our treatment - on support of Covid-19 mitigation measures, as measured by the 'Support Index' (columns 2 and 3). 'Support Index' is composed of respondents' answers to questions on whether certain Covid-19 mitigation policies are supported. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, party, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

Table A.14: Scenario Index Results

	ITT	IV	
	Scen. Index	Scen. Index	Scen. Index
Treat	−0.04		
	(0.04)		
People Trust		−0.12	
		(0.14)	
Outlook Trust			−0.16
			(0.18)
Adj. R^2	0.34	0.31	0.28
Num. obs.	1489	1489	1489
1st Stage F Stat		42.28	24.50

ITT of treatment (column 1), and IV effects of social trust - instrumented by our treatment - on compliance with Covid-19 mitigation measures that were presented as scenarios, as measured by the 'Scenario Index' (columns 2 and 3). 'Scenario Index' is composed of respondents' answers to compliance questions given different scenarios, such as attending birthday parties, weddings, or holiday festivities. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, party, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

Table A.15: Behavior Index Results

	ITT	IV	
	Beh. Index	Beh. Index	Beh. Index
Treat	0.03		
	(0.05)		
People Trust		0.09	
		(0.15)	
Outlook Trust			0.12
			(0.20)
Adj. R^2	0.18	0.18	0.19
Num. obs.	1558	1558	1558
1st Stage F Stat		40.88	21.89

ITT of treatment (column 1), and IV effects of social trust - instrumented by our treatment - on reported behavior in the Covid-19 pandemic, as measured by the 'Beh. Index' (columns 2 and 3). 'Beh. Index' is composed of respondents' answers to behavioral questions during the pandemic, such as handwashing or social distancing. Covariate-adjusted models include covariates age, sex, education, employment status, income, ethnicity, ideology, perceived Covid risk, party, living area, and survey wave. ***p<0.01, **p<0.05, *p<0.1.

4.6 Main Results with covariate coefficients reported

Table A.16: First Stage and ITT Results

	1st Stage	
	People Trust	Outlook Trust
Intercept	4.24***	2.50***
	(0.17)	(0.17)
Treat	0.31***	0.23***
	(0.05)	(0.05)
Age	0.01***	0.01***
	(0.00)	(0.00)
Female	−0.01	0.05
	(0.05)	(0.05)
College	0.13**	0.05
	(0.06)	(0.06)
Employed	0.02	−0.00
	(0.06)	(0.05)
Income	0.00***	0.00***
	(0.00)	(0.00)
White	0.05	0.25***
	(0.07)	(0.07)
Black	−0.10	0.01
	(0.11)	(0.11)
Ideology	−0.05	−0.13***
	(0.03)	(0.04)
Risk	−0.00	−0.00**
	(0.00)	(0.00)
Democrat	0.06	0.04
	(0.07)	(0.07)
Republican	0.21**	0.09
	(0.08)	(0.08)
Town	0.16**	0.09
	(0.08)	(0.08)
City	0.09	0.01
	(0.08)	(0.08)
Large City	0.04	−0.02
	(0.09)	(0.09)
Survey Wave 2	0.02	0.11**
	(0.05)	(0.05)
Adj. R^2	0.08	0.07
Num. obs.	1558	1558

Body Table 1 with covariate coefficients reported. ***p<0.01, **p<0.05, *p<0.1.

Table A.17: IV Results

	ITT		IV			
	Index	Mask	Index	Mask	Index	Mask
Intercept	4.72***	4.76***	4.16***	4.60***	4.28***	4.63***
	(0.14)	(0.14)	(0.61)	(0.62)	(0.50)	(0.50)
Treat	0.04	0.01				
	(0.04)	(0.04)				
People Trust	0.00	−0.00	−0.00	−0.00	−0.00	−0.00
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Age	0.01	−0.00	0.01	−0.00	0.00	−0.01
	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.05)
Female	0.02	0.02	0.01	0.02	0.02	0.02
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
College	−0.04	−0.04	−0.04	−0.04	−0.04	−0.04
	(0.04)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Employed	0.00**	0.00***	0.00	0.00***	0.00	0.00***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Income	−0.24***	−0.22***	−0.25***	−0.22***	−0.28***	−0.23***
	(0.05)	(0.05)	(0.05)	(0.05)	(0.07)	(0.07)
White	−0.22***	−0.21***	−0.21***	−0.21***	−0.22***	−0.21***
	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)
Black	−0.30***	−0.29***	−0.30***	−0.29***	−0.28***	−0.29***
	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)	(0.04)
Ideology	0.01***	0.01***	0.01***	0.01***	0.01***	0.01***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Risk	0.21***	0.20***	0.20***	0.20***	0.20***	0.20***
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Democrat	−0.06	−0.11	−0.09	−0.12	−0.08	−0.12
	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)
Republican	0.07	0.11	0.05	0.10	0.05	0.11
	(0.07)	(0.07)	(0.07)	(0.08)	(0.07)	(0.08)
Town	0.05	0.12	0.03	0.11	0.04	0.12
	(0.07)	(0.08)	(0.07)	(0.08)	(0.07)	(0.08)
City	0.07	0.12	0.06	0.12	0.07	0.12
	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)
Large City	0.03	0.05	0.03	0.05	0.01	0.04
	(0.04)	(0.04)	(0.04)	(0.04)	(0.05)	(0.05)
Survey Wave 2			0.13	0.04		
			(0.13)	(0.14)		
Outlook Trust					0.17	0.05
					(0.18)	(0.18)
Adj. R^2	0.33	0.31	0.34	0.31	0.33	0.31
Num. obs.	1557	1558	1557	1558	1557	1558
1st Stage F Stat			40.46	40.88	21.74	21.89

Body Table 2 with covariate coefficients reported. ***p<0.01, **p<0.05, *p<0.1.

Table A.18: Partisanship and Political Trust Correlations with Compliance

	Partisanship		Pol. Trust	
	Index	Mask	Index	Mask
Intercept	4.74***	4.77***	4.40***	4.45***
	(0.14)	(0.14)	(0.15)	(0.15)
Democrat	0.21***	0.20***	0.16***	0.16***
	(0.05)	(0.05)	(0.05)	(0.05)
Republican	−0.06	−0.11	−0.11	−0.16**
	(0.08)	(0.08)	(0.08)	(0.08)
Age	0.00	−0.00	−0.00	−0.00
	(0.00)	(0.00)	(0.00)	(0.00)
Female	0.01	−0.00	0.02	0.00
	(0.04)	(0.04)	(0.04)	(0.04)
College	0.02	0.02	−0.01	−0.01
	(0.05)	(0.05)	(0.05)	(0.05)
Employed	−0.04	−0.04	−0.04	−0.04
	(0.05)	(0.05)	(0.04)	(0.05)
Income	0.00**	0.00***	0.00**	0.00***
	(0.00)	(0.00)	(0.00)	(0.00)
White	−0.24***	−0.22***	−0.23***	−0.21***
	(0.05)	(0.05)	(0.05)	(0.05)
Black	−0.22***	−0.21***	−0.24***	−0.23***
	(0.08)	(0.08)	(0.08)	(0.08)
Risk	0.01***	0.01***	0.01***	0.01***
	(0.00)	(0.00)	(0.00)	(0.00)
Ideology	−0.30***	−0.29***	−0.31***	−0.30***
	(0.03)	(0.03)	(0.03)	(0.03)
Town	0.07	0.11	0.07	0.11
	(0.07)	(0.07)	(0.07)	(0.07)
City	0.05	0.12	0.03	0.10
	(0.07)	(0.08)	(0.07)	(0.07)
Large City	0.07	0.12	0.06	0.11
	(0.08)	(0.08)	(0.08)	(0.08)
Survey Wave 2	0.03	0.05	0.02	0.04
	(0.04)	(0.04)	(0.04)	(0.04)
Pol. Trust			0.14***	0.14***
			(0.02)	(0.02)
Adj. R^2	0.33	0.31	0.35	0.33
Num. obs.	1557	1558	1557	1558

table A.5 with covariate coefficients reported. ***p<0.01, **p<0.05, *p<0.1.

Table A.19: Heterogeneous Effects of Social Trust by Partisanship, Outlook Question

	1st Stage	ITT		IV	
	Outlook Trust	Index	Mask	Index	Mask
Intercept	2.56***	4.67***	4.69***	1.34	0.87
	(0.18)	(0.15)	(0.15)	(3.92)	(4.18)
Treat	0.13	0.12	0.14		
	(0.10)	(0.09)	(0.09)		
Democrat	−0.04	0.26***	0.27***	3.64	4.08
	(0.09)	(0.07)	(0.08)	(4.19)	(4.45)
Republican	0.03	−0.00	0.02	3.34	5.27
	(0.11)	(0.11)	(0.11)	(4.20)	(4.54)
Age	0.01***	0.00	−0.00	−0.00	−0.00
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Female	0.04	0.01	0.00	0.02	0.01
	(0.05)	(0.04)	(0.04)	(0.05)	(0.06)
College	0.04	0.02	0.02	0.05	0.05
	(0.06)	(0.05)	(0.05)	(0.07)	(0.07)
Employed	−0.00	−0.04	−0.04	−0.04	−0.04
	(0.05)	(0.05)	(0.05)	(0.06)	(0.06)
Income	0.00***	0.00**	0.00***	0.00	0.00
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
White	0.25***	−0.24***	−0.22***	−0.32***	−0.29**
	(0.07)	(0.05)	(0.05)	(0.12)	(0.13)
Black	0.01	−0.22***	−0.21***	−0.21**	−0.20*
	(0.11)	(0.08)	(0.08)	(0.10)	(0.12)
Ideology	−0.13***	−0.30***	−0.29***	−0.26***	−0.25***
	(0.04)	(0.03)	(0.03)	(0.06)	(0.06)
Risk	−0.00**	0.01***	0.01***	0.01***	0.01***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Town	0.10	0.06	0.10	0.02	0.06
	(0.08)	(0.07)	(0.07)	(0.09)	(0.10)
City	0.01	0.05	0.11	0.05	0.09
	(0.08)	(0.07)	(0.08)	(0.08)	(0.09)
Large City	−0.02	0.07	0.12	0.13	0.17
	(0.09)	(0.08)	(0.08)	(0.12)	(0.13)
Survey Wave 2	0.11**	0.03	0.05	−0.01	0.02
	(0.05)	(0.04)	(0.04)	(0.07)	(0.08)
Treat x Democrat	0.15	−0.10	−0.12		
	(0.12)	(0.10)	(0.10)		
Treat x Republican	0.12	−0.11	−0.26*		
	(0.14)	(0.14)	(0.14)		
Trust				1.10	1.24
				(1.27)	(1.35)
Trust x Democrat				−1.07	−1.21
				(1.30)	(1.39)
Trust x Republican				−1.08	−1.71
				(1.33)	(1.44)
Adj. R^2	0.07	0.33	0.31	0.02	−0.19
Num. obs.	1558	1557	1558	1557	1558
1st Stage F Stat				7.90	7.93
1st Stage F Stat 2				5.37	5.37
1st Stage F Stat 3				2.52	2.52

table A.8 with covariate coefficients reported. ***p<0.01, **p<0.05, *p<0.1.

Table A.20: Heterogeneous Effects of Social Trust by Partisanship, People Question

	1st Stage	ITT		IV	
	People Trust	Index	Mask	Index	Mask
Intercept	4.31***	4.67***	4.69***	1.48	1.08
	(0.18)	(0.15)	(0.15)	(3.01)	(3.06)
Treat	0.19*	0.12	0.14		
	(0.10)	(0.09)	(0.09)		
Democrat	0.00	0.26***	0.27***	3.37	3.77
	(0.09)	(0.07)	(0.08)	(3.22)	(3.27)
Republican	0.05	−0.00	0.02	3.29	5.06
	(0.11)	(0.11)	(0.11)	(3.33)	(3.43)
Age	0.01***	0.00	−0.00	−0.00	−0.00
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Female	−0.02	0.01	0.00	0.03	0.01
	(0.05)	(0.04)	(0.04)	(0.05)	(0.05)
College	0.13**	0.02	0.02	0.01	0.01
	(0.06)	(0.05)	(0.05)	(0.06)	(0.06)
Employed	0.03	−0.04	−0.04	−0.02	−0.02
	(0.06)	(0.05)	(0.05)	(0.05)	(0.06)
Income	0.00***	0.00**	0.00***	0.00	0.00
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
White	0.05	−0.24***	−0.22***	−0.24***	−0.21***
	(0.07)	(0.05)	(0.05)	(0.06)	(0.06)
Black	−0.10	−0.22***	−0.21***	−0.17*	−0.14
	(0.11)	(0.08)	(0.08)	(0.09)	(0.09)
Ideology	−0.05	−0.30***	−0.29***	−0.29***	−0.28***
	(0.03)	(0.03)	(0.03)	(0.03)	(0.04)
Risk	−0.00	0.01***	0.01***	0.01***	0.01***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Town	0.17**	0.06	0.10	0.04	0.10
	(0.08)	(0.07)	(0.07)	(0.08)	(0.08)
City	0.09	0.05	0.11	0.06	0.15*
	(0.08)	(0.07)	(0.08)	(0.08)	(0.09)
Large City	0.04	0.07	0.12	0.08	0.15
	(0.09)	(0.08)	(0.08)	(0.09)	(0.09)
Survey Wave 2	0.02	0.03	0.05	0.04	0.06
	(0.05)	(0.04)	(0.04)	(0.05)	(0.05)
Treat x Democrat	0.10	−0.10	−0.12		
	(0.12)	(0.10)	(0.10)		
Treat x Republican	0.31**	−0.11	−0.26*		
	(0.14)	(0.14)	(0.14)		
Trust				0.65	0.73
				(0.60)	(0.61)
Trust x Democrat				−0.60	−0.68
				(0.61)	(0.62)
Trust x Republican				−0.64	−0.98
				(0.63)	(0.65)
Adj. R^2	0.08	0.33	0.31	0.22	0.13
Num. obs.	1558	1557	1558	1557	1558
1st Stage F Stat				15.64	15.72
1st Stage F Stat 2				6.01	6.01
1st Stage F Stat 3				8.41	8.42

table A.6 with covariate coefficients reported. ***p<0.01, **p<0.05, *p<0.1.

Table A.21: Heterogeneous Effects of Social Trust by Political Trust, Outlook Question

	1st Stage	ITT		IV	
	Outlook Trust	Index	Mask	Index	Mask
Intercept	2.47***	4.69***	4.74***	4.15***	4.53***
	(0.18)	(0.14)	(0.14)	(0.66)	(0.66)
Treat	0.23***	0.05	0.02		
	(0.06)	(0.06)	(0.06)		
Pol. Trust	0.28***	0.20***	0.18***	0.40	0.33
	(0.07)	(0.06)	(0.06)	(1.16)	(1.18)
Democrat	0.02	0.19***	0.18***	0.19***	0.18***
	(0.07)	(0.05)	(0.05)	(0.05)	(0.05)
Republican	0.06	−0.08	−0.13	−0.10	−0.14*
	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)
Age	0.01***	0.00	−0.00	−0.00	−0.00
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Female	0.05	0.01	−0.00	0.00	−0.01
	(0.05)	(0.04)	(0.04)	(0.04)	(0.05)
College	0.02	0.01	0.01	0.00	0.00
	(0.06)	(0.05)	(0.05)	(0.05)	(0.05)
Employed	0.00	−0.03	−0.04	−0.04	−0.04
	(0.05)	(0.04)	(0.05)	(0.05)	(0.05)
Income	0.00***	0.00**	0.00***	0.00	0.00***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
White	0.26***	−0.23***	−0.21***	−0.28***	−0.23***
	(0.07)	(0.05)	(0.05)	(0.07)	(0.07)
Black	−0.00	−0.23***	−0.22***	−0.22***	−0.22***
	(0.11)	(0.08)	(0.08)	(0.08)	(0.08)
Ideology	−0.13***	−0.31***	−0.30***	−0.29***	−0.29***
	(0.04)	(0.03)	(0.03)	(0.04)	(0.04)
Risk	−0.00***	0.01***	0.01***	0.01***	0.01***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Town	0.09	0.07	0.11	0.05	0.10
	(0.08)	(0.07)	(0.07)	(0.07)	(0.08)
City	0.00	0.04	0.11	0.03	0.11
	(0.08)	(0.07)	(0.08)	(0.08)	(0.08)
Large City	−0.03	0.06	0.11	0.06	0.12
	(0.09)	(0.08)	(0.08)	(0.08)	(0.08)
Survey Wave 2	0.10*	0.02	0.04	0.01	0.04
	(0.05)	(0.04)	(0.04)	(0.05)	(0.05)
Treat x Pol. Trust	0.01	−0.02	−0.01		
	(0.10)	(0.08)	(0.08)		
Soc. Trust				0.22	0.08
				(0.24)	(0.24)
Soc Trust x Pol. Trust				−0.08	−0.05
				(0.35)	(0.36)
Adj. R^2	0.08	0.34	0.31	0.33	0.32
Num. obs.	1558	1557	1558	1557	1558
1st Stage F Stat				11.67	11.73
1st Stage F Stat 2				4.80	4.80

table A.9 with covariate coefficients reported. ***p<0.01, **p<0.05, *p<0.1.

Table A.22: Heterogeneous Effects of Social Trust by Political Trust, People Question

	1st Stage	ITT		IV	
	People Trust	Index	Mask	Index	Mask
Intercept	4.19***	4.69***	4.74***	3.96***	4.45***
	(0.17)	(0.14)	(0.14)	(0.89)	(0.89)
Treat	0.30***	0.05	0.02		
	(0.06)	(0.06)	(0.06)		
PolTrust	0.50***	0.20***	0.18***	0.53	0.39
	(0.07)	(0.06)	(0.06)	(1.36)	(1.39)
Democrat	0.01	0.19***	0.18***	0.19***	0.18***
	(0.06)	(0.05)	(0.05)	(0.05)	(0.05)
Republican	0.15*	−0.08	−0.13	−0.11	−0.14*
	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)
Age	0.01***	0.00	−0.00	−0.00	−0.00
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Female	−0.01	0.01	−0.00	0.01	−0.00
	(0.05)	(0.04)	(0.04)	(0.04)	(0.04)
College	0.09	0.01	0.01	−0.00	0.00
	(0.06)	(0.05)	(0.05)	(0.05)	(0.05)
Employed	0.03	−0.03	−0.04	−0.04	−0.04
	(0.05)	(0.04)	(0.05)	(0.05)	(0.05)
Income	0.00***	0.00**	0.00***	0.00	0.00***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
White	0.08	−0.23***	−0.21***	−0.24***	−0.22***
	(0.07)	(0.05)	(0.05)	(0.05)	(0.05)
Black	−0.12	−0.23***	−0.22***	−0.20**	−0.21**
	(0.11)	(0.08)	(0.08)	(0.08)	(0.08)
Ideology	−0.06**	−0.31***	−0.30***	−0.30***	−0.29***
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Risk	−0.00	0.01***	0.01***	0.01***	0.01***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Town	0.16**	0.07	0.11	0.04	0.10
	(0.07)	(0.07)	(0.07)	(0.07)	(0.08)
City	0.07	0.04	0.11	0.03	0.11
	(0.08)	(0.07)	(0.08)	(0.07)	(0.08)
Large City	0.02	0.06	0.11	0.05	0.11
	(0.09)	(0.08)	(0.08)	(0.08)	(0.08)
Survey Wave 2	0.01	0.02	0.04	0.02	0.04
	(0.05)	(0.04)	(0.04)	(0.04)	(0.04)
Treat x Pol. Trust	0.06	−0.02	−0.01		
	(0.09)	(0.08)	(0.08)		
Soc. Trust				0.17	0.07
				(0.19)	(0.19)
Soc. Trust x Pol. Trust				−0.08	−0.05
				(0.25)	(0.26)
Adj. R^2	0.14	0.34	0.31	0.34	0.32
Num. obs.	1558	1557	1558	1557	1558
1st Stage F Stat				24.08	24.27
1st Stage F Stat 2				12.80	12.80

table A.7 with covariate coefficients reported. ***p<0.01, **p<0.05, *p<0.1.

Table A.23: Heterogeneous Effects of Social Trust by Local Mask Wearing Prevalence, Outlook Question

	1st Stage	ITT		IV	
	Outlook Trust	Index	Mask	Index	Mask
Intercept	2.48***	4.63***	4.67***	3.44***	3.92***
	(0.18)	(0.15)	(0.15)	(0.87)	(0.86)
Treat	0.23***	0.09	0.06		
	(0.07)	(0.06)	(0.07)		
Mask Prev.	−0.02	0.14**	0.16**	1.76	1.51
	(0.07)	(0.06)	(0.06)	(1.28)	(1.28)
Democrat	0.05	0.21***	0.20***	0.18***	0.18***
	(0.07)	(0.05)	(0.05)	(0.06)	(0.06)
Republican	0.08	−0.06	−0.11	−0.08	−0.12
	(0.08)	(0.08)	(0.08)	(0.08)	(0.08)
Age	0.01***	0.00	0.00	−0.00	0.00
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Female	0.05	0.02	0.00	0.03	0.02
	(0.05)	(0.04)	(0.04)	(0.05)	(0.05)
College	0.05	0.03	0.02	0.02	0.02
	(0.06)	(0.05)	(0.05)	(0.05)	(0.05)
Employed	0.00	−0.03	−0.03	−0.04	−0.04
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Income	0.00***	0.00*	0.00***	0.00	0.00***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
White	0.25***	−0.22***	−0.20***	−0.24***	−0.19***
	(0.07)	(0.05)	(0.05)	(0.07)	(0.07)
Black	0.03	−0.19**	−0.18**	−0.14	−0.13
	(0.11)	(0.08)	(0.08)	(0.10)	(0.10)
Ideology	−0.12***	−0.30***	−0.29***	−0.29***	−0.29***
	(0.04)	(0.03)	(0.03)	(0.04)	(0.04)
Risk	−0.00**	0.01***	0.01***	0.01***	0.01***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Town	0.10	0.06	0.10	0.03	0.08
	(0.08)	(0.07)	(0.07)	(0.08)	(0.08)
City	0.01	0.03	0.10	0.01	0.08
	(0.08)	(0.07)	(0.08)	(0.08)	(0.08)
Large City	−0.02	0.03	0.07	0.01	0.05
	(0.10)	(0.08)	(0.09)	(0.09)	(0.09)
Survey Wave 2	0.10**	0.04	0.06	0.04	0.07
	(0.05)	(0.04)	(0.04)	(0.05)	(0.05)
Treat x Mask Prev.	0.00	−0.11	−0.09		
	(0.10)	(0.08)	(0.08)		
Trust				0.41	0.25
				(0.29)	(0.29)
Trust x Mask Prev.				−0.52	−0.43
				(0.40)	(0.40)
Adj. R^2	0.07	0.33	0.30	0.28	0.28
Num. obs.	1548	1547	1548	1547	1548
1st Stage F Stat				10.95	11.03
1st Stage F Stat 2				4.90	4.90

table A.10 with covariate coefficients reported. ***p<0.01, **p<0.05, *p<0.1.

Table A.24: Heterogeneous Effects of Social Trust by Local Mask Wearing Prevalence, People Trust

	1st Stage	ITT		IV	
	People Trust	Index	Mask	Index	Mask
Intercept	4.27***	4.63***	4.67***	3.11***	3.73***
	(0.18)	(0.15)	(0.15)	(1.09)	(1.09)
Treat	0.29***	0.09	0.06		
	(0.07)	(0.06)	(0.07)		
Mask Prev	−0.06	0.14**	0.16**	2.15	1.78
	(0.07)	(0.06)	(0.06)	(1.51)	(1.53)
Democrat	0.05	0.21***	0.20***	0.20***	0.20***
	(0.07)	(0.05)	(0.05)	(0.05)	(0.05)
Republican	0.21***	−0.06	−0.11	−0.08	−0.12
	(0.08)	(0.08)	(0.08)	(0.08)	(0.09)
Age	0.01***	0.00	0.00	−0.00	−0.00
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Female	−0.02	0.02	0.00	0.03	0.01
	(0.05)	(0.04)	(0.04)	(0.04)	(0.04)
College	0.13**	0.03	0.02	0.02	0.02
	(0.06)	(0.05)	(0.05)	(0.05)	(0.05)
Employed	0.02	−0.03	−0.03	−0.03	−0.03
	(0.06)	(0.05)	(0.05)	(0.05)	(0.05)
Income	0.00***	0.00*	0.00***	0.00	0.00**
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
White	0.05	−0.22***	−0.20***	−0.23***	−0.20***
	(0.07)	(0.05)	(0.05)	(0.05)	(0.05)
Black	−0.12	−0.19**	−0.18**	−0.13	−0.13
	(0.12)	(0.08)	(0.08)	(0.10)	(0.10)
Ideology	−0.05	−0.30***	−0.29***	−0.30***	−0.29***
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Risk	−0.00	0.01***	0.01***	0.01***	0.01***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Town	0.18**	0.06	0.10	0.02	0.08
	(0.08)	(0.07)	(0.07)	(0.08)	(0.08)
City	0.11	0.03	0.10	−0.02	0.06
	(0.08)	(0.07)	(0.08)	(0.08)	(0.09)
Large City	0.06	0.03	0.07	−0.03	0.02
	(0.10)	(0.08)	(0.09)	(0.09)	(0.10)
Survey Wave 2	0.02	0.04	0.06	0.04	0.06
	(0.05)	(0.04)	(0.04)	(0.04)	(0.04)
Treat x Mask Prev.	0.04	−0.11	−0.09		
	(0.10)	(0.08)	(0.08)		
Trust				0.33	0.20
				(0.23)	(0.23)
Trust x Mask Prev.				−0.38	−0.31
				(0.28)	(0.29)
Adj. R^2	0.08	0.33	0.30	0.30	0.29
Num. obs.	1548	1547	1548	1547	1548
1st Stage F Stat				20.10	20.28
1st Stage F Stat 2				11.08	11.08

Body Table 3 with covariate coefficients reported. ***p<0.01, **p<0.05, *p<0.1.

Table A.25: ITT and IV effects with Willingness to Shelter in Place as Compliance Metric

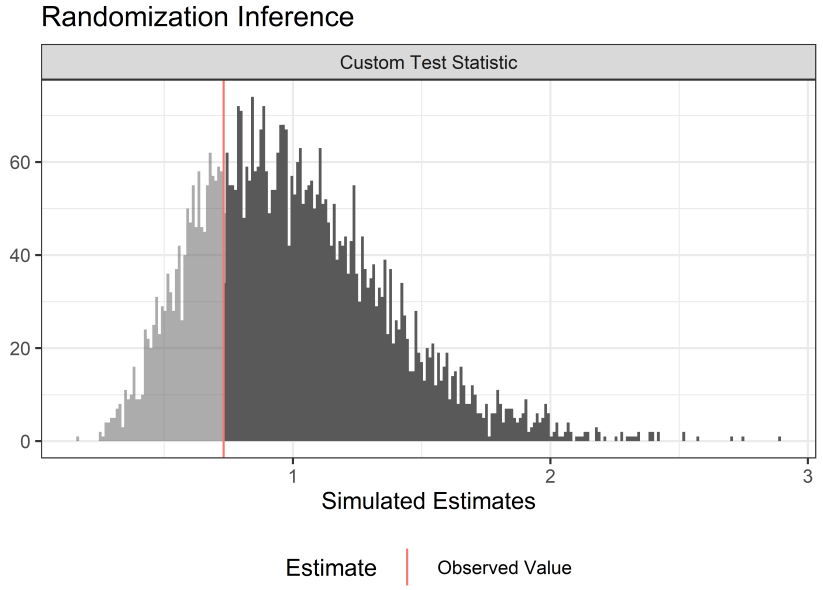
	ITT	IV	
	Stay-at-Home	Stay-at-Home	Stay-at-Home
Intercept	4.55***	3.35***	3.60***
	(0.19)	(0.79)	(0.66)
Treat	0.09*		
	(0.05)		
Age	−0.00	−0.00	−0.01
	(0.00)	(0.00)	(0.00)
Female	0.10*	0.10*	0.08
	(0.06)	(0.06)	(0.06)
College	−0.02	−0.06	−0.04
	(0.06)	(0.07)	(0.07)
Employed	−0.06	−0.07	−0.06
	(0.06)	(0.06)	(0.06)
Income	0.00*	0.00	0.00
	(0.00)	(0.00)	(0.00)
White	−0.28***	−0.30***	−0.38***
	(0.07)	(0.07)	(0.09)
Black	−0.23**	−0.20**	−0.24**
	(0.10)	(0.10)	(0.10)
Ideology	−0.33***	−0.31***	−0.28***
	(0.04)	(0.04)	(0.05)
Risk	0.01***	0.01***	0.01***
	(0.00)	(0.00)	(0.00)
Democrat	0.31***	0.30***	0.30***
	(0.07)	(0.07)	(0.07)
Republican	0.05	−0.01	0.01
	(0.10)	(0.10)	(0.10)
Town	0.01	−0.03	−0.02
	(0.09)	(0.09)	(0.09)
City	0.00	−0.02	0.00
	(0.09)	(0.09)	(0.09)
Large City	0.05	0.04	0.06
	(0.11)	(0.11)	(0.11)
Survey Wave 2	0.00	−0.00	−0.04
	(0.05)	(0.06)	(0.06)
People Trust		0.28	
		(0.17)	
Outlook Trust			0.38
			(0.24)
Adj. R^2	0.27	0.26	0.22
Num. obs.	1558	1558	1558
1st Stage F Stat		40.88	21.89

Body Table 4 with covariate coefficients reported. ***p<0.01, **p<0.05, *p<0.1.

5 Figures

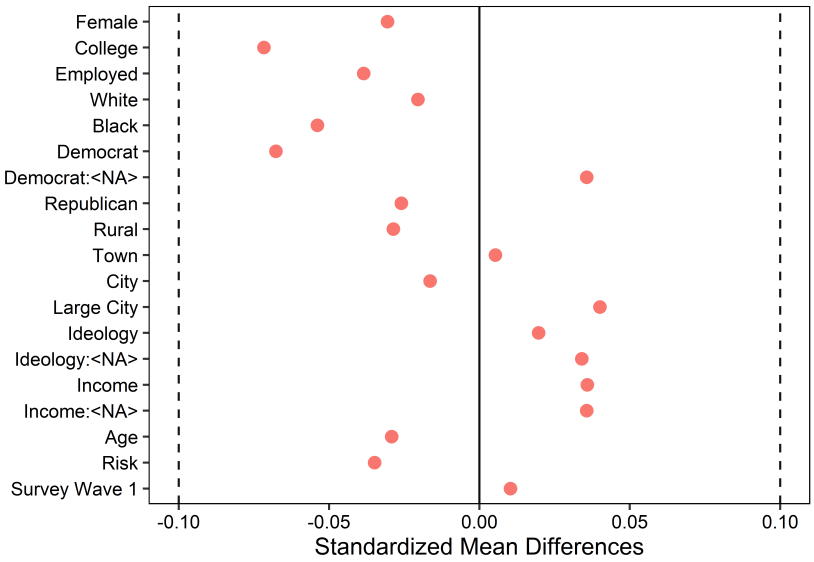
5.1 Covariate Balance

Figure A.1: Balance based on Randomization Inference F Test



Balance of treatment and control groups with respect to covariates, employing a randomization inference F Test. Our sample does not appear to be an outlier.

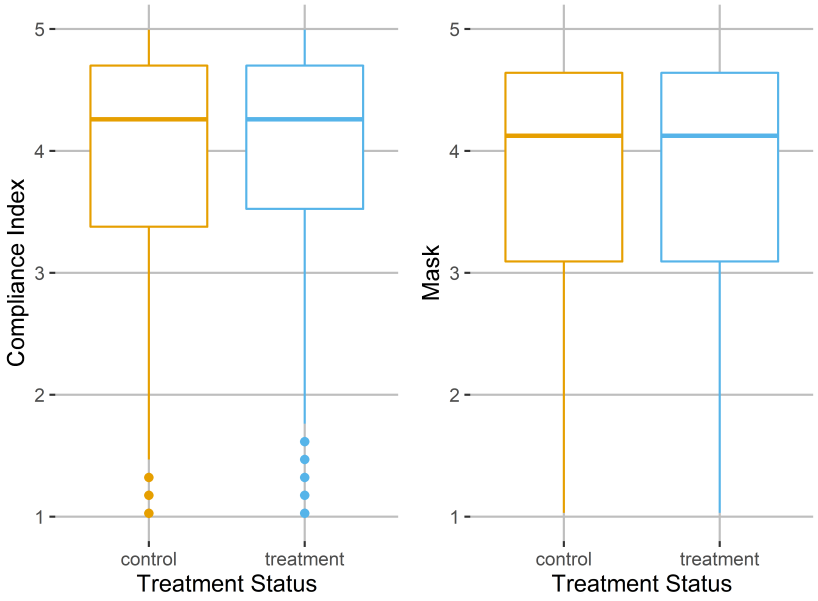
Figure A.2: Balance Table



Covariate balance with respect to treatment status. None of the covariates appear to be overly imbalanced.

5.2 Boxplot of Compliance

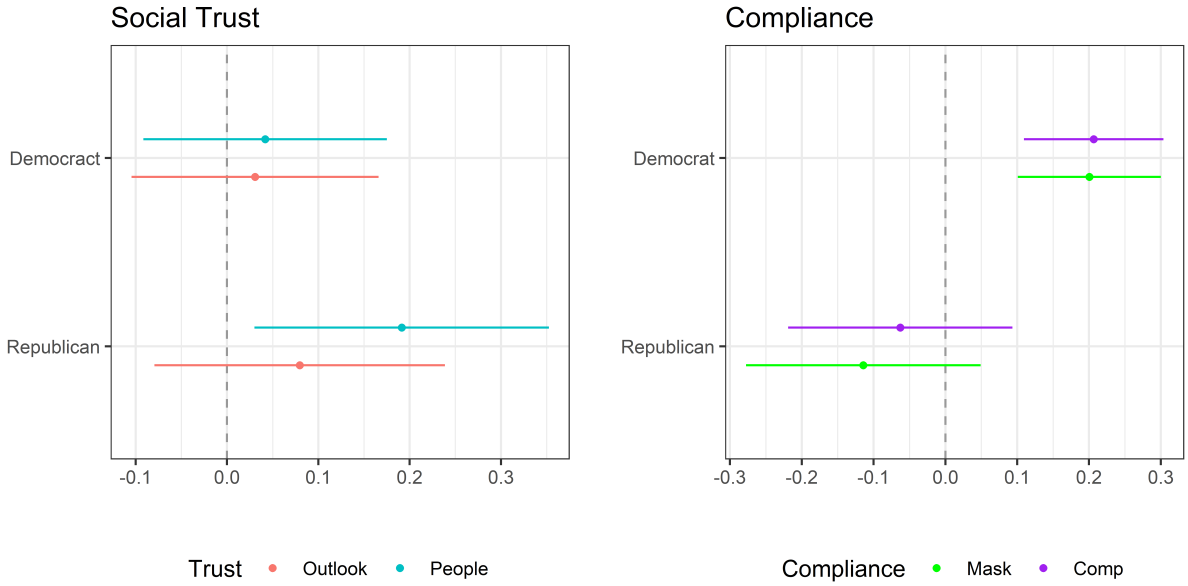
Figure A.3: Boxplot Compliance Measures



Add Box and whisker plots of the compliance measures ('Compliance Index' and 'Mask Index') with respect to treatment status ('control' or 'treatment').

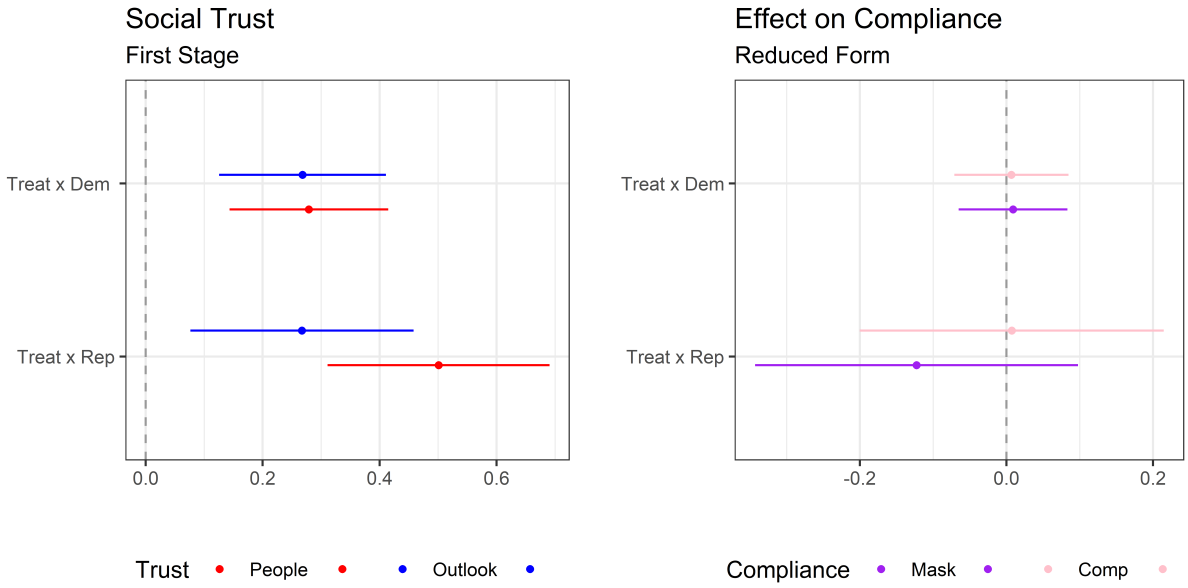
5.3 Heterogeneous Effect Illustrations

Figure A.4: Partisanship Effects on Trust and Compliance



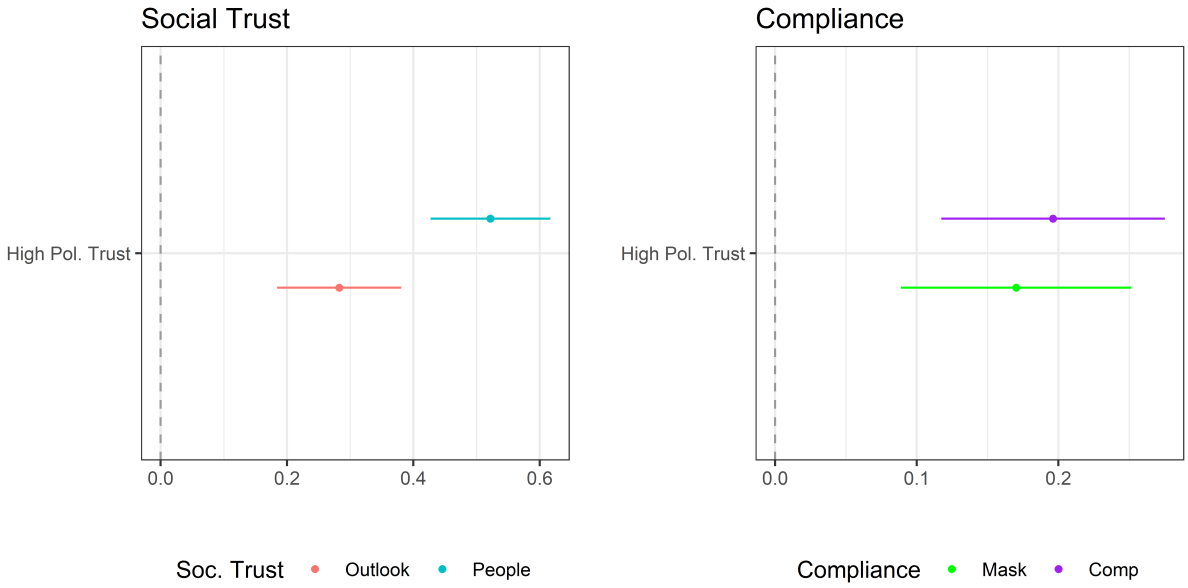
Panel on the left shows the effects of partisanship on reported levels of social trust, as measured by the outlook index ('Outlook') and by the people index ('People') respectively. Panel on the right shows the effect of partisanship on reported compliance with Covid policies, as measured by willingness to wear masks ('Mask') and the compliance index ('Comp') respectively. Underlying regressions are covariate-adjusted.

Figure A.5: Heterogeneous Effects by Respondent's Partisanship



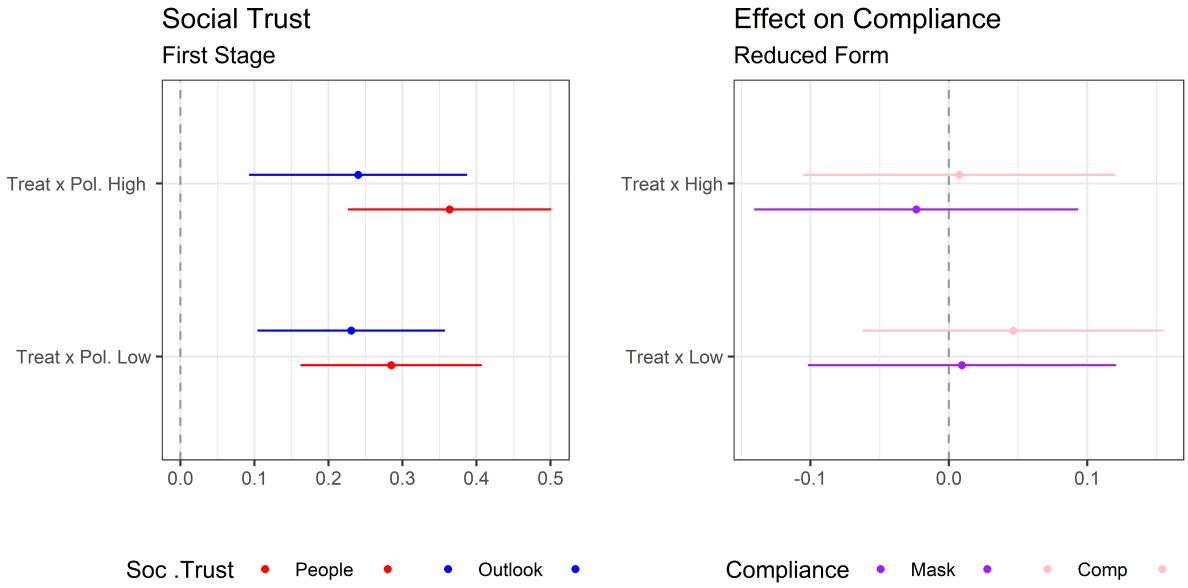
Left hand panel shows first stage effects of treatment on social trust, as measured by the outlook trust index and the people trust index respectively, by respondent's partisanship. Right hand panel shows reduced form effect of treatment on reported compliance, as measured by the compliance index and the mask wearing questions respectively, by respondent's partisanship. Underlying regressions are covariate-adjusted.

Figure A.6: Political Trust Effects on Soc. Trust and Compliance



Panel on the left shows the effects of political trust on reported levels of social trust, as measured by the outlook trust index ('Outlook') and by the people trust index ('People') respectively. Panel on the right shows the effect of political trust on reported compliance with Covid policies, as measured by willingness to wear masks ('Mask') and the compliance index ('Comp') respectively. Underlying regressions are covariate-adjusted.

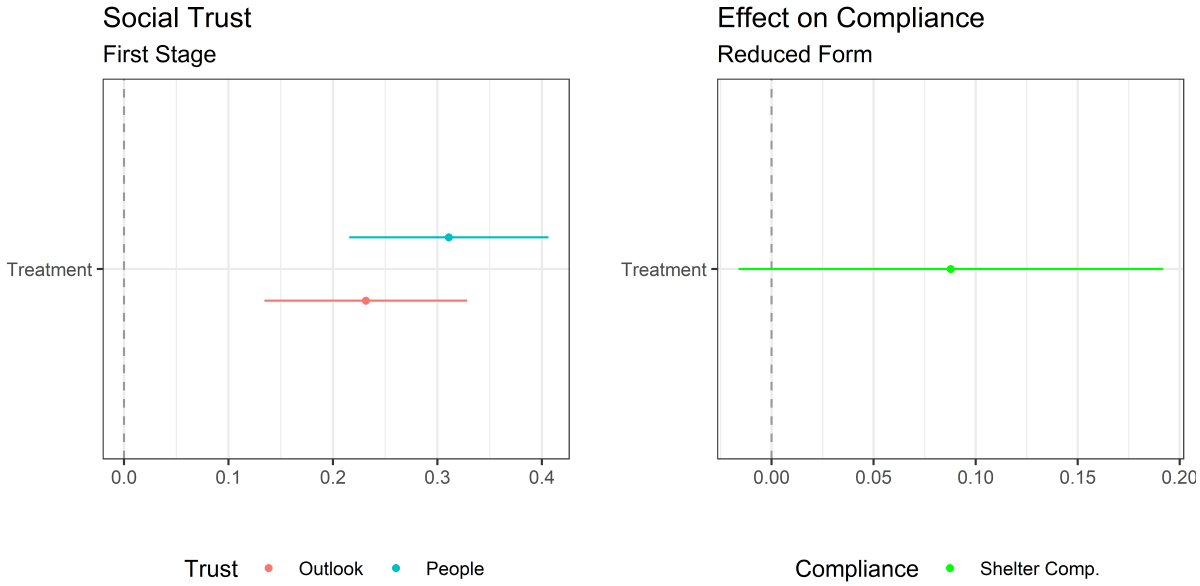
Figure A.7: Heterogeneous Effects by Respondent's Political Trust



Left hand panel shows first stage effects of treatment on social trust, as measured by the outlook trust indexn and the people trust index respectively, by respondent's political trust. Right hand panel shows reduced form effect of treatment on reported compliance, as measured by the compliance index and the mask wearing questions respectively, by respondent's political trust. Underlying regressions are covariate-adjusted.

5.4 Compliance with Stay-at-Home Orders Effect Illustration

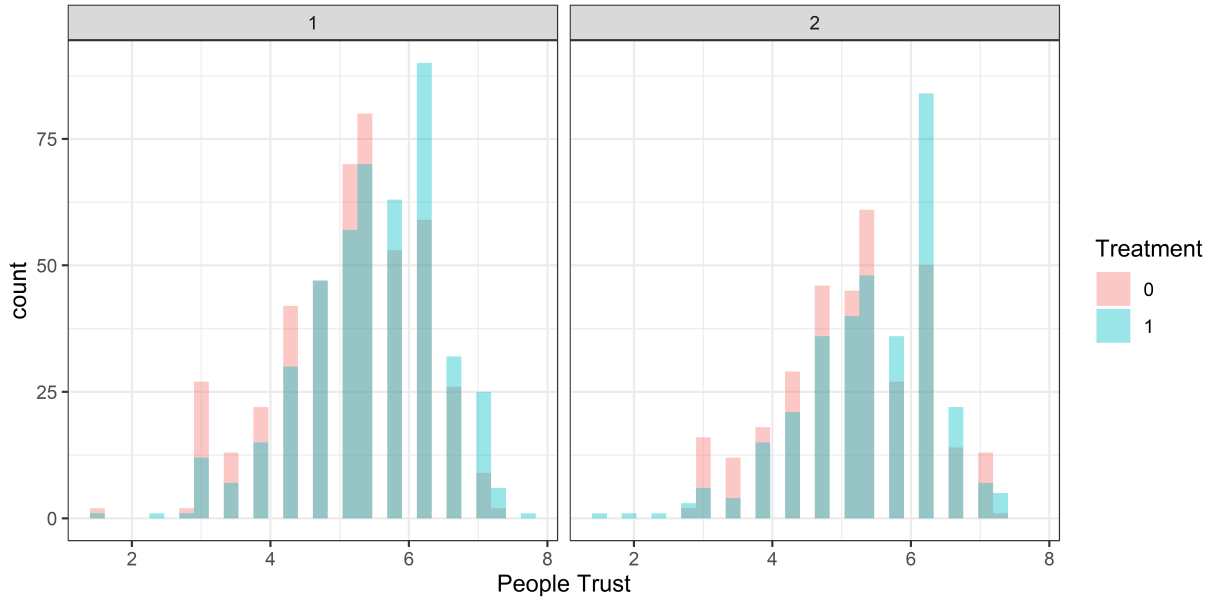
Figure A.8: First Stage and ITT Effects of Compliance with Stay-at-Home Orders



The left-hand panel shows first stage effects of treatment on social trust, as measured by the outlook trust index and the people trust index, respectively. The right-hand panel shows the reduced form (ITT) effect of treatment on reported willingness to comply with stay-at-home orders. Regressions are covariate-adjusted.

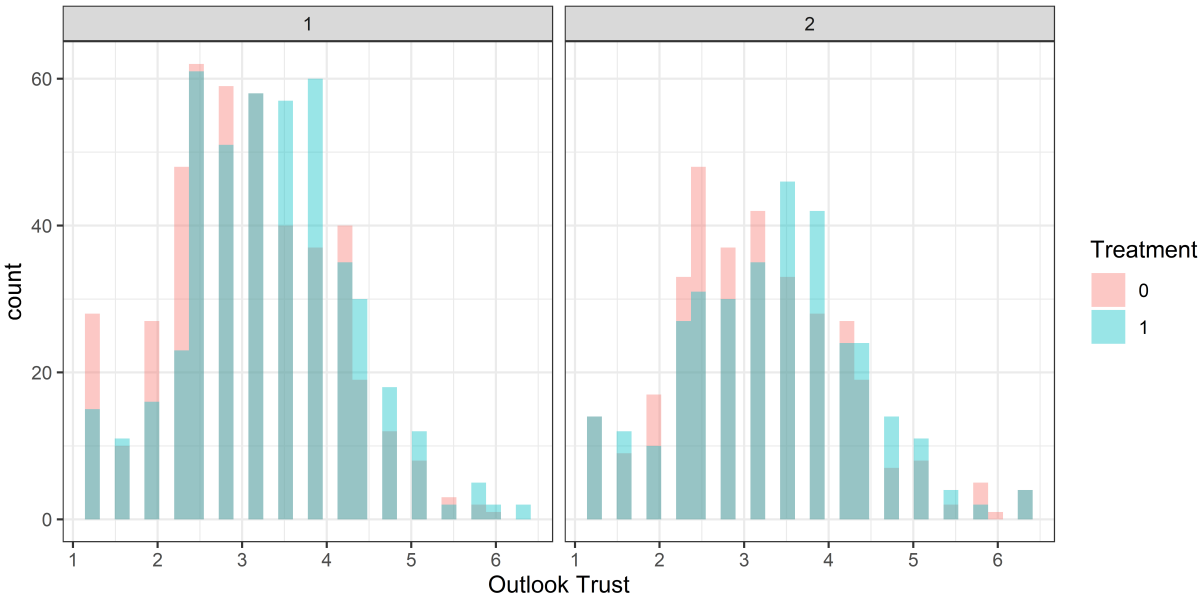
5.5 Histograms of Social Trust and Compliance Measures, by Treatment Status and Survey Wave

Figure A.9: People Trust by Treatment Status and Survey Wave



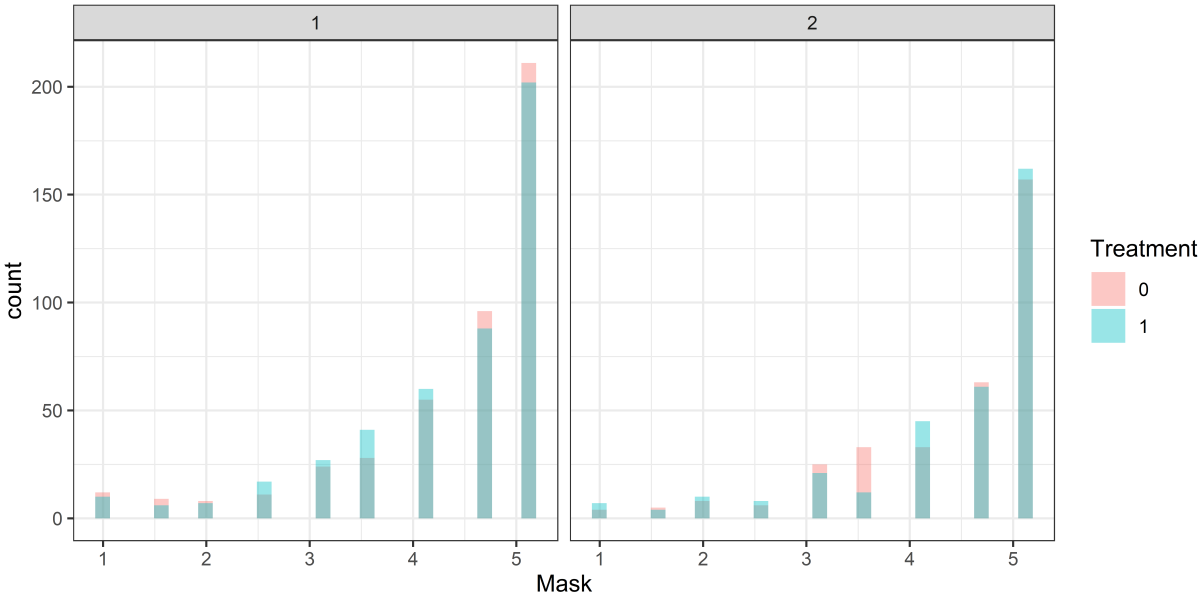
Histograms of 'People Trust' by treatment status (in red and teal, respectively), by survey wave (left panel stands for survey wave 1, right panel for survey wave 2).

Figure A.10: Outlook Trust by Treatment Status and Survey Wave



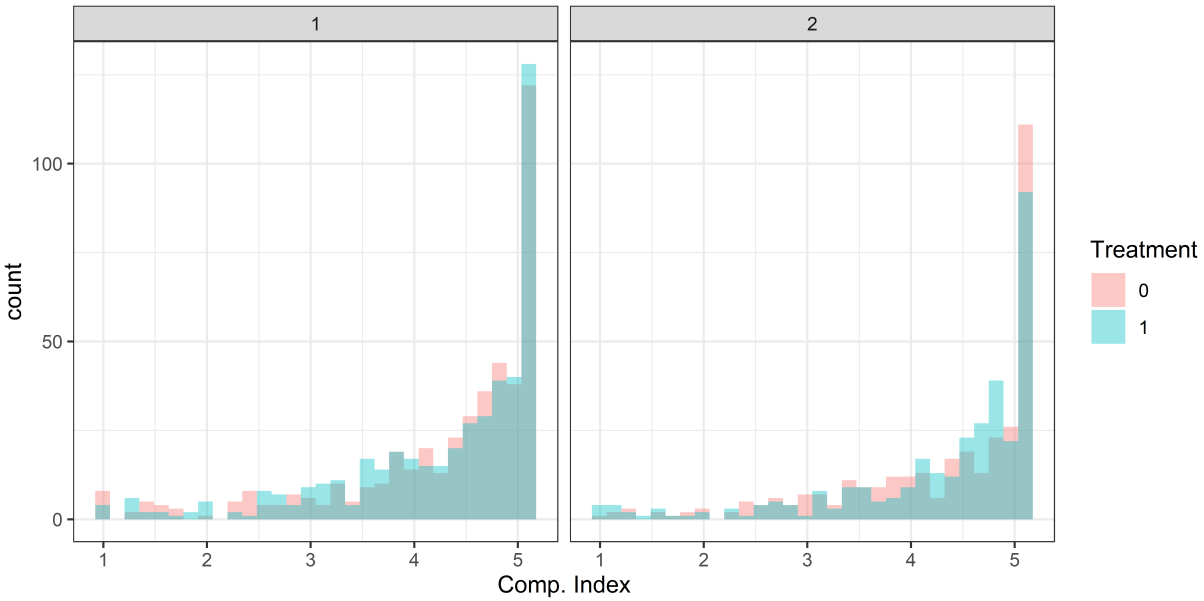
Histograms of 'Outlook Trust' by treatment status (in red and teal, respectively), by survey wave (left panel stands for survey wave 1, right panel for survey wave 2).

Figure A.11: Mask Compliance by Treatment Status and Survey Wave



Histograms of 'Mask Compliance' by treatment status (in red and teal, respectively), by survey wave (left panel stands for survey wave 1, right panel for survey wave 2).

Figure A.12: Compliance Index by Treatment Status and Survey Wave



Histograms of 'Compliance Index' by treatment status (in red and teal, respectively), by survey wave (left panel stands for survey wave 1, right panel for survey wave 2).

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