- Descriptive, not injunctive, social norms caused increases in mask wearing during the
- 2 COVID-19 pandemic
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20 Abstract

Human sociality is governed by two types of social norms: injunctive norms, which

22 prescribe what people ought to do, and descriptive norms, which reflect what people

23 actually do. The process by which these norms emerge and their causal influences on

cooperative behavior over time are not well understood. Here, we study these questions

25 through social norms influencing mask wearing during the COVID-19 pandemic.

Leveraging two years of data from the United States (18 time points; n = 915), we tracked

27 mask wearing and perceived injunctive and descriptive mask wearing norms as the

28 pandemic unfolded. Longitudinal trends suggested that norms and behavior were tightly

coupled, changing quickly in response to public health recommendations. In addition,

30 longitudinal modelling revealed that descriptive norms, not injunctive norms, caused future

increases in mask wearing. During uncertain times, cooperative behavior is driven by what

others are actually doing, rather than what others think ought to be done.

33 Keywords: social norms; descriptive norms; injunctive norms; longitudinal;

COVID-19; mask wearing; cooperation

Word count: 4381 words

Social norms are a key aspect of human sociality^{1–3}. Broadly, social norms are defined as commonly known behavioral guidelines enforced by groups of people⁴. By coordinating the behavior of many individuals, social norms enable human groups to cooperate in the face of group-wide challenges and threats, such as resource scarcity, natural disasters, and infectious diseases⁵. Social norms are thus hypothesized to have played a key role in the evolution of large-scale cooperation in humans⁶.

Previous research has distinguished between two types of social norms: injunctive
norms and descriptive norms^{1,2,7}. Injunctive norms indicate what others tend to approve or
disapprove of and often involve social sanctions if violated. By contrast, descriptive norms
simply describe what most people are doing in a given situation, but carry no prescriptive
information per se. According to the focus theory of normative conduct², these two kinds of
social norms often align, but they can also be in conflict with one another and differentially
affect behavior depending on which norm is more salient. For example, there may be an
injunctive norm that cleaning up litter at a picnic site is the right thing to do: one ought to
behave this way. However, if an individual observes that most people are leaving their litter
behind at the site, they may instead follow the descriptive norm and litter themselves.

Despite decades of research on injunctive and descriptive norms^{2,8,9}, open questions remain regarding the emergence and causal influence of social norms^{4,10}. First, how do injunctive and descriptive norms emerge over time within a population? Second, how do evolving injunctive and descriptive norms causally influence behavior over time?

Research has investigated how social norms emerge in a population over time. In the long term, cultural evolutionary models show that injunctive social norms can be vertically transmitted across generations by imitation or teaching, or horizontally diffused from neighboring populations⁶. However, less is known about how social norms arise endogenously within populations in the short term. While researchers have simulated the emergence of descriptive norms^{11,12}, this modelling work does not capture how descriptive

norms develop alongside injunctive norms in real-world settings. Recent work in behavioral economics has also suggested that injunctive norms of public good provisioning develop in tandem with cooperative behavior through repeated interactions¹³. But it remains unclear whether these findings generalize beyond the laboratory to real human populations.

With regards to normative influences on behavior, studies have demonstrated positive 66 effects of descriptive norms on a variety of cooperative behaviors, including recycling 14, paving taxes¹⁵, and sustainably reusing towels in hotels¹⁶. However, these studies have two key aspects that limit their ability to assess the causal impact of norms, both of which we address in our current work. First, studies have not accounted for other potential non-social explanations for behavior, such as perceptions of the effectiveness of the behavior and personal beliefs that one should behave in a certain way. These non-social beliefs, labeled "factual beliefs" and "personal normative beliefs" often correlate with 73 descriptive and injunctive norms, but they are fundamentally different because they can cause behavior separately from social expectations about what others do or think should 75 be done. For example, willingness to recycle might be driven by perceptions that recycling 76 has a positive impact on the environment and/or personal beliefs that recycling is the right 77 thing to do, even if social norms actively discourage recycling (e.g., recycling is not a 78 common or socially approved behavior). It is thus important to control for non-social 79 beliefs in studies of social norms. Second, studies have tended to follow cross-sectional 80 experimental designs in which social norm perceptions are manipulated by the researchers. 81 However, social norms are not static: they change dynamically over time through processes of deliberation and interaction¹⁸. An alternative but underutilized method of assessing causality between social norms and cooperative behavior, while retaining ecological validity, is to follow these variables over time amidst a real, unfolding social dilemma.

To understand how social norms emerge over time and shape cooperative behavior in a non-experimental setting, we focus on mask wearing in the United States during the COVID-19 pandemic. In April 2020, one month after the World Health Organization declared COVID-19 a global pandemic, mask wearing was officially recommended by the
Centers for Disease Control and Prevention (CDC) to minimize the spread of the disease¹⁹.

Mask wearing has individual benefits, but the CDC also emphasized the collective benefits
in reducing disease spread²⁰. Indeed, mask wearing posed a social dilemma to many
individuals, in that it imposed personal costs (e.g., difficulty breathing, disrupted social
interaction) for the benefit of the community (e.g., "flattening the curve" to protect at-risk
individuals). Thus, the development of mask wearing during the COVID-19 pandemic
enables us to study the emergence of social norms and their causal effects on cooperative
behavior over a short timescale within a single population.

Recent research has found positive relationships between social norms and protective 98 COVID-19 behaviors. In the United States, one study found that perceptions of injunctive norms positively predicted intentions to stay at home to minimize exposure²¹, and another 100 study found that experimentally-induced descriptive norms increased mask wearing 101 intentions²². In Germany, a two-wave study found that perceptions of descriptive norms 102 positively predicted future protective behaviors, such as physical distancing²³. These 103 studies are telling, but since they are cross-sectional or only minimally longitudinal, they 104 do not have the temporal granularity to capture fluctuating changes in norm strength and 105 adherence across the pandemic. Furthermore, several of the studies do not control for 106 political ideology, which is important to account for since COVID-19 was highly politicized 107 in the United States²⁴. 108

Here, we use two years of data from a representative sample of adults in the United States (18 time points; n = 916) to track the development of descriptive and injunctive mask wearing norms and mask wearing behavior over the course of the COVID-19 pandemic. Participants reported their frequency of mask wearing during in-person interactions, as well as their perceptions of descriptive and injunctive mask wearing norms. We also asked participants about their non-social mask wearing beliefs and political ideology, and controlled for these factors. We used these longitudinal data to answer two

main research questions in a specific real-world context. First, how do descriptive and injunctive mask wearing norms emerge over time? Second, how do descriptive and injunctive mask wearing norms causally influence mask wearing?

119 Results

To understand how mask wearing social norms emerged and fluctuated over the
course of the COVID-19 pandemic, we first visualized the average descriptive trends of
self-reported norm perceptions across the entire study duration. Figure 1 plots
self-reported mask wearing and perceptions of descriptive and injunctive mask wearing
norms alongside relevant pandemic-related events in the United States, such as CDC public
health recommendations and COVID-19 case numbers. These events were obtained from
the CDC Museum's COVID-19 Timeline¹⁹.

Two main observations can be made about the emergence and stability of social 127 norms from these visualizations. First, social norms and behavior were tightly coupled over 128 time. Although social norms are measured on fewer occasions than mask wearing, we can 129 see that as mask wearing decreased in the summer of 2021, so too did perceived descriptive 130 and injunctive mask wearing norms. Subsequently, the steep rise in COVID-19 case 131 numbers in the fall of 2021 saw concomitant increases in both mask wearing and perceived 132 social norms, before declining again in 2022. In line with these patterns, multilevel 133 regression models revealed positive correlations between mask wearing and perceived 134 descriptive mask wearing norms (b = 0.29, 95% confidence interval [0.23 0.35], p < .001) 135 and between mask wearing and perceived injunctive mask wearing norms (b = 0.26, 95%CI [0.22 0.30], p < .001) across individuals and time points (Supplementary Figure S5; Supplementary Table S2). 138

Second, fluctuations in mask wearing and perceived social norms are in line with recommendations broadcasted by the CDC, an important institution governing public

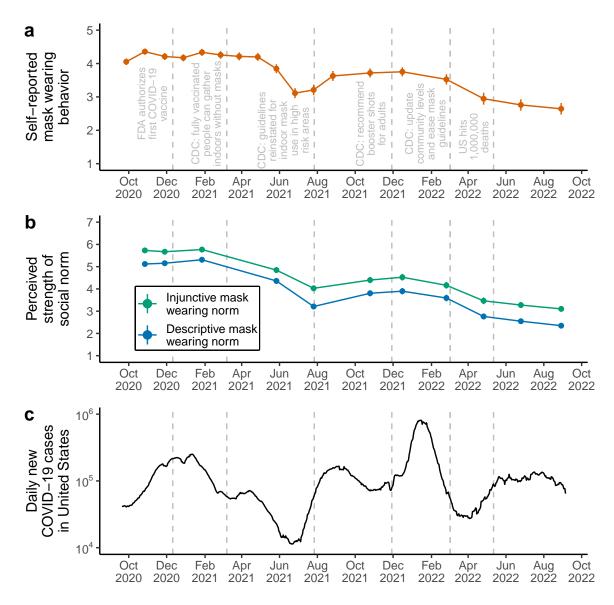


Figure 1. Timeline of self-reported mask wearing and perceived social norms in the United States during the COVID-19 pandemic. (a) Points and line ranges indicate means \pm two standard errors for the self-reported mask wearing item. This item was measured across all eighteen time points on a 5-point Likert scale, with higher values indicating increased frequency of personal mask wearing during in-person interactions. (b) Points and line ranges indicate means \pm two standard errors for perceived injunctive mask wearing norms (green) and perceived descriptive mask wearing norms (blue). These items were measured across eleven time points on a 7-point Likert scale, with higher values indicating stronger perceived social norms. (c) Smoothed data for daily new COVID-19 cases in the United States, displayed on the log scale (data retrieved from Our World in Data; https://ourworldindata.org/). Across all panels, gray dashed lines represent significant pandemic-related events in the United States, such as vaccine approval from the Food and Drug Administration (FDA) and public health recommendations from the Centers for Disease Control and Prevention (CDC).

health in the United States. We do not have data for the very start of the pandemic in early 2020, but the high levels of mask wearing and strong perceived social norms at the 142 start of our observation window likely emerged after the initial mask wearing 143 recommendation from the CDC in April 2020. Perceived social norms and mask wearing 144 subsequently declined after the CDC rescinded their mask wearing recommendation 145 following widespread vaccine availability in March 2021, and then increased again after the 146 CDC updated their guidelines for indoor mask use in high-risk areas in August 2021. 147 Finally, perceived social norms and mask wearing declined again after the CDC eased mask 148 wearing guidelines in March 2022. These trends were confirmed by a series of multilevel 149 regression models with change points aligning with changes in CDC mask wearing 150 recommendations (Supplementary Figure S6; Supplementary Table S3). 151

Sample averages can provide informative trends, but they do not allow us to estimate 152 within-person changes in mask wearing and perceived social norms over time. To determine 153 whether within-person changes in social norms temporally preceded within-person changes 154 in mask wearing, we fitted a ten-wave unconstrained random-intercept cross-lagged panel 155 model to the longitudinal data. This structural equation model separately estimated stable 156 trait-like between-person individual differences and within-person fluctuations from those 157 trait levels for our main variables (self-reported mask wearing, perceived descriptive mask 158 wearing norms, and perceived injunctive mask wearing norms) and time-variant control 159 variables (factual beliefs and personal normative beliefs). In line with our proposed causal 160 model (Supplementary Figure S4), we also included political orientation as an exogenous 161 time-invariant control. According to established fit statistics, this model fitted the data 162 well (root mean square error of approximation = 0.030, 95% CI [0.028 0.033]; standardized 163 root mean squared residual = 0.087; comparative fit index = 0.957). Since we are primarily 164 interested in the causal effects of social norms on behavior, in what follows we focus on the 165 results for mask wearing, perceived descriptive norms, and perceived injunctive norms (but see Supplementary Table S4 for full list of estimated autoregressive and cross-lagged

168 effects).

Regarding between-person individual differences, the covariances between the random intercepts in the model revealed positive correlations between stable trait levels of mask wearing and perceived social norms. On average across the whole study, participants who more frequently wore masks during in-person interactions also perceived stronger descriptive mask wearing norms (r = 0.19, 95% CI [0.04 0.33], p = .019) and stronger injunctive mask wearing norms (r = 0.27, 95% CI [0.14 0.40], p < .001). Stable trait perceptions of descriptive and injunctive mask wearing norms were also highly positively correlated (r = 0.71, 95% CI [0.65 0.78], p < .001).

Regarding within-person dynamics over time, Figure 2 displays autoregressive and 177 cross-lagged effects for perceived descriptive norms, perceived injunctive norms, and mask 178 wearing across the study duration, controlling for non-social beliefs and political 179 orientation. In random intercept cross-lagged panel models, autoregressive effects represent 180 "persistence" or "inertia" in within-person fluctuations from stable trait levels. In other 181 words, a positive autoregressive effect indicates that being higher than average on one 182 measure predicts being higher than average on that same measure in the following time 183 point (this is not to be confused with the "stable trait level" over time, which is captured 184 by the random intercepts in our model). For example, an autoregressive effect from mask 185 wearing in February 2021 to future mask wearing in June 2021 would suggest that wearing 186 masks more than average in February predicts wearing masks more than average in June. 187 By contrast, and most relevant for the current study, cross-lagged effects represent the 188 effect of a within-person fluctuation in one measure on future within-person fluctuations in other measures. In other words, a positive cross-lagged effect indicates that being higher 190 than average on one measure predicts being higher than average on another measure in the 191 following time point. For example, a cross-lagged effect from descriptive norms in February 192 2021 to future mask wearing in June 2021 would suggest that perceiving descriptive norms 193 as stronger than average in February predicts wearing masks more than average in June.

⁹⁵ Cross-lagged effects are thus used to infer within-person causal influences over time.

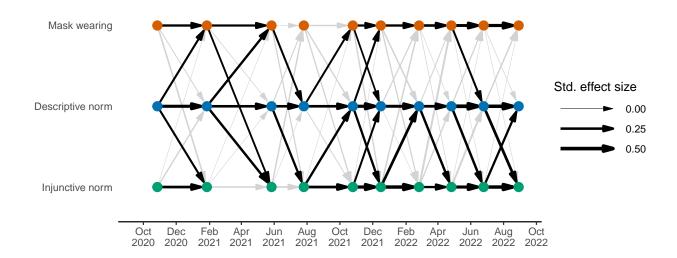


Figure 2. Results of ten-wave unconstrained random-intercept cross-lagged panel model. Circles represent data collection time points. Arrows represent within-person autoregressive effects (on one horizontal level) and cross-lagged effects (across levels) for mask wearing and perceived descriptive and injunctive norms, partitioning out stable between-person individual differences and controlling for factual beliefs, personal normative beliefs, and political orientation. Arrow thickness is scaled according to standardized effect size. Bolded arrows indicate significantly positive parameters, p < 0.05. Gray arrows indicate non-significant parameters. There are no significant direct paths from injunctive norms to future mask wearing, showing that people's beliefs about what they should be doing did not have any direct influences on future mask wearing. On the other hand, there are significant paths from descriptive norms to future mask wearing, meaning that people's beliefs about what others are doing influenced their future mask wearing.

In late 2020 and throughout 2021, we see several cross-lagged effects from perceived 196 descriptive norms to future mask wearing. On four occasions, within-person increases in 197 perceived descriptive norms predicted future within-person increases in mask wearing. 198 According to recent effect size guidelines for cross-lagged panel models²⁵, the standardized beta coefficients for these cross-lagged effects were large (first wave, $\beta = 0.17, 95\%$ CI [0.06] [0.28], p = .002; second wave, $\beta = 0.21$, 95% CI [0.08 0.34], p = .001; fourth wave, $\beta = 0.15$, 201 95% CI [0.01 0.30], p = .041; fifth wave, $\beta = 0.16$, 95% CI [0.02 0.29], p = .023). In 2022, 202 these cross-lagged effects from descriptive norms to mask wearing diminished. We also find 203 some evidence for a reciprocal effect, whereby within-person increases in mask wearing 204

predicted future within-person increases in perceived descriptive norms. Moreover, several
 cross-lagged effects emerged between perceived descriptive and injunctive norms,
 demonstrating reciprocal within-person causal effects between these variables.

However, the model also reveals that, after controlling for perceived descriptive 208 norms, non-social beliefs, and political orientation, within-person changes in perceived 209 injunctive norms did not predict future within-person changes in mask wearing across our 210 study duration. All cross-lagged effects from perceived injunctive norms to mask wearing 211 are non-significant. Any causal effect that perceived injunctive norms might have had on future mask wearing appears to be fully mediated by perceived descriptive norms. This 213 means that believing that others think that mask wearing is the right thing to do influences one's perception of what others are actually doing, which then influences future 215 behavior. For example, between August 2021 and December 2021, perceived injunctive 216 norms predicted future perceived descriptive norms, which themselves predicted future 217 mask wearing. But aside from these indirect effects, perceived injunctive norms did not 218 have a direct causal effect on mask wearing over time within individuals. 219

220 Discussion

Using longitudinal data from the United States across two years of the COVID-19
pandemic, we aimed to understand how descriptive and injunctive mask wearing norms
emerge and influence behavior in response to a naturally unfolding social dilemma. The
trends of norm perceptions and self-reported mask wearing over time suggest that norms
and behavior were tightly coupled and both changed dynamically in response to
recommendations from public health authorities. Moreover, the results of our cross-lagged
panel model indicate that descriptive norms caused future increases in mask wearing in the
first year and a half of the pandemic. By contrast, injunctive norms were not directly
causally related to future mask wearing over the entire two years of data collection.

Our finding that social norms and mask wearing are tightly coupled over time 230 provides real-world support for experimental evidence that social norms and cooperative 231 behavior develop synergistically within groups via processes of social interaction¹³. The 232 fact that these changes closely tracked the release of guidelines by the CDC supports the 233 idea that institutions are part of the process by which culture and one's own behaviors are 234 mutually constructed²⁶. Indeed, empirical work in cultural evolution suggests that formal 235 institutions are critical for the emergence and rapid adoption of novel social norms²⁷. 236 While new norms can and do emerge spontaneously in populations, the process is slow 237 compared to institution-driven norm change, which, as our trends have shown, can unfold 238 over measurement intervals as short as four to six weeks. 239

We found that descriptive norms, not injunctive norms, predicted future 240 within-person increases in mask wearing, independent of the effects of non-social beliefs 241 and political orientation. This finding is in line with previous evidence showing that 242 perceptions of descriptive norms were positively related to other protective COVID-19 243 behaviors^{22,23}. There are several explanations for why descriptive norms have had these 244 positive effects on protective COVID-19 behaviors like mask wearing. First, people may 245 have followed descriptive norms to quickly coordinate their behavior with others during the 246 pandemic. Descriptive norms are particularly useful for coordinating behavior during fast 247 changing, threatening situations with a high degree of uncertainty, such as the COVID-19 248 pandemic²⁸. Second, people might have engaged in conditional cooperation, adapting their 240 cooperation levels to the degree of cooperation in the population²⁹. Descriptive mask 250 wearing norms provide evidence that others are cooperating, increasing the likelihood that 251 individuals will themselves contribute to the public good by wearing masks. Third, the 252 increased frequency of mask wearing in the population might have created a bandwagon 253 effect³⁰, encouraging conformist copying. Under this view, people wear masks not to 254 coordinate or cooperate, but simply to fit in with the crowd. Future research will be 255 required to determine the motivations underlying adherence to descriptive norms during

257 uncertain times.

We found that perceived injunctive norms did not directly predict future 258 within-person increases in mask wearing, suggesting that injunctive norms and mask 250 wearing are not directly causally related. One possible explanation for this result is that, 260 due to the increased opportunities to observe mask wearing in public, descriptive norms of 261 mask wearing were more salient than injunctive norms during the pandemic. According to 262 focus theory², this difference in salience would produce behavior in line with descriptive 263 norms and potentially suppress the effects of injunctive norms. By contrast, for more private behaviors like remaining indoors, it would have been less possible to observe other 265 people's behaviors, increasing the relative salience of injunctive norms. To test this idea, future research should expand our longitudinal approach to protective behaviors beyond 267 mask wearing, including both public behaviors (e.g., physical distancing) and private 268 behaviors (e.g., hand washing and home isolation). 269

We are limited in generalizing these findings due to the constraints of our sample and 270 the variables considered. While the attrition in our study did not substantially affect the 271 representativeness of our sample (Supplementary Figure S3), the reduction in our sample 272 size did not leave us with enough data to test the robustness of our results within different 273 identity groups, such as different genders, ethnicities, or political ideologies. Our results 274 also might not generalize to all social norms, behaviors, and social dilemmas. Norms 275 governing sustainability in response to climate change, for example, might take longer to 276 emerge, since the threat of climate change is more remote than the COVID-19 pandemic. 277 For more distant social dilemmas that do not cause immediate day-to-day uncertainty, descriptive social norms may not necessarily drive cooperative behavior. 279

For the case of mask wearing in the United States during the COVID-19 pandemic,
we have shown that social norms developed rapidly in the population and tracked ongoing
changes in both recommendations from authorities and current levels of cooperative

behavior. Moreover, we found that descriptive norms, rather than injunctive norms, were
the main driver for future mask wearing. Importantly, this key finding slices two ways. Not
only does it imply that high local levels of mask wearing encouraged future personal mask
use, but it also implies that *low* local levels of mask wearing *discouraged* future personal
mask use. This echoes recent reports of people in the United States not wanting to be
"singled out" by being the only one wearing a mask in their community³¹. Our work thus
underscores the importance of consistent, visible community adherence for encouraging
protective behaviors in response to global pandemics like COVID-19.

Materials and Methods

$_{ m 292}$ Ethical approval

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All experimental protocols were approved by the Institutional Review Board of
Arizona State University (STUDY00011678). All methods were carried out in accordance
with relevant guidelines and regulations. All participants in this study provided informed
consent.

297 Participants and sampling

Using the platform Prolific (https://www.prolific.co/), we distributed surveys to a 298 representative sample of adults from the United States ($n=915,\,M_{\rm age}=46$ years, 75% 299 White, 52% Women; see Supplementary Figure S1 for geographic distribution). From September 2020 to October 2022, we asked participants to complete regular surveys of 301 COVID-19 related attitudes and behaviors. This resulted in 18 unique time points of data 302 collection during the pandemic. The first 12 time points were distributed monthly, while 303 the remaining six time points were distributed every two months. Of the initial 915 304 participants, 634 returned to complete the survey at Time 2, while 347 participants 305 continued through to Time 18 (see Supplementary Figure S2 for attrition rates across all 306

time points). However, this attrition did not substantially affect the demographic makeup of the sample through time (Supplementary Figure S3).

309 Measures

Self-reported mask wearing. At every time point, participants were asked about
the number of in-person interactions they had in the last week. Following this question,
participants self-reported their mask wearing by answering: "During these in-person
interactions, if you were closer than 6 feet (2 meters) from the person(s) did you wear a
face mask?" Participants responded on a 5-point Likert scale, from Never (1) to Always (5).

Perceived descriptive and injunctive social norms. In 11 of the 18 time

Perceived descriptive and injunctive social norms. In 11 of the 18 time points (Time 2, 3, 5, 9, 11, 13, 14, 15, 16, 17, and 18), we asked questions about perceived descriptive and injunctive mask wearing norms.

Descriptive social norms were operationalized as the proportion of individuals in 318 participants' local areas wearing masks in routine and recreational settings. We measured 319 perceived descriptive social norms as the mean of the following two items: "What 320 proportion of people in your area wear a mask while doing routine activities indoors (e.g., 321 running errands, shopping, going to work)?" and "What proportion of people in your area 322 wear a mask while doing recreational/social activities indoors (e.g., going to the gym, 323 eating at a restaurant, attending a party)?" These perceived descriptive social norm items 324 were measured on 7-point Likert scales, from None (1) to All (7). 325

Injunctive social norms were operationalized as respected individuals wearing masks
and community encouragement of mask wearing rules to emphasize the perceived social
approval of the behavior from group leaders and the community at large. We measured
perceived injunctive social norms as the mean of the following two items: "In general, how
often do you see people that you respect and trust wearing a mask (e.g., on tv, news, etc.)?"
and "How much are mask-wearing rules encouraged in your area (e.g., by local or state

government officials, businesses, etc.)?" These perceived injunctive social norm items were
measured on 7-point Likert scales, from Never/Rarely (1) to Very Often (7) for the first
item, and from Strongly Discouraged (1) to Strongly Encouraged (7) for the second item.

To check the construct validity of these measures, at time point 7 we asked
participants about their interpretations of the four social norm items above. We asked
participants whether each of the four items informed them about what people *are* doing or
what people *should* be doing (i.e., giving descriptive or injunctive information).
Participants were able to correctly distinguish between the two sets of items, suggesting
that they are valid measures of perceived descriptive and injunctive social norms (see
Supplementary Results and Supplementary Table S1).

Additional control variables. To identify direct causal effects in our longitudinal 342 analysis, we constructed a directed acyclic causal graph outlining the expected causal 343 relationships between our variables (see Supplementary Figure S4). In this causal model, 344 we included two kinds of non-social beliefs highlighted by previous research¹⁷: factual 345 beliefs (i.e., beliefs about the effectiveness or consequences of mask wearing) and personal 346 normative beliefs (i.e., personal beliefs about whether mask wearing is the right thing to 347 do). These variables were included as potential mediators of the effects of descriptive and 348 injunctive social norms on mask wearing. In addition, we also included political orientation 349 as a common cause of all other variables. This is justified by evidence showing that mask 350 wearing was heavily politicized in the United States during the pandemic²⁴. Given this causal graph, it is necessary to control for factual beliefs, personal normative beliefs, and 352 political orientation in order to estimate the direct causal effects of descriptive and injunctive norms on mask wearing behavior over time.

Non-social beliefs were measured in 12 of the 18 time points (Time 2, 4, 5, 7, 9, 11, 13, 14, 15, 16, 17, and 18). Factual beliefs were measured as the mean of the following two items: "I wear a face mask when going out in public to keep myself from getting sick" and "I wear a face mask when going out in public to prevent others from getting sick in case I

may be infected but don't know it yet". Personal normative beliefs were measured with a
single item: "Wearing a face mask when going out in public is the right thing to do". These
non-social belief items were measured on 7-point Likert scales, from Strongly Disagree (1)
to Strongly Agree (7).

Political orientation was measured in the first time point only. We measured political orientation as the mean of the following two items: "How would you describe your political orientation with regard to social issues?" and "How would you describe your political orientation with regard to economic issues?". These items were measured on 7-point Likert scales, from Very Liberal (1) to Very Conservative (7).

Statistical analysis

To analyze average trends in self-reported mask wearing and perceived social norms, 369 we fitted several multilevel regression models. First, to determine whether mask wearing 370 and social norms were coupled over time, we regressed mask wearing on perceived 371 descriptive and injunctive norms separately, including random intercepts and slopes for 372 participants and time points. Second, to analyze whether changes over time were related to 373 recommendations from the CDC, we regressed mask wearing and perceived social norms 374 onto a continuous time predictor. These models included random intercepts and slopes for 375 participants, as well as change points aligning with changes in CDC mask wearing 376 recommendations. We estimated these multilevel regression models using the lme4 R 377 package³² and dealt with missing data via listwise deletion. 378

To quantify the within-person relationships between our variables over time, we fitted
a random-intercept cross-lagged panel model to our longitudinal data³³. This structural
equation model distinguishes between stable between-person trait levels and within-person
fluctuations from trait levels. Positive cross-lagged effects from this model indicate that
being above average on one variable at time t-1 predicts being above average in another

variable at time t. These models are considered the gold standard for identifying Granger causality in longitudinal datasets^{33,34}.

We estimated the random-intercept cross-lagged panel model using the lavaan R 386 package³⁵. In line with our directed acyclic graph (see Supplementary Figure S4), we 387 included three main variables (self-reported mask wearing, perceived descriptive norms, 388 and perceived injunctive norms) and two time-variant control variables (factual beliefs and personal normative beliefs) in the model. For each of these variables, the model estimated a stable between-person trait level (random intercept) and time-specific within-person 391 fluctuations from this trait level. We modeled autoregressive and cross-lagged effects 392 between all five variables, and included political orientation as a time-invariant covariate. 393 We restricted the analysis to the ten time points with available data for all five variables. 394 Full information maximum likelihood estimation was used to deal with missing data. 395

All analyses were conducted in R v4.1.1³⁶. Visualizations were generated using the cowplot³⁷ and $ggplot2^{38}$ packages. The manuscript was reproducibly generated using the targets³⁹ and $papaja^{40}$ packages. All code and data are publicly available on GitHub⁴¹.

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Author Contributions

SLH, JDA, DGB, AV, ERH, AA, and PMT conceptualized the study. SLH, SC, JDA,
DGB, and AV oversaw the data curation, investigation, and methodology of the study.
SLH and SC wrote the first draft of the paper. SC conducted the formal analysis and
created all visualizations. ERH, AA, and PMT provided funding and supervision for the
study. All authors reviewed and edited the final draft of the paper.

Conflicts of Interest

There are no conflicts of interest to declare.

Open Practices Statement

All data and code to reproduce the statistical analyses in this manuscript are publicly available on GitHub: https://github.com/ScottClaessens/covidMaskWearing This study was not preregistered.

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Supplementary Material

Supplementary Results

Construct validity for measures of perceived descriptive and injunctive norms. To evaluate the construct validity of our measures of perceived descriptive and injunctive norms, at Time 7 we asked participants to rate the extent to which each perceived norm item provided descriptive and injunctive information. For each item, participants were asked whether the item provided information about what people are doing, and whether the item provided information about what people should be doing. Participants responded on a 7-point Likert scale, from (1) Not At All to (7) Very Strongly. For a full list of questions, see Supplementary Table S1.

Results showed that participants did differentiate the perceived norm items as expected. Participants rated the perceived descriptive norm items as providing more descriptive information than the perceived injunctive norm items, t(442) = -7.28, p < .001 (mean descriptive items = 4.75; mean injunctive items = 4.25). By contrast, participants rated the perceived injunctive norm items as providing more injunctive information than the perceived descriptive norm items, t(444) = 7.15, p < .001 (mean descriptive items = 5.11; mean injunctive items = 5.54).

Supplementary Figures

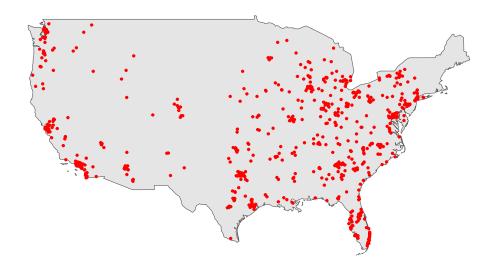


Figure S1. Map of the United States with participant zip code locations.

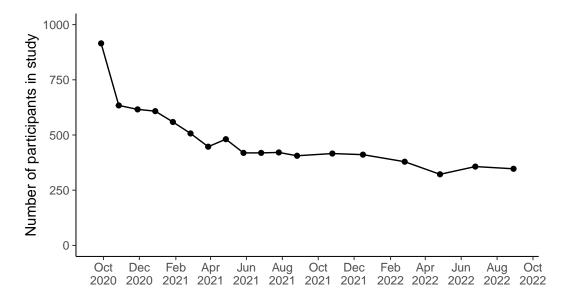


Figure S2. Attrition across the course of the study.

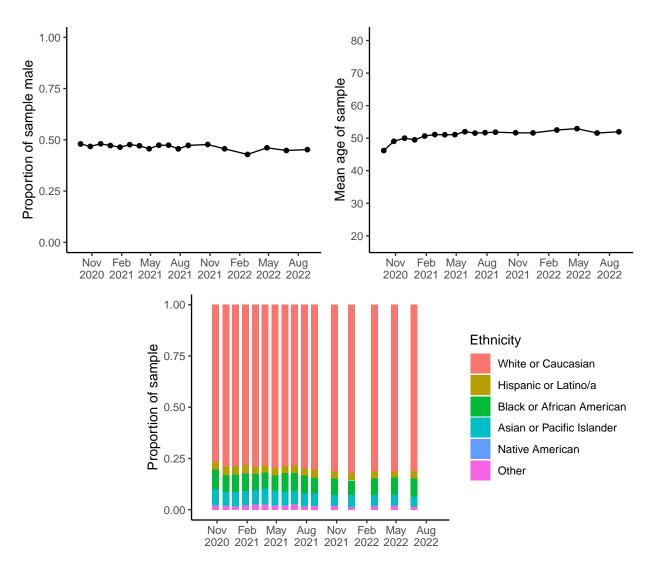


Figure S3. Demographics of the sample across the course of the study.

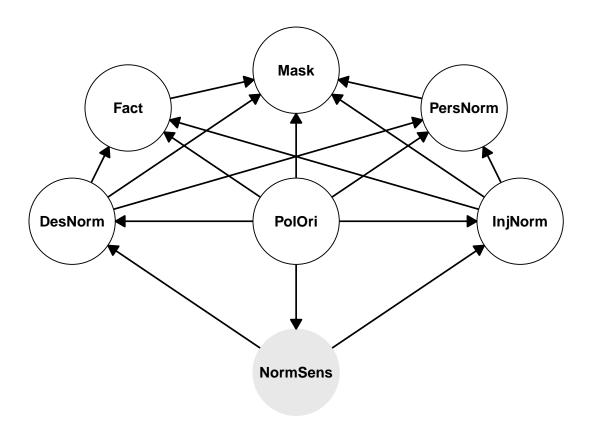


Figure S4. Directed acyclic graph reflecting causal assumptions. In this model, a general unobserved sensitivity to social norms (NormSens) causes perceptions of descriptive social norms (DesNorm) and perceptions of injunctive social norms (InjNorm), and perceptions of descriptive and injunctive norms directly cause mask wearing (Mask). Perceptions of descriptive and injunctive norms also indirectly cause mask wearing through non-social beliefs, specifically factual beliefs (Fact) and personal normative beliefs (PersNorm). Finally, political orientation (PolOri) is an exogenous variable that is a common cause of all other variables. Using the backdoor criterion (Pearl, 1995), this causal model implies that it is necessary to control for perceptions of injunctive norms, factual beliefs, personal normative beliefs, and political orientation to estimate the direct causal effect of perceived descriptive norms on mask wearing. Similarly, it is necessary to control for perceptions of descriptive norms, factual beliefs, personal normative beliefs, and political orientation to estimate the direct causal effect of perceived injunctive norms on mask wearing.

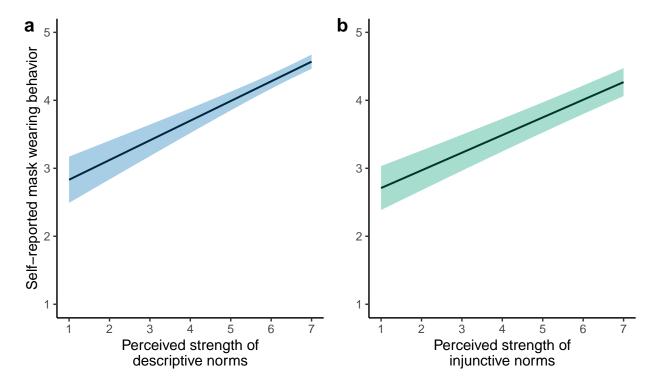


Figure S5. Predictions from multilevel models with self-reported mask wearing as the outcome variable and (a) perceived strength of descriptive norms and (b) perceived strength of injunctive norms as independent predictor variables. Models contain random intercepts for participants and time points. Lines are fixed effect regression lines from multilevel models, shaded areas are 95% confidence intervals.

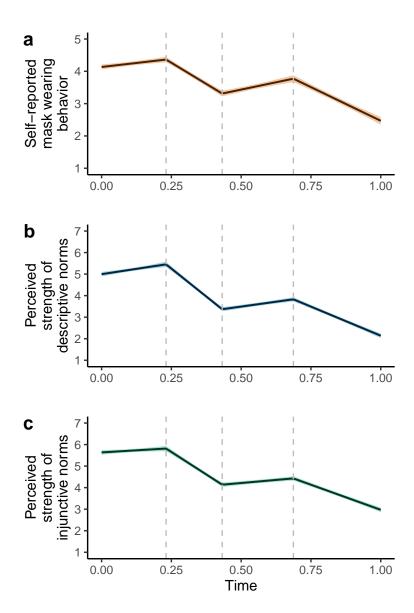


Figure S6. Predictions from multilevel models with change points in line with changes in CDC mask wearing recommendations. These models track temporal changes in (a) self-reported mask wearing, (b) perceived strength of descriptive norms, and (c) perceived strength of injunctive norms. Time is included as a continuous linear predictor, scaled between 0 and 1, with three forced change points (dashed lines). From the left, the first dashed line indicates when the CDC relaxed their mask wearing recommendations in March 2021, the second dashed line indicates when the CDC strengthened their mask wearing recommendations in July 2021, and the third dashed line indicates when the CDC updated their community levels and relaxed their mask wearing recommendations in March 2022. This results in the estimation of five fixed effect parameters: the initial intercept, the slope in the first window, the slope in the second window, the slope in the third window, and the slope is the fourth window. Bolded lines and shaded areas represent fixed effect regression lines from multilevel models and 95% confidence intervals, respectively.

Supplementary Tables

Table S1

List of norm interpretation questions asked at Time 7. These questions were preceded by the following text: "There may or may not be a difference between what people around you are doing and what they should be doing. You can learn about what people are doing and what they should be doing in different ways. For each of the following information sources, we want to know if you can learn from it what people are doing, what people should be doing, or both". Participants answered all questions on a 7-point Likert scale, from (1) Not At All to (7) Very Strongly.

| Interpretation | Perceived norm item | Question |
|----------------|---------------------|--|
| | | Does noticing the proportion of people in your area |
| Provides | | that wear a mask while doing recreational/social |
| descriptive | Descriptive | activities indoors (e.g., going to the gym, eating |
| information | | at a restaurant, attending a party) tell you what |
| | | everyone is doing? |
| | | Does noticing the proportion of people in your area |
| | | that wear a mask while doing routine activities |
| | | indoors (e.g., running errands, shopping, going to |
| | | work) tell you what everyone is doing? |
| | | Do mask-wearing rules encouraged in your area |
| | Injunctive | (e.g., by local or state government officials, busi- |
| | | nesses, etc.) tell you what everyone is doing? |
| | | Does how often you see people that you respect |
| | | and trust wearing a mask (e.g., on tv, news, etc.) |
| | | tell you what everyone is doing? |

Table S1 continued

| Interpretation | Perceived norm item | Question |
|----------------|---------------------|--|
| | | Does noticing the proportion of people in your area |
| Provides | | that wear a mask while doing recreational/social |
| injunctive | Descriptive | activities indoors (e.g., going to the gym, eating |
| information | | at a restaurant, attending a party) tell you what |
| | | everyone should be doing? |
| | | Does noticing the proportion of people in your area |
| | | that wear a mask while doing routine activities |
| | | indoors (e.g., running errands, shopping, going to |
| | | work) tell you what everyone should be doing? |
| | | Do mask-wearing rules encouraged in your area |
| | Iniumotivo | (e.g., by local or state government officials, busi- |
| | Injunctive | nesses, etc.) tell you what everyone should be do- |
| | | ing? |
| | | Does how often you see people that you respect |
| | | and trust wearing a mask (e.g., on tv, news, etc.) |
| | | tell you what everyone should be doing? |

Table S2
Unstandardized fixed effect parameters from
multilevel models: perceptions of social norm
strength predicting self-reported mask wearing.
Standard errors are included in brackets.

| | Model 1 | Model 2 |
|-------------------|----------|----------|
| Intercept | 2.54 | 2.45 |
| | (0.20) | (0.18) |
| Descriptive norms | 0.29 | |
| | (0.03) | |
| Injunctive norms | | 0.26 |
| | | (0.02) |
| N | 4785 | 4798 |
| N (id) | 783 | 783 |
| N (time) | 11 | 11 |
| AIC | 15309.62 | 15411.28 |
| BIC | 15367.88 | 15469.57 |
| R2 (fixed) | 0.10 | 0.08 |
| R2 (total) | 0.47 | 0.47 |

 $\label{thm:condition} \begin{tabular}{ll} \textbf{Table S3}\\ \textbf{\textit{Unstandardized fixed effect parameters from multilevel models: trends over time with change points}\\ \textbf{\textit{at CDC events.}} \end{tabular}$

| | Mask wearing | Descriptive norms | Injunctive norms | |
|------------|---------------------------------|-------------------------------|--------------------------------|--|
| Intercept | 4.13, 95% CI [4.05 4.21] | 5.00, 95% CI [4.90 5.10] | 5.64, 95% CI [5.53 5.74] | |
| Slope1 | $0.99,95\%$ CI [$0.56\ 1.42$] | 1.98, 95% CI [1.24 2.72] | 0.78, 95% CI [0.03 1.52] | |
| Slope2 | -5.23, 95% CI [-5.73 -4.71] | -10.38, 95% CI [-11.07 -9.67] | -8.36, 95% CI [-9.05 -7.64] | |
| Slope3 | 1.80,95% CI [$1.332.33$] | 1.82, 95% CI [1.35 2.25] | 1.15, 95% CI [0.68 1.59] | |
| Slope4 | -4.16, 95% CI [-4.65 -3.68] | -5.40, 95% CI [-5.77 -4.99] | -4.66, 95% CI [-5.03 -4.25] | |
| N | 8505 | 4851 | 4861 | |
| R2 (fixed) | 0.11 | 0.4 | 0.34 | |
| R2 (total) | 0.38 | 0.68 | 0.67 | |

Table S4
Standardised autoregressive and cross-lagged
parameters from random-intercept cross-lagged panel
model. Variable name prefixes: Mask = mask wearing,
Des = perceived descriptive norms, Inj = perceived
injunctive norms, Fact = factual beliefs, Pers =
personal normative beliefs. Variable name suffixes
indicate time points. Arrows indicate the direction of
prediction.

| Parameter | Estimate | SE | 2.5% | 97.5% |
|------------------------|----------|------|-------|-------|
| $Des_02 \to Mask_05$ | 0.17 | 0.05 | 0.06 | 0.28 |
| $Des_02 \to Inj_05$ | 0.17 | 0.06 | 0.06 | 0.28 |
| $Des_02 \to Des_05$ | 0.37 | 0.05 | 0.26 | 0.47 |
| $Des_02 \to Fact_05$ | 0.09 | 0.06 | -0.04 | 0.21 |
| $Des_02 \to Pers_05$ | 0.04 | 0.06 | -0.08 | 0.17 |
| $Des_05 \to Mask_09$ | 0.21 | 0.06 | 0.08 | 0.34 |
| $Des_05 \to Inj_09$ | 0.23 | 0.07 | 0.10 | 0.36 |
| $Des_05 \to Des_09$ | 0.26 | 0.06 | 0.14 | 0.39 |
| $Des_05 \to Fact_09$ | 0.16 | 0.07 | 0.02 | 0.30 |
| $Des_05 \to Pers_09$ | 0.27 | 0.07 | 0.12 | 0.42 |
| $Des_09 \to Mask_11$ | 0.04 | 0.07 | -0.09 | 0.18 |
| $Des_09 \to Inj_11$ | 0.20 | 0.07 | 0.07 | 0.33 |
| $Des_09 \to Des_11$ | 0.26 | 0.07 | 0.13 | 0.39 |
| $Des_09 \to Fact_11$ | 0.03 | 0.06 | -0.09 | 0.16 |
| $Des_09 \to Pers_11$ | 0.07 | 0.07 | -0.06 | 0.20 |
| $Des_11 \to Mask_13$ | 0.15 | 0.07 | 0.01 | 0.30 |
| $Des_11 \to Inj_13$ | 0.03 | 0.07 | -0.12 | 0.17 |
| $Des_11 \to Des_13$ | 0.27 | 0.07 | 0.14 | 0.41 |
| $Des_11 \to Fact_13$ | 0.07 | 0.07 | -0.07 | 0.21 |
| $Des_11 \to Pers_13$ | 0.06 | 0.07 | -0.08 | 0.20 |
| $Des_13 \to Mask_14$ | 0.16 | 0.07 | 0.02 | 0.29 |
| $Des_13 \to Inj_14$ | 0.21 | 0.06 | 0.09 | 0.33 |
| $Des_13 \to Des_14$ | 0.40 | 0.06 | 0.28 | 0.51 |
| $Des_13 \to Fact_14$ | 0.03 | 0.06 | -0.09 | 0.14 |

Table S4 continued

| Parameter | Estimate | SE | 2.5% | 97.5% |
|--|----------|------|-------|-------|
| $Des_13 \to Pers_14$ | 0.01 | 0.06 | -0.11 | 0.12 |
| $Des_14 \to Mask_15$ | 0.05 | 0.08 | -0.09 | 0.20 |
| $Des_14 \to Inj_15$ | -0.01 | 0.07 | -0.16 | 0.13 |
| $Des_14 \to Des_15$ | 0.34 | 0.06 | 0.22 | 0.46 |
| $Des_14 \to Fact_15$ | 0.12 | 0.07 | -0.01 | 0.25 |
| $Des_14 \to Pers_15$ | 0.09 | 0.07 | -0.05 | 0.23 |
| $Des_15 \to Mask_16$ | 0.03 | 0.07 | -0.11 | 0.18 |
| $Des_15 \to Inj_16$ | 0.23 | 0.08 | 0.08 | 0.38 |
| $Des_15 \to Des_16$ | 0.30 | 0.07 | 0.15 | 0.45 |
| $Des_15 \to Fact_16$ | 0.13 | 0.07 | 0.00 | 0.26 |
| $Des_15 \to Pers_16$ | 0.01 | 0.07 | -0.12 | 0.14 |
| $Des_16 \to Mask_17$ | 0.06 | 0.08 | -0.10 | 0.21 |
| $\mathrm{Des}_16 \to \mathrm{Inj}_17$ | 0.24 | 0.08 | 0.08 | 0.39 |
| $\mathrm{Des}_16 \to \mathrm{Des}_17$ | 0.53 | 0.07 | 0.40 | 0.66 |
| $\mathrm{Des}_16 \to \mathrm{Fact}_17$ | 0.06 | 0.07 | -0.08 | 0.20 |
| $Des_16 \to Pers_17$ | 0.03 | 0.07 | -0.10 | 0.16 |
| $Des_17 \to Mask_18$ | 0.08 | 0.07 | -0.06 | 0.21 |
| $Des_17 \to Inj_18$ | 0.30 | 0.07 | 0.17 | 0.43 |
| $\mathrm{Des}_17 \to \mathrm{Des}_18$ | 0.46 | 0.06 | 0.34 | 0.58 |
| $\mathrm{Des}_17 \to \mathrm{Fact}_18$ | 0.12 | 0.06 | 0.00 | 0.24 |
| $Des_17 \to Pers_18$ | 0.07 | 0.06 | -0.05 | 0.20 |
| $Fact_02 \to Mask_05$ | 0.06 | 0.07 | -0.08 | 0.19 |
| $Fact_02 \to Inj_05$ | -0.10 | 0.07 | -0.24 | 0.03 |
| $Fact_02 \to Des_05$ | -0.02 | 0.07 | -0.15 | 0.12 |
| $Fact_02 \to Fact_05$ | 0.22 | 0.08 | 0.07 | 0.38 |
| $Fact_02 \to Pers_05$ | -0.08 | 0.08 | -0.23 | 0.08 |
| $Fact_05 \to Mask_09$ | 0.15 | 0.08 | -0.01 | 0.31 |
| $Fact_05 \to Inj_09$ | -0.07 | 0.08 | -0.23 | 0.09 |
| $Fact_05 \to Des_09$ | -0.05 | 0.08 | -0.20 | 0.11 |
| $Fact_05 \to Fact_09$ | 0.07 | 0.09 | -0.10 | 0.25 |

Table S4 continued

| Parameter | Estimate | SE | 2.5% | 97.5% |
|---------------------------------|----------|------|-------|-------|
| | -0.03 | 0.09 | -0.20 | 0.15 |
| $Fact_09 \to Mask_11$ | 0.15 | 0.08 | -0.01 | 0.30 |
| $Fact_09 \to Inj_11$ | 0.03 | 0.08 | -0.12 | 0.18 |
| $Fact_09 \to Des_11$ | 0.10 | 0.08 | -0.05 | 0.24 |
| $Fact_09 \to Fact_11$ | 0.26 | 0.07 | 0.12 | 0.40 |
| $Fact_09 \to Pers_11$ | 0.14 | 0.07 | -0.01 | 0.28 |
| $Fact_11 \to Mask_13$ | 0.18 | 0.09 | 0.00 | 0.35 |
| $Fact_11 \to Inj_13$ | 0.05 | 0.09 | -0.13 | 0.22 |
| $Fact_11 \to Des_13$ | -0.12 | 0.08 | -0.28 | 0.04 |
| $Fact_11 \to Fact_13$ | 0.19 | 0.08 | 0.03 | 0.36 |
| $Fact_11 \to Pers_13$ | 0.16 | 0.08 | 0.00 | 0.33 |
| $Fact_13 \to Mask_14$ | 0.05 | 0.08 | -0.12 | 0.21 |
| $Fact_13 \to Inj_14$ | 0.04 | 0.07 | -0.11 | 0.18 |
| $Fact_13 \to Des_14$ | 0.01 | 0.08 | -0.14 | 0.16 |
| $Fact_13 \to Fact_14$ | 0.25 | 0.07 | 0.11 | 0.39 |
| $Fact_13 \to Pers_14$ | 0.19 | 0.07 | 0.06 | 0.33 |
| $Fact_14 \to Mask_15$ | 0.32 | 0.08 | 0.16 | 0.48 |
| $Fact_14 \to Inj_15$ | -0.06 | 0.08 | -0.22 | 0.10 |
| $Fact_14 \to Des_15$ | 0.15 | 0.07 | 0.01 | 0.29 |
| $Fact_14 \to Fact_15$ | 0.47 | 0.07 | 0.33 | 0.60 |
| $Fact_14 \rightarrow Pers_15$ | 0.31 | 0.08 | 0.16 | 0.47 |
| $Fact_15 \to Mask_16$ | 0.10 | 0.09 | -0.08 | 0.28 |
| $Fact_15 \to Inj_16$ | 0.08 | 0.10 | -0.11 | 0.27 |
| $Fact_15 \to Des_16$ | 0.10 | 0.10 | -0.09 | 0.29 |
| $Fact_15 \to Fact_16$ | 0.39 | 0.08 | 0.23 | 0.55 |
| $Fact_15 \to Pers_16$ | 0.10 | 0.08 | -0.06 | 0.27 |
| $Fact_16 \to Mask_17$ | 0.21 | 0.09 | 0.03 | 0.39 |
| $Fact_16 \to Inj_17$ | -0.01 | 0.09 | -0.19 | 0.18 |
| $Fact_16 \to Des_17$ | -0.05 | 0.09 | -0.22 | 0.12 |
| $Fact_16 \to Fact_17$ | 0.22 | 0.08 | 0.06 | 0.39 |

Table S4 continued

| Parameter | Estimate | SE | 2.5% | 97.5% |
|--|----------|------|-------|-------|
| $Fact_16 \rightarrow Pers_17$ | 0.06 | 0.08 | -0.10 | 0.22 |
| $Fact_17 \to Mask_18$ | 0.10 | 0.09 | -0.08 | 0.28 |
| $Fact_17 \to Inj_18$ | -0.10 | 0.09 | -0.28 | 0.08 |
| $Fact_17 \to Des_18$ | 0.08 | 0.09 | -0.10 | 0.25 |
| $Fact_17 \to Fact_18$ | 0.37 | 0.08 | 0.21 | 0.53 |
| $Fact_17 \to Pers_18$ | 0.48 | 0.08 | 0.32 | 0.64 |
| $Inj_02 \to Mask_05$ | 0.01 | 0.05 | -0.10 | 0.11 |
| $\text{Inj}_02 \to \text{Inj}_05$ | 0.28 | 0.05 | 0.17 | 0.38 |
| $\text{Inj}_02 \to \text{Des}_05$ | 0.07 | 0.05 | -0.03 | 0.18 |
| $\text{Inj}_02 \to \text{Fact}_05$ | 0.05 | 0.06 | -0.08 | 0.17 |
| $Inj_02 \to Pers_05$ | -0.01 | 0.06 | -0.13 | 0.11 |
| $Inj_05 \to Mask_09$ | -0.07 | 0.06 | -0.19 | 0.05 |
| $\mathrm{Inj}_05 \to \mathrm{Inj}_09$ | 0.08 | 0.06 | -0.04 | 0.21 |
| $\text{Inj}_05 \to \text{Des}_09$ | -0.02 | 0.06 | -0.14 | 0.11 |
| $\text{Inj}_05 \to \text{Fact}_09$ | 0.02 | 0.07 | -0.11 | 0.16 |
| $\text{Inj}_05 \rightarrow \text{Pers}_09$ | -0.04 | 0.07 | -0.18 | 0.10 |
| $\rm Inj_09 \to Mask_11$ | 0.08 | 0.08 | -0.07 | 0.23 |
| $\mathrm{Inj}_09 \to \mathrm{Inj}_11$ | 0.11 | 0.07 | -0.03 | 0.26 |
| $\mathrm{Inj}_09 \to \mathrm{Des}_11$ | -0.03 | 0.07 | -0.17 | 0.11 |
| $\text{Inj}_09 \to \text{Fact}_11$ | 0.01 | 0.07 | -0.12 | 0.15 |
| $\text{Inj}_09 \rightarrow \text{Pers}_11$ | 0.05 | 0.07 | -0.08 | 0.19 |
| $\rm Inj_11 \to Mask_13$ | -0.01 | 0.07 | -0.15 | 0.13 |
| $\mathrm{Inj}_11 \to \mathrm{Inj}_13$ | 0.29 | 0.07 | 0.15 | 0.43 |
| $\text{Inj}_11 \to \text{Des}_13$ | 0.21 | 0.07 | 0.08 | 0.34 |
| $\text{Inj}_11 \to \text{Fact}_13$ | 0.12 | 0.07 | -0.01 | 0.26 |
| $Inj_11 \to Pers_13$ | 0.09 | 0.07 | -0.04 | 0.23 |
| $Inj_13 \to Mask_14$ | -0.05 | 0.07 | -0.19 | 0.08 |
| $Inj_13 \to Inj_14$ | 0.40 | 0.06 | 0.28 | 0.52 |
| $Inj_13 \to Des_14$ | 0.15 | 0.07 | 0.03 | 0.28 |
| $\text{Inj}_13 \to \text{Fact}_14$ | 0.02 | 0.06 | -0.10 | 0.14 |

Table S4 continued

| Parameter | Estimate | SE | 2.5% | 97.5% |
|--|----------|------|-------|-------|
| $Inj_13 \rightarrow Pers_14$ | 0.09 | 0.06 | -0.02 | 0.21 |
| $Inj_14 \to Mask_15$ | 0.08 | 0.07 | -0.06 | 0.22 |
| $Inj_14 \to Inj_15$ | 0.45 | 0.07 | 0.32 | 0.58 |
| $Inj_14 \to Des_15$ | 0.29 | 0.06 | 0.16 | 0.41 |
| $Inj_14 \to Fact_15$ | 0.10 | 0.06 | -0.02 | 0.22 |
| $Inj_14 \to Pers_15$ | 0.06 | 0.07 | -0.07 | 0.20 |
| $Inj_15 \to Mask_16$ | 0.14 | 0.07 | 0.00 | 0.28 |
| $Inj_15 \to Inj_16$ | 0.21 | 0.07 | 0.06 | 0.35 |
| $\text{Inj}_15 \to \text{Des}_16$ | 0.06 | 0.07 | -0.08 | 0.21 |
| $\text{Inj}_15 \to \text{Fact}_16$ | 0.01 | 0.06 | -0.12 | 0.13 |
| $Inj_15 \to Pers_16$ | 0.10 | 0.06 | -0.03 | 0.22 |
| $Inj_16 \to Mask_17$ | -0.01 | 0.07 | -0.15 | 0.13 |
| $Inj_16 \to Inj_17$ | 0.38 | 0.07 | 0.23 | 0.52 |
| $\text{Inj}_16 \to \text{Des}_17$ | 0.13 | 0.07 | 0.00 | 0.27 |
| $Inj_16 \to Fact_17$ | 0.00 | 0.07 | -0.14 | 0.13 |
| $Inj_16 \to Pers_17$ | -0.03 | 0.06 | -0.16 | 0.09 |
| $Inj_17 \to Mask_18$ | -0.02 | 0.07 | -0.15 | 0.11 |
| $\mathrm{Inj}_17 \to \mathrm{Inj}_18$ | 0.45 | 0.06 | 0.33 | 0.57 |
| $\text{Inj}_17 \to \text{Des}_18$ | 0.19 | 0.06 | 0.07 | 0.32 |
| $\text{Inj}_17 \to \text{Fact}_18$ | 0.01 | 0.06 | -0.11 | 0.13 |
| $\text{Inj}_17 \rightarrow \text{Pers}_18$ | 0.01 | 0.06 | -0.11 | 0.13 |
| ${\rm Mask_02 \to Mask_05}$ | 0.21 | 0.05 | 0.11 | 0.31 |
| ${\rm Mask}_02 \to {\rm Inj}_05$ | 0.09 | 0.05 | -0.01 | 0.20 |
| ${\rm Mask}_02 \to {\rm Des}_05$ | 0.04 | 0.05 | -0.07 | 0.14 |
| ${\rm Mask}_02 \to {\rm Fact}_05$ | -0.05 | 0.06 | -0.17 | 0.07 |
| ${\rm Mask_02 \rightarrow Pers_05}$ | -0.05 | 0.06 | -0.17 | 0.06 |
| $Mask_05 \rightarrow Mask_09$ | 0.19 | 0.06 | 0.07 | 0.30 |
| ${\rm Mask_05} \to {\rm Inj_09}$ | 0.13 | 0.06 | 0.01 | 0.26 |
| $Mask_05 \rightarrow Des_09$ | 0.02 | 0.06 | -0.10 | 0.14 |
| $Mask_05 \rightarrow Fact_09$ | 0.14 | 0.07 | 0.01 | 0.27 |

Table S4 continued

| Parameter | Estimate | SE | 2.5% | 97.5% |
|---|----------|------|-------|-------|
| $Mask_05 \rightarrow Pers_09$ | 0.06 | 0.07 | -0.07 | 0.20 |
| $Mask_09 \rightarrow Mask_11$ | -0.01 | 0.07 | -0.14 | 0.12 |
| ${\rm Mask_09 \to Inj_11}$ | 0.06 | 0.06 | -0.07 | 0.18 |
| $Mask_09 \rightarrow Des_11$ | 0.16 | 0.06 | 0.04 | 0.28 |
| ${\rm Mask}_{09} \to {\rm Fact}_{11}$ | 0.19 | 0.06 | 0.08 | 0.31 |
| $Mask_09 \rightarrow Pers_11$ | 0.16 | 0.06 | 0.05 | 0.28 |
| $Mask_11 \to Mask_13$ | 0.07 | 0.07 | -0.06 | 0.21 |
| $Mask_11 \to Inj_13$ | 0.06 | 0.07 | -0.07 | 0.19 |
| ${\rm Mask_11 \to Des_13}$ | 0.07 | 0.06 | -0.06 | 0.19 |
| ${\rm Mask_11} \rightarrow {\rm Fact_13}$ | 0.04 | 0.06 | -0.09 | 0.16 |
| ${\rm Mask_11} \rightarrow {\rm Pers_13}$ | 0.03 | 0.07 | -0.10 | 0.16 |
| $Mask_13 \to Mask_14$ | 0.19 | 0.06 | 0.08 | 0.31 |
| ${\rm Mask_13} \to {\rm Inj_14}$ | 0.07 | 0.05 | -0.03 | 0.18 |
| ${\rm Mask_13 \to Des_14}$ | 0.12 | 0.06 | 0.01 | 0.23 |
| ${\rm Mask_13} \rightarrow {\rm Fact_14}$ | 0.07 | 0.05 | -0.03 | 0.17 |
| ${\rm Mask_13 \rightarrow Pers_14}$ | 0.01 | 0.05 | -0.09 | 0.11 |
| $Mask_14 \to Mask_15$ | 0.21 | 0.06 | 0.09 | 0.33 |
| $Mask_14 \to Inj_15$ | 0.06 | 0.06 | -0.06 | 0.18 |
| ${\rm Mask_14 \to Des_15}$ | 0.08 | 0.05 | -0.02 | 0.18 |
| ${\rm Mask_14 \rightarrow Fact_15}$ | 0.05 | 0.05 | -0.06 | 0.15 |
| $Mask_14 \rightarrow Pers_15$ | -0.05 | 0.06 | -0.17 | 0.06 |
| $Mask_15 \rightarrow Mask_16$ | 0.25 | 0.07 | 0.12 | 0.39 |
| ${\rm Mask_15} \rightarrow {\rm Inj_16}$ | 0.02 | 0.07 | -0.12 | 0.16 |
| ${\rm Mask_15 \to Des_16}$ | 0.01 | 0.07 | -0.13 | 0.15 |
| ${\rm Mask_15} \rightarrow {\rm Fact_16}$ | 0.10 | 0.06 | -0.03 | 0.22 |
| ${\rm Mask_15 \rightarrow Pers_16}$ | 0.09 | 0.06 | -0.03 | 0.22 |
| $Mask_16 \to Mask_17$ | 0.33 | 0.07 | 0.20 | 0.46 |
| $Mask_16 \to Inj_17$ | -0.04 | 0.07 | -0.18 | 0.10 |
| ${\rm Mask_16 \to Des_17}$ | 0.16 | 0.06 | 0.03 | 0.28 |
| $Mask_16 \to Fact_17$ | 0.22 | 0.06 | 0.09 | 0.34 |

Table S4 continued

| Parameter | Estimate | SE | 2.5% | 97.5% |
|---|----------|------|-------|-------|
| $Mask_16 \rightarrow Pers_17$ | 0.12 | 0.06 | 0.01 | 0.24 |
| $Mask_17 \rightarrow Mask_18$ | 0.39 | 0.06 | 0.27 | 0.51 |
| ${\rm Mask}_17 \to {\rm Inj}_18$ | -0.05 | 0.06 | -0.17 | 0.07 |
| ${\rm Mask}_17 \to {\rm Des}_18$ | 0.02 | 0.06 | -0.10 | 0.13 |
| ${\rm Mask_17 \rightarrow Fact_18}$ | 0.13 | 0.06 | 0.02 | 0.24 |
| $Mask_17 \rightarrow Pers_18$ | 0.04 | 0.06 | -0.07 | 0.16 |
| $Pers_02 \to Mask_05$ | 0.05 | 0.07 | -0.09 | 0.18 |
| $Pers_02 \to Inj_05$ | 0.09 | 0.07 | -0.05 | 0.22 |
| $Pers_02 \to Des_05$ | 0.03 | 0.07 | -0.10 | 0.17 |
| $Pers_02 \to Fact_05$ | 0.06 | 0.08 | -0.09 | 0.22 |
| $Pers_02 \to Pers_05$ | 0.36 | 0.07 | 0.21 | 0.50 |
| $Pers_05 \to Mask_09$ | -0.27 | 0.08 | -0.42 | -0.12 |
| $Pers_05 \to Inj_09$ | -0.16 | 0.08 | -0.31 | 0.00 |
| $\mathrm{Pers}_05 \to \mathrm{Des}_09$ | -0.06 | 0.08 | -0.21 | 0.10 |
| $\mathrm{Pers}_05 \to \mathrm{Fact}_09$ | -0.21 | 0.08 | -0.37 | -0.05 |
| $\mathrm{Pers}_05 \to \mathrm{Pers}_09$ | -0.21 | 0.09 | -0.38 | -0.04 |
| $Pers_09 \to Mask_11$ | 0.04 | 0.08 | -0.11 | 0.20 |
| $\mathrm{Pers}_09 \to \mathrm{Inj}_11$ | 0.08 | 0.08 | -0.07 | 0.23 |
| $\mathrm{Pers}_09 \to \mathrm{Des}_11$ | 0.04 | 0.07 | -0.10 | 0.19 |
| $\mathrm{Pers}_09 \to \mathrm{Fact}_11$ | 0.06 | 0.07 | -0.08 | 0.20 |
| $Pers_09 \to Pers_11$ | 0.16 | 0.07 | 0.02 | 0.31 |
| $Pers_11 \to Mask_13$ | 0.08 | 0.08 | -0.08 | 0.24 |
| $Pers_11 \to Inj_13$ | 0.09 | 0.08 | -0.07 | 0.24 |
| $Pers_11 \to Des_13$ | 0.12 | 0.08 | -0.03 | 0.27 |
| $Pers_11 \to Fact_13$ | 0.18 | 0.08 | 0.03 | 0.33 |
| $Pers_11 \to Pers_13$ | 0.20 | 0.08 | 0.05 | 0.35 |
| $Pers_13 \to Mask_14$ | 0.24 | 0.08 | 0.08 | 0.40 |
| $Pers_13 \to Inj_14$ | -0.07 | 0.07 | -0.21 | 0.07 |
| $Pers_13 \to Des_14$ | -0.03 | 0.08 | -0.18 | 0.12 |
| $Pers_13 \to Fact_14$ | 0.34 | 0.07 | 0.21 | 0.48 |

Table S4 continued

| Parameter | Estimate | SE | 2.5% | 97.5% |
|---------------------------------|----------|------|-------|-------|
| $Pers_13 \rightarrow Pers_14$ | 0.41 | 0.07 | 0.29 | 0.54 |
| $Pers_14 \to Mask_15$ | -0.05 | 0.08 | -0.22 | 0.11 |
| $Pers_14 \to Inj_15$ | 0.15 | 0.08 | -0.02 | 0.31 |
| $Pers_14 \to Des_15$ | -0.07 | 0.07 | -0.21 | 0.07 |
| $Pers_14 \to Fact_15$ | 0.02 | 0.07 | -0.13 | 0.16 |
| $Pers_14 \to Pers_15$ | 0.14 | 0.08 | -0.02 | 0.30 |
| $Pers_15 \to Mask_16$ | 0.11 | 0.09 | -0.05 | 0.28 |
| $Pers_15 \to Inj_16$ | 0.08 | 0.09 | -0.10 | 0.25 |
| $Pers_15 \to Des_16$ | 0.17 | 0.09 | 0.00 | 0.35 |
| $Pers_15 \to Fact_16$ | 0.11 | 0.08 | -0.05 | 0.26 |
| $Pers_15 \to Pers_16$ | 0.41 | 0.08 | 0.27 | 0.56 |
| $Pers_16 \to Mask_17$ | 0.00 | 0.08 | -0.17 | 0.17 |
| $Pers_16 \to Inj_17$ | 0.05 | 0.09 | -0.12 | 0.23 |
| $Pers_16 \to Des_17$ | -0.02 | 0.08 | -0.18 | 0.14 |
| $Pers_16 \to Fact_17$ | 0.26 | 0.08 | 0.11 | 0.41 |
| $Pers_16 \to Pers_17$ | 0.56 | 0.07 | 0.42 | 0.69 |
| $Pers_17 \to Mask_18$ | 0.09 | 0.09 | -0.08 | 0.26 |
| $Pers_17 \to Inj_18$ | -0.01 | 0.08 | -0.17 | 0.15 |
| $Pers_17 \to Des_18$ | -0.02 | 0.08 | -0.18 | 0.14 |
| $Pers_17 \to Fact_18$ | 0.16 | 0.08 | 0.01 | 0.31 |
| $Pers_17 \rightarrow Pers_18$ | 0.12 | 0.08 | -0.03 | 0.27 |

Supplementary References

Pearl, J. (1995). Causal diagrams for empirical research. Biometrika, 82(4), 669-688, https://doi.org/10.1093/biomet/82.4.669