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1	Analyzing the Privacy Paradox Using a Nationally Representative Three-Wave Panel Stud	dy

Abstract 2

The privacy paradox states that people's concerns about online privacy are unrelated to

their online sharing of personal information. On the basis of a representative sample of the

German population, which includes 1403 respondents interviewed at three waves separated

by 6 months, we investigate the privacy paradox from a longitudinal perspective. Using a

cross-lagged panel model with random intercepts, we differentiate between-person relations

from within-person effects. Results revealed that people who were more concerned about

their online privacy than others also shared slightly less personal information and had

substantially more negative attitudes toward information sharing (between-person level). 10

People who were more concerned than usual also shared slightly less information than 11

usual (within-person level). We found no long-term effects of privacy concerns on 12

information sharing or attitudes 6 months later. The results provide further evidence

against the privacy paradox, but more research is needed to better understand potential

causal relations.

Keywords: privacy paradox, privacy concerns, information sharing, longitudinal 16

analysis, structural equation modeling

Word count: 5089 18

Analyzing the Privacy Paradox Using a Nationally Representative Three-Wave Panel Study The privacy paradox states that the information disclosure of Internet users is 20 problematic: Although many people are concerned about their privacy online, they still 21 share plenty of personal information on the web (e.g., Acquisti and Grossklags, 2003). The 22 privacy paradox is of considerable interest to society—it is discussed in newspapers (Frean, 23 2017), Wikipedia entries (Wikipedia, 2018), designated websites (New York Public Radio, 2018), books (Trepte and Reinecke, 2011), and top-tier academic journals (Acquisti et al., 2015). If the privacy paradox really exists, it should inspire worry: It would suggest that online behavior is irrational and that people are revealing too much of their personal information, which can cause various problems (e.g., Sevignani, 2016). Understanding why people disclose information online and whether or not this is paradoxical therefore represents an important challenge. 30 However, current research on the privacy paradox has one major limitation. To the 31 best of our knowledge, most empirical studies conducted so far have investigated the 32 privacy paradox from a between-person perspective. By employing empirical tests of relations between people (e.g., cross-sectional questionnaires analyzed with multiple regression or Pearson correlations), studies have analyzed whether people who are more 35 concerned than others also share less personal information than others. Although such a perspective is interesting and represents a viable first step, it cannot make informed claims 37 regarding causality. The privacy paradox, however, implies a causal perspective: Does a 38 person, if he or she becomes more concerned about online privacy, then also share less 39 personal information? This mismatch is problematic because although between-person relations are, except for some special cases, a necessary condition for causal within-person 41 effects, they are by no means a sufficient one. For example, it could be that the between-person relation is determined by other third variables. Hence, as the next step in investigating the privacy paradox and to better understand the causal relation between

privacy concerns and information sharing, it is necessary to conduct studies with

within-person designs.

With this study we aim to answer four major questions. First, on a between-person level, how are concerns about online privacy related to the online sharing of personal information? Second, on a within-person level, is information sharing lower than usual when concerns are higher than usual? Third, what are the potential long-term effects? Are changes in concerns related to changes in information sharing 6 months later and/or vice versa? Fourth, what is the role of privacy attitudes, do they mediate the relation between privacy concerns and information sharing? To best answer and contextualize these questions, we first provide an in-depth theoretical analysis of the privacy paradox, after which we present the empirical results of a longitudinal panel study, which is representative of the German population.

57 A Brief History of the Privacy Paradox

Acquisti and Grossklags (2003) were among the first to argue that the online 58 disclosure of personal information is paradoxical. "Experiments reveal that very few 59 individuals actually take any action to protect their personal information, even when doing so involves limited costs" (p.1). Three years later, Barnes (2006) discussed the behavior of young people on SNSs, popularizing the term privacy paradox. Barnes listed six aspects of online behavior that she considered to be particularly paradoxical: (a) illusion of privacy, (b) high quantity of information sharing, (c) attitude behavior discrepancy, (d) lack of privacy concerns, (e) lack of privacy literacy, and (f) fabrication of false information. Norberg et al. (2007) were one of the first to empirically analyze the privacy paradox explicitly. The study found a mismatch between concerns and behavior, which is aligned 67 with several other experimental studies conducted at the time (Beresford et al., 2012; Hann 68 et al., 2007; Huberman et al., 2005). 69 While there are various understandings and operationalizations of the privacy 70

paradox (Kokolakis, 2017), subsequent research focused on Barnes's third tenet, the

attitude-behavior discrepancy. Whereas some studies reported that privacy concerns were 72 not significantly related to the disclosure of personal information (e.g., Gross and Acquisti, 73 2005; Taddicken, 2014; Tufekci, 2008), which lends credence to the privacy paradox, a 74 different set of studies showed significant relations (e.g., Dienlin and Trepte, 2015; Heirman 75 et al., 2013; Walrave et al., 2012), which refutes the privacy paradox. 76 Notably, in a parallel line of research other studies have also analyzed the relation 77 between privacy concerns and information sharing. However, the term privacy paradox was 78 often not used explicitly. Instead, studies have referred to the so-called privacy calculus, 79 which states that the sharing of personal information online is affected by both the 80 respective costs and the anticipated benefits (Culnan and Armstrong, 1999). By now, 81 several studies have found empirical support for the privacy calculus in various online 82 contexts (e.g., Bol et al., 2018; Dienlin and Metzger, 2016; Krasnova et al., 2010). Baruh et al. (2017) published the first empirical meta-analysis on the relations 84 between privacy concerns and various forms of social media use (e.g., information sharing or SNS usage). On the basis of 37 studies, Baruh et al. (2017) found a small and significant 86 statistical relation between concerns about online privacy and online information sharing (r 87 = -.13, 95% CI [-.07, -.18]). Another more recent meta analysis by Yu et al. (2020) also finds a significant bivariate relation between privacy concerns and information sharing, albeit smaller (r = -.06, 95% CI [-.01, -.12]). There also exist several systematic literature 90 reviews on the privacy paradox (Barth and Jong, 2017; Gerber et al., 2018; Kokolakis, 91 2017). Kokolakis (2017) come to the conclusion that "the dichotomy between privacy 92 attitude and behaviour should not be considered a paradox anymore." (p. 130) However, 93 the authors also note that the privacy paradox is a "complex phenomenon that has not been fully explained yet". Barth and Jong (2017) are more skeptical, and argue that 95 "attempts to theoretically explain and practically solve the problem of the privacy paradox are still scarce and we feel the subject deserves far more research attention" (p. 1052).

Defining Privacy Concerns and Information Sharing

Privacy is defined as the "[...] voluntary and temporary withdrawal of a person from 99 the general society through physical or psychological means [...]" (Westin, 1967: 7). 100 Privacy captures aspects of both volitional control and social separateness (Bräunlich et 101 al., 2020; Marwick and boyd, 2014). People from all cultural backgrounds require privacy 102 to fulfill fundamental needs including personal care, protected communication, intimacy, or 103 sexuality (Altman, 1977; Westin, 1967). Being a universal human right (UN General 104 Assembly, 1948, Art. 12), privacy is essential for safety, psychosocial flourishing, and 105 dignity. It is driven by both individual needs and interpersonal negotiations thereof 106 (Trepte, 2020). 107 Several dimensions of privacy have been proposed. For example, it is possible to 108 distinguish a vertical and a horizontal level (Masur, 2018). Whereas the vertical level 109 captures privacy from authorities, institutions, or companies, horizontal privacy addresses 110 privacy from peers, colleagues, or other people. When it comes to concerns in general, interestingly they do not seem to be established as a stand-alone theoretical concept in psychology (Colman, 2015). Concerns are usually understood as an uneasy mix of 113 "interest, uncertainty, and apprehension" (Merriam-Webster, 2018). As a theoretical 114 construct, privacy concerns can hence be categorized as an affective motivational 115 disposition. Taken together, concerns about online privacy represent how much an 116 individual is motivated to focus on his or her control over a voluntary withdrawal from 117 other people or societal institutions on the Internet, accompanied by an uneasy feeling that 118 his or her privacy might be threatened. 119 The online sharing of personal information, on the other hand, captures how much 120 person-related information people share when they use the Internet. Information sharing 121 can be differentiated from communication and self-disclosure. Communication is broad, 122 because it comprises all verbal and nonverbal information that is emitted (e.g., Watzlawick 123 et al., 2011). Self-disclosure is more narrow, because it focuses on deliberate revelations 124

about the true self to others, which including aspects such as personal fears, values, or
plans (e.g., Jourard, 1964). Information sharing is even more specific, because it addresses
only person-related information, including information about their age, sex, name, address,
health, and finances.

In what follows we hence investigate the two concepts of (a) concerns about online privacy and (b) online information sharing, aiming to investigate how they relate conceptually. In doing so, we adopt and focus on the perspective of individual people.

132 The Relation Between Privacy Concerns and Information Sharing

Currently, there is a lack of studies that explicitly analyze how behavior is affected by

concerns in general. Fortunately, however, we know much about the behavioral effects of

related concepts such as attitudes or fears, which all can affect behavior, sometimes

profoundly (Fishbein and Ajzen, 2010; Rogers, 1983). Emotions, perhaps the concept most

closely related to concerns, have a particularly strong effect on behavior. By causing fight,

flight, or freeze reactions, they are a primordial trigger of behavior and are considered to be

an adaptive mechanism of evolved species (Dolan, 2002).

Also empirically, concerns have been shown to affect behavior (Hayes and Ross, 1987;
Reel et al., 2007). For example, people more concerned about the environment show more
environment-related behaviors (Bamberg, 2003). Taken together, it is reasonable to expect
that also concerns about online privacy should somehow reflect in the online sharing of
personal information.

At the same time, there are some factors that likely diminish the relation. Most prominently, there is the so-called *attitude behavior gap* (Fishbein and Ajzen, 2010), which states that people sometimes act against their own attitudes. Evidently, not everyone concerned about their physical health exercises regularly. The explanation is simple: Other factors such as subjective norms and perceived behavioral control also determine behavior (Ajzen, 1985), which automatically reduces the impact of attitudes or concerns.

Specifically, two of the most influential factors that affect online information sharing 151 are (a) strong subjective norms (Heirman et al., 2013) and (b) expected benefits (Krasnova 152 et al., 2010). In other words, users often prioritize social support, special offers, or 153 improved services, accepting that their privacy will be diminished. Sometimes, privacy 154 concerns do not relate information sharing, because users lack the skills, knowledge, or 155 literacy to change their online behavior, creating feelings of apathy or cynicism (Hargittai 156 and Marwick, 2016; Hoffmann et al., 2016). Likewise, personal information is also often 157 shared by others, a phenomenon described as "networked privacy" (Marwick and boyd, 158 2014), which further reduces the power of individuals to determine how much personal 159 information can be found online. Trepte et al. (2014) listed several factors that can 160 additionally attenuate the relation: lack of strength of concerns, absence of negative 161 personal experiences, or situational constraints due to social desirability. In conclusion, also in the context of the privacy paradox it is not reasonable to expect a perfect relation 163 between attitudes and behaviors. However, we should still expect to find a relation that is 164 small or moderate. 165

There are also some methodological explanations as to why some studies did not 166 detect statistically significant relations. Researchers are always confronted with the 167 so-called *Duhem-Quine problem*, according to which it is impossible to test theories in 168 isolation, because empirical tests always rely on auxiliary assumptions (Dienes, 2008). In 169 other words, if a psychological experiment fails, we do not know whether the theory is 170 wrong or the questionnaire subpar. This tenet is particularly relevant for the privacy 171 paradox: Detecting statistical significance for small effects—and, again, we should expect 172 to find small effects—is more challenging because it means that large samples are necessary 173 to guarantee sufficient statistical power. Precisely, in order to be capable of detecting a 174 correlation between privacy concerns and information sharing in 95% of all cases, which 175

¹ Statistical power describes the probability of statistically detecting an effect that exists empirically. Only with high statistical power is it possible to make valid claims about an effect's existence (Cohen, 1992).

Baruh et al. (2017) estimated to be r = -13, we need a sample of N = 762 people. The 176 reality, however, looks different: In their meta-analysis, Baruh et al. (2017) reported a 177 median sample size of N=300, which can explain why several studies did not find 178 significant effects. 179

In conclusion, we expect to find a small significant relation between privacy concerns 180 and information sharing, both on the between-person level (Hypothesis 1) and the 181 within-person level (Hypothesis 2).² 182

Hypothesis 1: People who are more concerned about their online privacy than others 183 will also be less likely to share personal information online than others. 184

Hypothesis 2: People who are more concerned about their online privacy than they 185 usually are will also share less personal information online than they usually do.

Long-Term Perspective 187

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Although short-term effects are likely, it is still unclear whether long-term effects 188 exist as well. First, when analyzing potential long-term effects, it is important to choose an 189 interval that is both plausible and relevant. (It makes a large difference whether the effects 190 of alcohol consumption on driving performance are tested after say 1 minute, 1 hour, or 1 191 day.) One factor that determines an interval's optimal length is the stability of the 192 variables (Dormann and Griffin, 2015). Privacy concerns and privacy attitudes are 193 predominantly trait-like constructs with high stabilities, which is why they necessitate 194 longer intervals. Other studies with comparable research questions have therefore used an 195 interval of 6 months (e.g., Valkenburg and Peter, 2009), which we adopt also in this study. 196 In general, we believe that it should be possible to find long-term effects. It has been 197

² To explain, with Hypothesis 1, we compare different people with one another by analyzing their average values across all measurements. In other words, does a person, who is generally more concerned than others, also generally share less information than others? With Hypothesis 2, we compare specific measurements within the same person. In other words, does a person, if he/she is more concerned on T1 than on average, share more or less information on T1 than on average?

argued that privacy concerns affect privacy behavior in the long run (e.g., Heirman et al., 198 2013). The underlying theoretical mechanism could be that the emotional part of privacy 199 concerns causes (a) motivated information selection and (b) motivated information 200 processing, which is likely to change actual behavior (Nabi, 1999). Specifically, when 201 privacy concerns are higher than usual (e.g., because of experienced or witnessed privacy 202 infringements), people might begin reading more media articles on privacy issues and might 203 also consume these articles more carefully, which could prompt information sharing 204 practices that are more cautious. Also empirically, a study with 290 participants found 205 small negative longitudinal (between-person) relations between privacy concerns and 206 self-disclosure (Koohikamali et al., 2019). 207 At the same time, the adverse effect seems plausible as well, with two potential 208 outcomes. On the one hand, the long-term relation could be positive: If people start to share more information online, they might become increasingly aware that their privacy is 210 at risk, thereby stirring concern (Tsay-Vogel et al., 2018). On the other hand, the long-term relation might also be negative: When people share more personal information 212 online they might become accustomed to doing so, which potentially reduces concern (for 213 example, due to the mere exposure effect; Zajonc, 1968). Finally, there could also be no 214 long-term relation at all: People might have already become used to sharing information 215 online, which stifles further cognitive or emotional processing. This rationale is central to 216 privacy cynicism (e.g., Hoffmann et al., 2016). 217 Research Question 1.1: Do changes in concerns about online privacy affect the online 218 sharing of personal information 6 months later? 219

Research Question 1.2: Do changes in the online sharing of personal information affect concerns about online privacy 6 months later?

The Role of Attitudes

It has been argued that privacy attitudes could bridge the gap between concerns and 223 information sharing (e.g., Dienlin and Trepte, 2015). In contrast to general and implicit 224 privacy concerns, privacy attitudes capture a more explicit, specific cognitive appraisal 225 (Tsay-Vogel et al., 2018). Because general dispositions oftentimes affect more specific 226 appraisals (Fishbein and Ajzen, 2010), general concerns about privacy may similarly affect 227 more specific privacy attitudes (Dienlin and Trepte, 2015). This reasoning follows the 228 rational choice paradigm (Simon, 1955), which maintains that behavior is always at least 220 partially influenced by specific convictions, attitudes, and cost-benefit analyses. Therefore, 230 although both variables are related to information disclosure, attitudes are likely the better 231 predictor. Also empirically, a study of 1,042 youths from Belgium found that the relation 232 between privacy attitudes and disclosure intentions of personal information was strong (r 233 = .56), whereas the relation between privacy concerns and disclosure intentions was only moderate (r = -.29; Heirman et al., 2013). Hypothesis 3.1: People who are more concerned about their online privacy than 236 others will also hold a less positive attitude toward the online sharing of personal information than others. 238 Hypothesis 3.2: People with a more positive attitude toward the online sharing of 230 personal information than others will also share more information online than others. 240 Hypothesis 4.1: People who are more concerned about their online privacy than they 241 usually are will also hold a less positive attitude toward the online sharing of personal 242

information than they usually do. 243

Hypothesis 4.2: People with a more positive attitude toward the online sharing of 244 personal information than they usually have will also share more information online than 245 they usually do. 246

Concerning the potential long-term relations of privacy attitudes, we are confronted 247 with the same situation mentioned above. Because we are not aware of research on

long-term relations, several scenarios seem plausible. Attitudes could either have long-term relations or not, and information sharing could either foster privacy attitudes or diminish them.

Research Question 2.1: Do changes in concerns about online privacy affect attitudes toward the online sharing of personal information 6 months later?

Research Question 2.2: Do changes in attitudes toward the online sharing of personal information affect concerns about online privacy 6 months later?

Research Question 3.1: Do changes in attitudes toward the online sharing of personal information affect the online sharing of personal information 6 months later?

Research Question 3.2: Do changes in the online sharing of personal information affect attitudes toward the online sharing of personal information 6 months later?

260 Method

261 Procedure and Respondents

This study is part of a large-scale project which investigates the development of
privacy and self-disclosure, including several other variables. Other publications linked to
the project can be accessed at [link blinded during review]. The data come from a
longitudinal paper-and-pencil questionnaire study, in which a representative sample of the
German population (16 years and older) was surveyed on overall five occasions. The data
can be downloaded from [link blinded during review].

The first three waves were collected from May 2014 to May 2015, with intervals of 6
months each. The last two waves were collected on May 2016 and May 2017, and had an
interval of one year. Because we hypothesized the effects to take place across half a year,
the last two waves were not included in the analyses presented here. First, a sample of
14,714 potential respondents was drawn from a representative omnibus survey in Germany
(ADM master sample), using a random last-two-digit dialing procedure. In this CATI
screening, 5,286 respondents agreed to participate in all following waves. Wave 1 was

completed by 3,278 respondents (response rate: 38%), Wave 2 by 2,448 respondents 275 (attrition rate: 25%), and Wave 3 by 2,021 respondents (attrition rate: 17%). We filtered 276 respondents who never used the Internet at all waves, answered fewer than 50% of the 277 items in each scale for at least one wave, provided inconsistent birth-dates across 278 measurements, or did not report sociodemographic variables. The final sample consisted of 270 n = 1,403 respondents. 280 In the final sample, the rate of missing data was 5.40%. Visual inspection of the 281 missing value patterns as well as the non-parametric test by Jamshidian et al. (2014) 282 suggested that all missing values could be considered missing at random (p = .514). 283 Therefore, Full Information Maximum Likelihood estimation was conducted using all 284 available data. The average age was 54 years (SD = 15 years), and 49% were male. About 285 39% reported that they had graduated from college.

287 Measures

We tested the factorial validity of all measures using confirmatory factor analysis 288 (CFA). Each CFA included the items from all three waves. For each item, factor loadings 289 were constrained to be equal across waves. Constrained and unconstrained models were compared using χ^2 differences tests. All results were nonsignificant, suggesting longitudinal 291 factorial invariance. The measures showed good composite reliability in all three waves. 292 Graphical displays of the variables' distributions showed that privacy concerns were skewed 293 to the left, privacy attitudes were normally distributed, and information sharing was 294 skewed to the right (Figure 2, diagonal). We calculated intra-class correlation coefficients 295 to quantify how much variance in the variables' factor scores could be attributed to 296 between-person differences. An English translation of the original German items can be 297 found in the OSM. 298 Concerns about online privacy. Privacy concerns were measured as a

second-order factor. Three self-developed items captured the vertical dimension (e.g., "How

concerned are you that institutions or intelligence services collect and analyze data that 301 you disclosed on the Internet?"), and three items by Buchanan et al. (2007) captured the 302 horizontal dimension (e.g., "How concerned are you that people that you do not know 303 might obtain information about you because of you online activities?"). Respondents rated 304 all items on a 5-point scale ranging from 1 (not at all concerned) to 5 (very concerned). 305 The means were $M_{\rm t1}=3.67,\,M_{\rm t2}=3.62,\,M_{\rm t3}=3.59,\,{\rm and}$ the standard deviations $SD_{\rm t1}=$ 306 0.88, $SD_{t2} = 0.89$, and $SD_{t3} = 0.90$. The two-dimensional model fit the data well, $\chi^2(118)$ 307 = 661.17, p < .001, cfi = .97, rmsea = .06, 90% CI [.05, .06], srmr = .04. The reliability 308 was high ($\omega_{\rm t1} = .95, \, \omega_{\rm t2} = .96, \, \omega_{\rm t3} = .97$). Overall, 73.85% of the measure's variance was 309 explained by differences between persons. 310 The online sharing of personal information. To measure respondent's level of 311 information disclosure, they were asked how often they disclosed 10 different pieces of 312 information on the Internet (European Commission, 2011). The exact question was: "How 313 often do you disclose the following pieces of information online (i.e., on the Internet)?" 314 Each item was answered on a 5-point scale ranging from 1 (never) to 5 (daily). Factor 315 analyses suggested a second-order factor structure with five first-order factors of two items 316 each. The first first-order factor subsumed financial and medical information, the second 317 first and last name, the third place of residence and street (including house number), the 318 fourth email address and phone number, and the fifth information about education and 319 current job. The means were $M_{\rm t1}=2.12,\,M_{\rm t2}=2.13,\,M_{\rm t3}=2.10,\,{\rm and}$ the standard 320 deviations $SD_{t1} = 0.66$, $SD_{t2} = 0.64$, and $SD_{t3} = 0.61$. The model fit the data adequately, 321 $\chi^2(375) = 2527.69, p < .001, cfi = .95, rmsea = .06, 90\% CI [.06, .07], srmr = .06. The$ 322 reliability was high ($\omega_{t1} = .91$, $\omega_{t2} = .92$, $\omega_{t3} = .91$). Overall, 64.29% of the measure's 323 variance was explained by differences between persons. 324 Attitudes toward the online sharing of personal information. Respondents' 325 attitudes toward disclosing personal information online were captured with 10 items that 326 measured the general appraisal of disclosing the same 10 pieces of information (European 327

Commission, 2011). Adhering to the principle of compatibility (Fishbein and Ajzen, 2010), 328 the items were parallel to those of the actual disclosure scale. Specifically, we asked: "Do 329 you think that it is sensible to disclose the following pieces of information online (i.e., on 330 the Internet)?" The scale ranged from 1 (not at all sensible) to 5 (very sensible). The 331 means were $M_{\rm t1}=3.67,\,M_{\rm t2}=3.62,\,M_{\rm t3}=3.59,\,{\rm and}$ the standard deviations $SD_{\rm t1}=0.88,\,$ 332 $SD_{\rm t2}=0.89$, and $SD_{\rm t3}=0.90$. The second-order model with five first-order factors showed 333 an adequate model fit, $\chi^2(375) = 2683.43$, p < .001, cfi = .93, rmsea = .07, 90% CI [.06, 334 .07], srmr = .08. The reliability was high ($\omega_{\rm t1} = .88, \, \omega_{\rm t2} = .89, \, \omega_{\rm t3} = .87$). Overall, 59.19% 335 of the measure's variance was explained by differences between persons. 336

337 Data Analysis

We follow the recommendation by Lakens, Adolfi, et al. (2018) and first justify the 338 choice of our alpha level. We determined adequate error margins by considering the 339 potential implications of both false positive and false negative findings (i.e., alpha and beta 340 errors): On the one hand, if we committed an alpha error, we would wrongfully conclude 341 that people's concerns and behaviors are consistent. Communicating such a false result to 342 the public might unjustly reassure people when they should be more alert. On the other hand, if we committed a beta error, we would wrongfully conclude that individuals behave paradoxically. Communicating such a false result would unjustly accuse people of 345 implausible behavior, potentially causing unnecessary distress or reactance. We consider 346 both errors to be equally detrimental. Hence, we chose balanced error rates, setting a 347 maximum error rate of 5% for both alpha and beta. As the smallest effect size of interest 348 (SESOI; Lakens, Scheel, et al., 2018), we chose to consider effects that are at least small 349 (i.e., standardized coefficients above $\beta = .10$; Cohen, 1992) as able to offer empirical 350 support for our theoretical hypotheses. Significantly smaller effects were not considered 351 able to offer support. The six hypotheses were tested with a one-tailed approach and the 352 six research questions with a two-tailed approach. On the basis of the balanced alpha-beta 353

approach with a maximum error probability of 5%, a desired power of 95%, and an SESOI of $\beta = .10$, we calculated a minimum sample size of 1,293 respondents. Given the final sample size of 1,403 respondents, alpha and beta errors were balanced for our hypotheses (research questions) when we used a critical alpha of 3% (4.20%), resulting in a power of 97% (95.80%) to detect small effects.

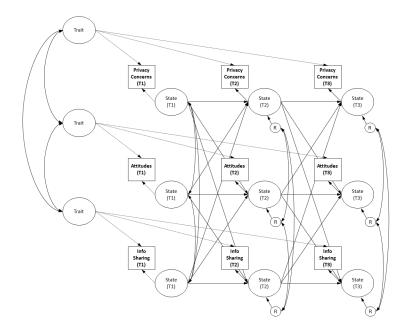


Figure 1. Visual representation of the estimated random-intercept cross-lagged panel model (RI-CLPM).

The data were analyzed using of a random-intercept cross-lagged panel model 359 (RI-CLPM, Hamaker et al., 2015). For a visualization, see Figure 1. Note that in contrast 360 to regular cross-lagged panel models (CLPMs), RI-CLPMs can separate between-person 361 variance from within-person variance. We used factor scores as observed variables to 362 represent the variables' latent structure more closely. We tested H1, H3.1, and H3.2 by 363 correlating the random intercepts, which represent the respondents' individual mean scores 364 across all three waves. We tested H2, H4.1, and H4.2 by correlating the respondents' 365 within-person variance at T1, which captures their specific deviation at T1 from their 366 overall score. We tested all research questions by regressing variables on all other measures 367

two estimates for each research question. As we did not assume longitudinal effects to 369 differ across time, they were constrained to be equal across all waves, which produces one 370 single general measure of each effect instead of two time-specific ones. (We later tested this 371 assumption empirically. As expected, the model with constrained effects did not show 372 significantly reduced model fit, $\chi^2(9) = .114$, p = 14.25, which supports that effects did not 373 change over time.) Fit was assessed according to the common criteria as described by Kline 374 (2016). The final model fit the data well, $\chi^2(15) = 25.18$, p = .048, cfi = 1.00, rmsea = .02, 375 90% CI [< .01, .04], srmr = .01.376 For the analyses, we used R (Version 4.0.3; R Core Team, 2018) and the R-packages 377 GGally (Version 2.1.0; Schloerke et al., 2018), ggplot2 (Version 3.3.3; Wickham, 2016), 378 lavaan (Version 0.6.7; Rosseel, 2012), MissMech (Version 1.0.2; Jamshidian et al., 2014), MVN (Version 5.8; Korkmaz et al., 2014), psych (Version 2.0.12; Revelle, 2018), pwr (Version 1.3.0; Champely, 2018), sem Tools (Version 0.5.4; Jorgensen et al., 2018), and 381 sjstats (Version 0.18.1; Lüdecke, 2019). The code, additional analyses (e.g., ICCs or 382 analyses of invariance), and a reproducible version of this manuscript can be found on the 383 manuscript's companion website at https://xmtra.github.io/privacy-paradox.

obtained 6 months earlier. Given that we had three points of measurement, this resulted in

Results

In a first descriptive step, we analyzed the variables' bivariate relations. All variables 386 associated with the hypotheses showed correlations that were in line with our theoretical 387 rationales (Figure 2, above the diagonal). 388 Hypothesis 1 predicted that people reporting higher concerns about online privacy 389 than others would also be less likely to share personal information online than others. 390 Results revealed that the random intercepts of the two variables were significantly 391 correlated ($\beta = -.09$, b = -0.03, 95% CI [-0.05, -0.01], z = -2.57, p = .005). Hence, 392 respondents who—on average across all three waves—were more concerned about their 393

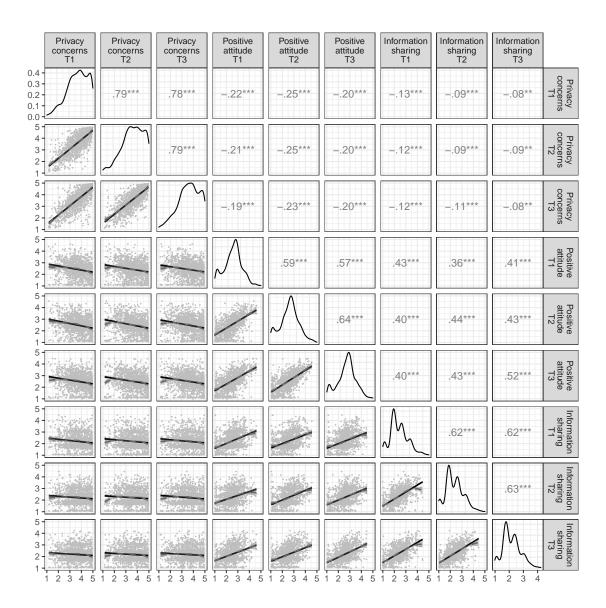


Figure 2. Results of the bivariate relations. Above the diagonal: zero-order correlation matrix; diagonal: density plots for each variable; below the diagonal: bivariate scatter plots for zero-order correlations. Solid regression lines represent linear regressions, dashed regression lines represent quadratic regressions. Calculated with the variables' latent factor scores.

privacy than others also shared slightly less personal information online. The effect was small. When looking at the standardized effect's confidence interval (i.e., $\beta = -.09$, 95% CI [-.15, -.02]), it was not significantly smaller than our SESOI of beta = .10. Thus,

397 Hypothesis 1 was supported.

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Hypothesis 2 proposed that if people perceived more concerns about their online
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   privacy than they usually do, they would also share less personal information online than
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    they usually do. Results revealed a small significant correlation (\beta = -.10, b = -0.02, 95\%
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   CI [-0.03, > -0.01], z = -2.37, p = .009), suggesting that if respondents were more
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   concerned about their online privacy at T1 than usual, they also shared less personal
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   information online at T1 than usual. In conclusion, the results supported Hypothesis 2.
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         With Research Question 1.1, we analyzed the longitudinal relation of concerns about
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   online privacy and the online sharing of personal information 6 months later. No significant
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   lagged effect across 6 months was found (\beta = .01, b = 0.01, 95\% CI [-0.05, 0.07], z = 0.41,
406
   p = .683). With Research Question 1.2, we investigated the longitudinal relation of the
407
   online sharing of personal information and concerns about online privacy 6 months later,
   again revealing no significant effect (\beta= -.03, b= -0.03, 95% CI [-0.09, 0.04], z= -0.80, p
   = .422).
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         Hypothesis 3.1 predicted that people who perceived more privacy concerns than
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   others would also hold more negative attitudes toward the online sharing of personal
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   information than others. The results revealed a medium-sized negative correlation between
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   the two variables on the between-person level (\beta = -.31, b = -0.11, 95% CI [-0.14, -0.08], z
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    = -8.46, p < .001). Thus, people who—on average across all three waves—reported being
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   more concerned about their online privacy relative to the rest of the sample, were also
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   substantially more likely to hold a more negative attitude toward the online sharing of
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   personal information. The results therefore supported Hypothesis 3.1. Hypothesis 3.2
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   stated that people who held more positive attitudes toward the online sharing of personal
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   information than others would also share more personal information online than others.
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   Results showed a very strong between-person correlation between the two variables (\beta =
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    .66, b = 0.15, 95\% CI [0.13, 0.17], z = 15.12, p < .001). In other words, when averaged
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   across all three waves, if people had more positive attitudes toward the online sharing of
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personal information than others, they were much more likely to actually share personal 424 information online. In conclusion, the results supported Hypothesis 3.2. 425 Hypothesis 4.1 proposed that people who perceived more privacy concerns than usual 426 would also hold more negative attitudes toward the online sharing of personal information 427 than usual. The results did not reveal a significant effect ($\beta = -.06$, b = -0.01, 95% CI 428 [-0.03, < 0.01], z = -1.38, p = .084). Hypothesis 4.2 proposed that people who held more 429 positive attitudes toward the online sharing of personal information than usual would also 430 share more personal information online than usual. Results showed a moderate 431 within-person correlation between the two variables ($\beta = .15$, b = 0.03, 95% CI [0.02, 0.05], 432 z = 4.01, p < .001), which indicates that when respondents had more positive attitudes at 433 T1 than usual, they also shared more personal information than usual. In conclusion, the 434 results supported Hypothesis 4.2. With Research Question 2.1, we analyzed the longitudinal relations of concerns about 436 online privacy and positive attitudes toward the online sharing of personal information. No 437 significant effect was found ($\beta = -.02$, b = -0.02, 95% CI [-0.09, 0.06], z = -0.47, p = .641). 438 Regarding Research Question 2.2, again no significant longitudinal relations emerged 439 between privacy attitudes and privacy concerns 6 months later ($\beta < .01, b < 0.01, 95\%$ CI [-0.06, 0.06], z = 0.06, p = .951).441 Research Question 3.1 asked whether changes in attitudes toward the online sharing 442 of personal information would affect changes in personal information sharing 6 months 443 later. No significant effect was found ($\beta > -.01$, b > -0.01, 95% CI [-0.06, 0.05], z = -0.07, p 444 = .947). Next, Research Question 3.2 asked whether changes in the online sharing of 445 personal information would affect attitudes toward the online sharing of personal 446 information 6 months later. Again, no significant effect was found ($\beta = .04$, b = 0.04, 95% 447 CI [-0.03, 0.11], z = 1.15, p = .249).448 Table 1 presents an overview of all results. 449

In an additional analysis, we also tested the same model with a 1 year interval, which

Table 1

Parameter Estimates Obtained in the Random-Intercept Cross-Lagged Panel Model

		95% CI			
Effect	b	11	ul	beta	p
Between-person correlations across all waves					
Privacy concern <-> information sharing	-0.03	-0.05	-0.01	09	.005
Privacy concern <-> positive attitude	-0.11	-0.14	-0.08	31	< .001
Positive attitude <-> information sharing	0.15	0.13	0.17	.66	< .001
Within-person correlations at T1					
Privacy concern <-> information sharing	-0.02	-0.03	> -0.01	10	.009
Privacy concern <-> positive attitude	-0.01	-0.03	< 0.01	06	.084
Positive attitude <-> information sharing	0.03	0.02	0.05	.15	< .001
Within-person effects across 6 months					
Privacy concern -> information sharing	0.01	-0.05	0.07	.01	.683
Information sharing -> privacy concern	-0.03	-0.09	0.04	03	.422
Privacy concern -> positive attitude	-0.02	-0.09	0.06	02	.641
Positive attitude -> privacy concern	< 0.01	-0.06	0.06	< .01	.951
Positive attitude -> information sharing	> -0.01	-0.06	0.05	>01	.947
Information sharing -> positive attitude	0.04	-0.03	0.11	.04	.249

Note. The between-person correlations represent interpersonal relations. For example, results showed that people who were more concerned than others, averaged across all three waves, also shared less information than others. The within-person parameters reflect how intrapersonal changes in one variable are related to intra-personal changes in another. For example, results showed that if a person was more concerned at T1 than usual, they also shared less information than usual.

allowed to include data spanning until winter 2016 and 2017. Most effects remained the 451 same. For example, we again found that people more concerned than others were less 452 positive regarding information sharing (r = -.36, p < .001) and shared less information (r = -.36, p < .001)453 = -.15, p = .002). Likewise, people more positive toward data sharing than others also 454 shared substantially more data (r = .66, p < .001). Because including these two additional 455 waves significantly reduces sample size, and because we consider it more likely that effects 456 take place more immediately, these results should be considered exploratory. For an 457 overview of the results, see the additional analyses on our companion website (Section 458 2.1.2.7). 459

460 Discussion

Most research on the privacy paradox suggests a significant small effect of privacy
concerns on the online sharing of personal information (e.g., Baruh et al., 2017). However,
whereas the theoretical premise of the privacy paradox addresses a within-person effect,
most empirical studies have analyzed only between-person relations. On the basis of a
representative sample of the German population, from which three waves of data separated
by 6 months were collected, we hence analyzed the privacy paradox by differentiating
general between-person relations, short-term within-person relations, as well as long-term
within-person effects. Together, this approach allows for informed inferences about the
variables' causal relationship.

The results of the between-person analyses showed that people who were more concerned about their privacy than others were slightly less likely to share personal information. In addition, people who were more concerned about their privacy than others also held substantially more negative attitudes toward disclosing personal information online. Notably, we found a very strong between-person correlation between attitudes toward information sharing and actual information sharing, which shows that typical online disclosure can be predicted precisely by a person's attitude. Taken together, the

cross-sectional results are in line with the extant literature: The between-person correlation 477 of privacy concerns and information sharing found in this study (i.e., $\beta = -.09$) fall within 478 the 95% confidence interval of the effect reported by Baruh et al. (2017) (i.e., r = -.13, 479 95% CI [-.07, -.18]). Notably, the between-person correlations reported here represent 480 averaged measurements across three waves, which makes the findings more robust than 481 typical one-shot measures. 482 In conclusion, this study suggests that the privacy paradox does not exist on a 483 between-person level. The differences between people with regard to their online 484 information sharing behavior can be explained by differences in their privacy concerns to a 485 small extent, and by differences in their privacy attitudes to a large extent. The more 486 specific we become, the better we can explain online behavior: Whereas privacy concerns 487 are related only weakly to online information sharing (e.g., Baruh et al., 2017), more specific risks perceptions are related to behavior more closely (e.g., Bol et al., 2018; Yu et al., 2020), whereas behavioral attitudes are the best predictors (Dienlin and Trepte, 2015). 490 The within-person results showed that when a person's privacy concerns are higher 491 than usual, the same person also shared slightly less information online than usual. 492 Moreover, people who developed more positive attitudes toward the online sharing of 493 personal information than usual, also shared substantially more personal information 494 online. Together, changes in concerns and attitudes are therefore related to changes in 495 behavior, which speaks against the privacy paradox also on the within-person level. 496 We did not find any long-term effects, however. Changes in both privacy concerns 497 and attitudes toward the online sharing of personal information were not related to any 498 meaningful changes in the online sharing of personal information 6 months later (and vice 490 versa). As an explanation, it might be the case that changes in privacy concern affect 500 information sharing more immediately. To test this assumption, we would need studies 501 with shorter intervals (Keijsers, 2016). Moreover, given that the directions of most 502 longitudinal relations were in line with the between-person and within-person relations, 503

longitudinal effects might indeed take place, but only that they are very small. Of course, it could also be that longterm longitudinal effects do not exist.

506 Limitations

The data were collected between May 2014 and May 2015—hence, after the Snowden 507 revelations in 2013, but before the Equifax data breach in 2017, the Cambridge Analytica 508 data breach in 2018, or the implementation of the General Data Protection Regulation in 509 2018. Such sweeping events, however, could affect privacy concerns, online behavior, or 510 their mutual relation, which would limit the generalizability of our results. Although this is 511 an important caveat, we have reason to believe that our findings are largely robust. First, 512 additional analyses showed that the within-person relationships were stable across waves (a 513 period of 1 year). Second, another set of additional analyses showed that most effects 514 remained stable until winter 2017. Third, records of online search terms revealed that 515 although interest in privacy-related topics and privacy-enhancing technologies increased 516 after the Snowden revelations, it returned to prior levels after only two weeks (Preibusch, 517 2015). It thus seems that levels of privacy concerns and information sharing, as well as 518 their mutual relationship, are largely robust. In asking how much information respondents share when using the Internet in 520 general, we automatically aggregated different platforms, contexts, and situations. 521 However, privacy mechanisms can differ largely across contexts (Nissenbaum, 2010) and 522 situations (Masur, 2018). Our broad perspective, therefore, is somewhat problematic and 523 limits our capacity to understand and predict the behavior of individual people in specific 524 situations. At the same time, aiming to maximize generalizability, we were able to extract 525 some general underlying patterns, which can serve as a starting point for more 526 contextualized analyses (see below). 527 Some of the effect sizes reported in this study are potentially not large enough to 528 refute the privacy paradox completely. On the one hand, they could be a manifestation of 520

the so-called "crud factor" (Meehl, 1990: 204), which states that all psychosocial measures are related to one another to some extent. On the other hand, additional factors such as expected benefits might play a more important role (Dienlin and Metzger, 2016). In conclusion, although our results suggest that privacy concerns and privacy attitudes are correlated with information sharing, the importance of privacy concerns should not be exaggerated. The effects could be larger, and other variables play a role as well.

In this study we measured information sharing using self-reports. However,
self-reports of frequent and routine behaviors are often imprecise and unreliable (Scharkow,
2016). This represents a profound limitation of our study; whenever possible, future studies
should aim to collect objective observations of specific types of behavior.

Finally, please note that the hypotheses presented in this study were not formally preregistered. At the time when the study was conceived in 2014, we were not yet aware of the importance of preregistration.

Future Research

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We emphasize that when analyzing the privacy paradox we are likely dealing with small effects (Baruh et al., 2017). Hence, to detect these small effects reliably we need large samples. This is often not the case (Baruh et al., 2017). In conclusion, it is crucial to use statistical designs that allow for sufficient statistical power.

Next, evidence of within-person longitudinal effects is still missing. Although we found significant within-person correlations at T1, they were absent across the 6-month intervals. Together, this suggests that longitudinal effects might exist, but that they take place on a different time interval. Future research could hence probe different intervals. For theoretical reasons (e.g., due to availability heuristics), it is plausible to use short intervals; for statistical reasons (e.g., because of the high stability of privacy concerns), it would also make sense to test longer intervals (Dormann and Griffin, 2015).

In general, we emphasize that our findings should not be overgeneralized. They are

conditional on the data we collected, the methods we applied, and the theoretical
perspectives we adopted. We stress that analyzing the privacy paradox in other contexts
using alternative approaches will likely lead to different results. Although we argue that in
most circumstances privacy concerns and behavior should correlate modestly, the exact
extent depends on a many boundary conditions. Future research should hence explicitly
analyze different contexts (Nissenbaum, 2010) and situations (Masur, 2018). Building on
Kokolakis (2017), we suggest to analyze the following boundary conditions:

- Context (e.g., professional, social, commercial, or health-related);
- Situation (e.g., new, habitualized, or unexpected);
- Mood (e.g., positive vs. negative);
- Extent of control (high vs. low);
- Type of information processing applied (implicit, heuristic, or peripheral vs. explicit,
 analytic, or central);
- Existence of bias (e.g., overconfidence, optimism, comparative optimism, or hyperbolic discounting);
- Type of information (e.g., sensitive vs. superficial, biographic, or person-related);
- Benefit immediacy and risk diffusion (high vs. low);
- Object of investigation (e.g., individual people, interactions between people,
 developmental perspectives, critical incidents, societal structures, or historical
 developments).
- Specifically, we encourage analyzing privacy behaviors also from a situational perspective, accounting for temporal needs, interpersonal perceptions, contextual cues, or characteristics of communication channels (Masur, 2018). For example, whereas general levels of information sharing are likely best explained using privacy *concerns*, situational information sharing might be best explained using privacy *heuristics* (Sundar et al., 2013).
- Next to these theory-related boundary conditions there are also methodological ones:

- Analysis design and perspective (e.g., theoretical, experimental, questionnaire-based, interview-based, ethnographic, or computational);
- Quality of measurement (high vs. low; low quality less likely to detect statistical significance);
- Sample size (small vs. large; small samples less likely to detect statistical significance);
- Statistical analysis (e.g., SEM vs. Regression; analyses without error control less likely to find statistical significance);
- Operationalization (e.g., concerns vs. risk perceptions vs. behavioral attitudes; the more specific, the stronger the relation).

591 Conclusion

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Being able to show that online behaviors are not paradoxical can be socially relevant. 592 Consider the similar case of fear appeals and protective behavior, where there is also only a 593 small correlation (Witte and Allen, 2000). However, fear appeals are used in public 594 campaigns nonetheless, oftentimes to much success (Wakefield et al., 2010). Likewise, 595 proclaiming that the online sharing of personal information is not paradoxical and that 596 concerns about online privacy matter, could lead to more cautious and reflective behavior. It is probably no coincidence that the General Data Protection Regulation, which strengthens the privacy rights of consumers, was passed in Europe, where privacy concerns 599 are particularly pronounced (European Commission, 2015). 600 In sum, this study showed that when people were more concerned about their 601 privacy, they also shared a little less personal information about themselves online. If 602 respondents considered sharing personal information to be insensible, they disclosed 603 substantially less information. Together, these findings do not support the existence of a 604 privacy paradox, at least in this particular context and operationalization. No evidence of 605 long-term effects was found, however. Further research is needed to understand the 606

potential causal interplay of concerns, attitudes, and behavior.

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