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

2 Abstract

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

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

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

7 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).

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

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

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

analysis, structural equation modeling

Word count: 5013

Analyzing the Privacy Paradox Using a Nationally Representative Three-Wave Panel Study The privacy paradox states that the information disclosure of Internet users is 19 problematic: Although many people are concerned about their privacy online, they still 20 share plenty of personal information on the web (e.g., Acquisti and Grossklags, 2003). The 21 privacy paradox is of considerable interest to society—it is discussed in newspapers (Frean, 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. 29 However, current research on the privacy paradox has one major limitation. To the 30 best of our knowledge, most empirical studies conducted so far have investigated the privacy 31 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 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 regarding causality. The privacy paradox, however, implies a causal perspective: Does a person, if heor she becomes more concerned about online privacy, then also share less personal information? This mismatch is problematic because although between-person relations are, except for some special cases, a necessary condition for causal within-person effects, they are by no means a *sufficient* one. For example, it could be that the between-person relation is determined 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 45 level, how are concerns about online privacy related to the online sharing of personal 46 information? Second, on a within-person level, is information sharing lower than usual when 47 concerns are higher than usual? Third, what are the potential long-term effects? Are 48 changes in concerns related to changes in information sharing 6 months later and/or vice 49 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, 51 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.

55 A Brief History of the Privacy Paradox

Acquisti and Grossklags (2003) were among the first to argue that the online disclosure 56 of personal information is paradoxical. "Experiments reveal that very few individuals 57 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 63 the first to empirically analyze the privacy paradox explicitly. The study found a mismatch between concerns and behavior, which is aligned with several other experimental studies conducted at the time (Beresford et al., 2012; Hann et al., 2007; Huberman et al., 2005). 66 While there are various understandings and operationalizations of the privacy paradox 67 (Kokolakis, 2017), subsequent research focused on Barnes's third tenet, the attitude-behavior discrepancy. Whereas some studies reported that privacy concerns were not significantly 69 related to the disclosure of personal information (e.g., Gross and Acquisti, 2005; Taddicken,

2014; Tufekci, 2008), which lends credence to the privacy paradox, a different set of studies showed significant relations (e.g., Dienlin and Trepte, 2015; Heirman et al., 2013; Walrave et 72 al., 2012), which refutes the privacy paradox. 73 Notably, in a parallel line of research other studies have also analyzed the relation 74 between privacy concerns and information sharing. However, the term privacy paradox was 75 often not used explicitly. Instead, studies have referred to the so-called *privacy calculus*, 76 which states that the sharing of personal information online is affected by both the 77 respective costs and the anticipated benefits (Culnan and Armstrong, 1999). By now, several studies have found empirical support for the privacy calculus in various online contexts (e.g., 79 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 between 81 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 statistical relation between concerns about online privacy and online information sharing (r = -.13, 95% CI [-.07, -.18]). Another more recent meta analysis by Yu et al. (2020) also finds 85 a significant bivariate relation between privacy concerns and information sharing, albeit 86 smaller (r = -.06, 95% CI [-.01, -.12]). There also exist several systematic literature reviews 87 on the privacy paradox (Barth and Jong, 2017; Gerber et al., 2018; Kokolakis, 2017). 88 Kokolakis (2017) come to the conclusion that "the dichotomy between privacy attitude and 89 behaviour should not be considered a paradox anymore." (p. 130) However, the authors also note that the privacy paradox is a "complex phenomenon that has not been fully explained 91 yet". Barth and Jong (2017) are more skeptical, and argue that "attempts to theoretically 92 explain and practically solve the problem of the privacy paradox are still scarce and we feel 93 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 96 the general society through physical or psychological means [...]" (Westin, 1967: 7). Privacy captures aspects of both volitional control and social separateness (Bräunlich et al., 2020; 98 Marwick and boyd, 2014). People from all cultural backgrounds require privacy to fulfill fundamental needs including personal care, protected communication, intimacy, or sexuality 100 (Altman, 1977; Westin, 1967). Being a universal human right (UN General Assembly, 1948, 101 Art. 12), privacy is essential for safety, psychosocial flourishing, and dignity. It is driven by 102 both individual needs and interpersonal negotiations thereof (Trepte, 2020). 103 Several dimensions of privacy have been proposed. For example, it is possible to 104 distinguish a vertical and a horizontal level (Masur, 2018). Whereas the vertical level 105 captures privacy from authorities, institutions, or companies, horizontal privacy addresses 106 privacy from peers, colleagues, or other people. When it comes to concerns in general, 107 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 "interest, 109 uncertainty, and apprehension" (Merriam-Webster, 2018). As a theoretical construct, privacy 110 concerns can hence be categorized as an affective motivational disposition. Taken together, 111 concerns about online privacy represent how much an individual is motivated to focus on his 112 or her control over a voluntary withdrawal from other people or societal institutions on the 113 Internet, accompanied by an uneasy feeling that his or her privacy might be threatened. 114 The online sharing of personal information, on the other hand, captures how much 115 person-related information people share when they use the Internet. Information sharing can 116 be differentiated from communication and self-disclosure. Communication is broad, because 117 it comprises all verbal and nonverbal information that is emitted (e.g., Watzlawick et al., 118 2011). Self-disclosure is more narrow, because it focuses on deliberate revelations about the 110 true self to others, which including aspects such as personal fears, values, or plans (e.g., 120 Jourard, 1964). Information sharing is even more specific, because it addresses only 121

person-related information, including information about their age, sex, name, address, health, and finances.

124 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 are (a) strong subjective norms (Heirman et al., 2013) and (b) expected benefits (Krasnova et al., 2010). In other words, users often prioritize social support, special offers, or improved services, accepting that their privacy will be diminished. Sometimes, privacy concerns do not relate information sharing, because users lack the skills, knowledge, or literacy to change

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their online behavior, creating feelings of apathy or cynicism (Hargittai and Marwick, 2016; 148 Hoffmann et al., 2016). Likewise, personal information is also often shared by others, a 149 phenomenon described as "networked privacy" (Marwick and boyd, 2014), which further 150 reduces the power of individuals to determine how much personal information can be found 151 online. Trepte et al. (2014) listed several factors that can additionally attenuate the relation: 152 lack of strength of concerns, absence of negative personal experiences, or situational 153 constraints due to social desirability. In conclusion, also in the context of the privacy 154 paradox it not reasonable to expect a perfect relation between attitudes and behaviors. 155 However, we should still expect to find a relation that is *small* or *moderate*. 156

There are also some methodological explanations as to why some studies did not detect 157 statistically significant relations. Researchers are always confronted with the so-called 158 Duhem-Quine problem, according to which it is impossible to test theories in isolation, because empirical tests always rely on auxiliary assumptions (Dienes, 2008). In other words, 160 if a psychological experiment fails, we do not know whether the theory is wrong or the 161 questionnaire subpar. This tenet is particularly relevant for the privacy paradox: Detecting 162 statistical significance for small effects—and, again, we should expect to find small effects—is 163 more challenging because it means that large samples are necessary to guarantee sufficient 164 statistical power.¹ Precisely, in order to be capable of detecting a correlation between 165 privacy concerns and information sharing in 95% of all cases, which Baruh et al. (2017) 166 estimated to be r = -.13, we need a sample of N = 762 people. The reality, however, looks 167 different: In their meta-analysis, Baruh et al. (2017) reported a median sample size of N=168 300, which can explain why several studies did not find significant effects. 169

In conclusion, we expect to find a small significant relation between privacy concerns 170 and information sharing, both on the between-person level (Hypothesis 1) and the within-person level (Hypothesis 2).² 172

¹Statistical 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).

²To explain, with Hypothesis 1, we compare different people with one another by analyzing their average

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

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

Although short-term effects are likely, it is still unclear whether long-term effects exist

177 Long-Term Perspective

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as well. First, when analyzing potential long-term effects, it is important to choose an 179 interval that is both plausible and relevant. (It makes a large difference whether the effects 180 of alcohol consumption on driving performance are tested after say 1 minute, 1 hour, or 1 181 day.) One factor that determines an interval's optimal length is the stability of the variables 182 (Dormann and Griffin, 2015). Privacy concerns and privacy attitudes are predominantly 183 trait-like constructs with high stabilities, which is why they necessitate longer intervals. 184 Other studies with comparable research questions have therefore used an interval of 6 185 months (e.g., Valkenburg and Peter, 2009), which we adopt also in this study. 186 In general, we believe that it should be possible to find long-term effects. It has been 187 argued that privacy concerns affect privacy behavior in the long run (e.g., Heirman et al., 2013). The underlying theoretical mechanism could be that the emotional part of privacy 189 concerns causes (a) motivated information selection and (b) motivated information 190 processing, which is likely to change actual behavior (Nabi, 1999). Specifically, when privacy 191 concerns are higher than usual (e.g., because of experienced or witnessed privacy 192 infringements), people might begin reading more media articles on privacy issues and might 193 also consume these articles more carefully, which could prompt information sharing practices 194 that are more cautious. Also empirically, a study with 290 participants found small negative 195 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?

longitudinal (between-person) relations between privacy concerns and self-disclosure (Koohikamali et al., 2019).

At the same time, the adverse effect seems plausible as well, with two potential 198 outcomes. On the one hand, the long-term relation could be positive: If people start to share 199 more information online, they might become increasingly aware that their privacy is at risk, 200 thereby stirring concern (Tsay-Vogel et al., 2018). On the other hand, the long-term relation 201 might also be negative: When people share more personal information online they might 202 become accustomed to doing so, which potentially reduces concern (for example, due to the 203 mere exposure effect; Zajonc, 1968). Finally, there could also be no long-term relation at all: 204 People might have already become used to sharing information online, which stifles further 205 cognitive or emotional processing. This rationale is central to privacy cynicism (e.g., 206 Hoffmann et al., 2016). 207

Research Question 1.1: Do changes in concerns about online privacy affect the online sharing of personal information 6 months later?

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

212 The Role of Attitudes

It has been argued that privacy attitudes could bridge the gap between concerns and 213 information sharing (e.g., Dienlin and Trepte, 2015). In contrast to privacy concerns, privacy 214 attitudes capture a more explicit, fluctuating cognitive appraisal (Tsay-Vogel et al., 2018). 215 Although both variables are related to information disclosure, attitudes are likely the better 216 predictor. This reasoning follows the rational choice paradigm (Simon, 1955), which 217 maintains that behavior is always at least partially influenced by convictions, attitudes, and 218 cost-benefit analyses. Also empirically, a study of 1,042 youths from Belgium found that the 219 relation between privacy attitudes and disclosure of personal information was strong (r =220 .56), whereas the relation between privacy concerns and disclosure was only moderate (r =221

-.29; Heirman et al., 2013).

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Hypothesis 3.1: People who are more concerned about their online privacy than others 223 will also hold a less positive attitude toward the online sharing of personal information than 224 others. 225

Hypothesis 3.2: People with a more positive attitude toward the online sharing of 226 personal information than others will also share more information online than others. 227

Hypothesis 4.1: People who are more concerned about their online privacy than they 228 usually are will also hold a less positive attitude toward the online sharing of personal 229 information than they usually do. 230

Hypothesis 4.2: People with a more positive attitude toward the online sharing of 231 personal information than they usually have will also share more information online than 232 they usually do. 233

Concerning the potential long-term relations of privacy attitudes, we are confronted 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 236 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 240 information affect concerns about online privacy 6 months later? 241

Research Question 3.1: Do changes in attitudes toward the online sharing of personal 242 information affect the online sharing of personal information 6 months later? 243

Research Question 3.2: Do changes in the online sharing of personal information affect 244 attitudes toward the online sharing of personal information 6 months later?

246 Method

39% reported that they had graduated from college.

247 Procedure and Respondents

This study is part of a large-scale project which investigates the development of privacy 248 and self-disclosure, including several other variables. Other publications linked to the project 249 can be accessed at [link blinded during review]. The data come from a longitudinal 250 paper-and-pencil questionnaire study, in which a representative sample of the German 251 population (16 years and older) was surveyed on overall five occasions. The data can be 252 downloaded from [link blinded during review]. 253 The first three waves were collected from May 2014 to May 2015, with intervals of 6 254 months each. The last two waves were collected on May 2016 and May 2017, and had an 255 interval of one year. Because we hypothesized the effects to take place across half a year, the 256 last two waves were not included in the analyses presented here. First, a sample of 14,714 257 potential respondents was drawn from a representative omnibus survey in Germany (ADM 258 master sample), using a random last-two-digit dialing procedure. In this CATI screening, 259 5,286 respondents agreed to participate in all following waves. Wave 1 was completed by 260 3,278 respondents (response rate: 38%), Wave 2 by 2,448 respondents (attrition rate: 25%), and Wave 3 by 2,021 respondents (attrition rate: 17%). We filtered respondents who never 262 used the Internet at all waves, answered fewer than 50% of the items in each scale for at 263 least one wave, provided inconsistent birth-dates across measurements, or did not report 264 sociodemographic variables. The final sample consisted of n = 1,403 respondents. 265 In the final sample, the rate of missing data was 5.40%. Visual inspection of the 266 missing value patterns as well as the non-parametric test by Jamshidian et al. (2014) 267 suggested that all missing values could be considered missing at random (p = .514). 268 Therefore, Full Information Maximum Likelihood estimation was conducted using all 269 available data. The average age was 54 years (SD = 15 years), and 49% were male. About 270

Measures Measures

We tested the factorial validity of all measures using confirmatory factor analysis 273 (CFA). Each CFA included the items from all three waves. For each item, factor loadings 274 were constrained to be equal across waves. Constrained and unconstrained models were 275 compared using χ^2 differences tests. All results were nonsignificant, suggesting longitudinal 276 factorial invariance. The measures showed good composite reliability in all three waves. 277 Graphical displays of the variables' distributions showed that privacy concerns were skewed 278 to the left, privacy attitudes were normally distributed, and information sharing was skewed 279 to the right (Figure 2, diagonal). We calculated intra-class correlation coefficients to quantify 280 how much variance in the variables' factor scores could be attributed to between-person 281 differences. An English translation of the original German items can be found in the OSM. 282 Concerns about online privacy. Privacy concerns were measured as a 283 second-order factor. Three self-developed items captured the vertical dimension (e.g., "How 284 concerned are you that institutions or intelligence services collect and analyze data that you disclosed on the Internet?"), and three items by Buchanan et al. (2007) captured the horizontal dimension (e.g., "How concerned are you that people that you do not know might obtain information about you because of you online activities?"). Respondents rated all 288 items on a 5-point scale ranging from 1 (not at all concerned) to 5 (very concerned). The 289 means were $M_{\rm t1}=3.67,\,M_{\rm t2}=3.62,\,M_{\rm t3}=3.59,\,{\rm and}$ the standard deviations $SD_{\rm t1}=0.88,$ 290 $SD_{\rm t2}=0.89$, and $SD_{\rm t3}=0.90$. The two-dimensional model fit the data well, $\chi^2(118)=$ 291 661.17, p < .001, cfi = .97, rmsea = .06, 90% CI [.05, .06], srmr = .04. The reliability was 292 high ($\omega_{t1} = .95, \, \omega_{t2} = .96, \, \omega_{t3} = .97$). Overall, 73.85% of the measure's variance was 293 explained by differences between persons. 294 The online sharing of personal information. To measure respondent's level of 295 information disclosure, they were asked how often they disclosed 10 different pieces of 296 information on the Internet (European Commission, 2011). The exact question was: "How 297 often do you disclose the following pieces of information online (i.e., on the Internet)?" Each 298

item was answered on a 5-point scale ranging from 1 (never) to 5 (daily). Factor analyses 299 suggested a second-order factor structure with five first-order factors of two items each. The 300 first first-order factor subsumed financial and medical information, the second first and last 301 name, the third place of residence and street (including house number), the fourth email 302 address and phone number, and the fifth information about education and current job. The 303 means were $M_{\rm t1}=2.12,\,M_{\rm t2}=2.13,\,M_{\rm t3}=2.10,$ and the standard deviations $SD_{\rm t1}=0.66,$ 304 $SD_{\rm t2} = 0.64$, and $SD_{\rm t3} = 0.61$. The model fit the data adequately, $\chi^2(375) = 2527.69$, p < 100305 .001, cfi = .95, rmsea = .06, 90% CI [.06, .07], srmr = .06. The reliability was high ($\omega_{\rm t1}$ = 306 .91, $\omega_{\rm t2} = .92$, $\omega_{\rm t3} = .91$). Overall, 64.29% of the measure's variance was explained by 307 differences between persons. 308

Attitudes toward the online sharing of personal information. Respondents' 309 attitudes toward disclosing personal information online were captured with 10 items that 310 measured the general appraisal of disclosing the same 10 pieces of information (European 311 Commission, 2011). Adhering to the principle of compatibility (Fishbein and Ajzen, 2010), 312 the items were parallel to those of the actual disclosure scale. Specifically, we asked: "Do you 313 think that it is sensible to disclose the following pieces of information online (i.e., on the 314 Internet)?" The scale ranged from 1 (not at all sensible) to 5 (very sensible). The means 315 were $M_{\rm t1} = 3.67, \, M_{\rm t2} = 3.62, \, M_{\rm t3} = 3.59, \, {\rm and \, \, the \, \, standard \, \, deviations \,} SD_{\rm t1} = 0.88, \, SD_{\rm t2} = 0.88, \, SD_{\rm t2} = 0.88, \, SD_{\rm t3} = 0.88, \, SD_{\rm t4} = 0.88, \, SD_{\rm t5} = 0.88$ 316 0.89, and $SD_{\rm t3}=0.90$. The second-order model with five first-order factors showed an 317 adequate model fit, $\chi^2(375) = 2683.43$, p < .001, cfi = .93, rmsea = .07, 90% CI [.06, .07], 318 srmr = .08. The reliability was high ($\omega_{\rm t1}$ = .88, $\omega_{\rm t2}$ = .89, $\omega_{\rm t3}$ = .87). Overall, 59.19% of the 319 measure's variance was explained by differences between persons. 320

321 Data Analysis

We follow the recommendation by Lakens, Adolfi, et al. (2018) and first justify the choice of our alpha level. We determined adequate error margins by considering the potential implications of both false positive and false negative findings (i.e., alpha and beta errors):

On the one hand, if we committed an alpha error, we would wrongfully conclude that people's concerns and behaviors are consistent. Communicating such a false result to the 326 public might unjustly reassure people when they should be more alert. On the other hand, if 327 we committed a beta error, we would wrongfully conclude that individuals behave 328 paradoxically. Communicating such a false result would unjustly accuse people of implausible 320 behavior, potentially causing unnecessary distress or reactance. We consider both errors to 330 be equally detrimental. Hence, we chose balanced error rates, setting a maximum error rate 331 of 5% for both alpha and beta. As the smallest effect size of interest (SESOI; Lakens, Scheel, 332 et al., 2018), we chose to consider effects that are at least small (i.e., standardized 333 coefficients above $\beta = .10$; Cohen, 1992) as able to offer empirical support for our theoretical 334 hypotheses. Significantly smaller effects were not considered able to offer support. The six 335 hypotheses were tested with a one-tailed approach and the six research questions with a two-tailed approach. On the basis of the balanced alpha-beta approach with a maximum 337 error probability of 5%, a desired power of 95%, and an SESOI of $\beta = .10$, we calculated a 338 minimum sample size of 1,293 respondents. Given the final sample size of 1,403 respondents, 339 alpha and beta errors were balanced for our hypotheses (research questions) when we used a 340 critical alpha of 3% (4.20%), resulting in a power of 97% (95.80%) to detect small effects. 341 The data were analyzed using of a random-intercept cross-lagged panel model 342 (RI-CLPM, Hamaker et al., 2015). For a visualization, see Figure 1. Note that in contrast to 343 regular cross-lagged panel models (CLPMs), RI-CLPMs can separate between-person 344 variance from within-person variance. We used factor scores as observed variables to 345 represent the variables' latent structure more closely. We tested H1, H3.1, and H3.2 by 346 correlating the random intercepts, which represent the respondents' individual mean scores 347 across all three waves. We tested H2, H4.1, and H4.2 by correlating the respondents' 348 within-person variance at T1, which captures their specific deviation at T1 from their overall 349 score. We tested all research questions by regressing variables on all other measures obtained 350 6 months earlier. Given that we had three points of measurement, this resulted in two 351

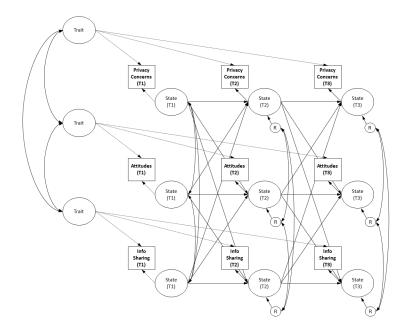


Figure 1. Visual representation of the estimated random-intercept cross-lagged panel model (RI-CLPM).

estimates for each research question. As we did not assume longitudinal effects to differ 352 across time, they were constrained to be equal across all waves, which produces one single 353 general measure of each effect instead of two time-specific ones. (We later tested this 354 assumption empirically. As expected, the model with constrained effects did not show 355 significantly reduced model fit, $\chi^2(9)=.114,\,p=14.25,$ which supports that effects did not change over time.) Fit was assessed according to the common criteria as described by Kline (2016). The final model fit the data well, $\chi^2(15) = 25.18$, p = .048, cfi = 1.00, rmsea = .02, 358 90% CI [< .01, .04], srmr = .01.359 For the analyses, we used R (Version 4.0.3; R Core Team, 2018) and the R-packages 360 GGally (Version 2.0.0; Schloerke et al., 2018), qqplot2 (Version 3.3.2; Wickham, 2016), 361 lavaan (Version 0.6.7; Rosseel, 2012), MissMech (Version 1.0.2; Jamshidian et al., 2014), 362 MVN (Version 5.8; Korkmaz et al., 2014), psych (Version 2.0.9; Revelle, 2018), pwr (Version 363 1.3.0; Champely, 2018), sem Tools (Version 0.5.3; Jorgensen et al., 2018), and sjstats (Version 364 0.18.0; Lüdecke, 2019). The code, additional analyses, and a reproducible version of this 365

manuscript can be found on the manuscript's companion website at https://xmtra.github.io/privacy-paradox.

368 Results

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In a first descriptive step, we analyzed the variables' bivariate relations. All variables 369 associated with the hypotheses showed correlations that were in line with our theoretical 370 rationales (Figure 2, above the diagonal). 371 Hypothesis 1 predicted that people reporting higher concerns about online privacy 372 than others would also be less likely to share personal information online than others. 373 Results revealed that the random intercepts of the two variables were significantly correlated 374 ($\beta =$ -.09, b = -0.03, 95% CI [-0.05, -0.01], z = -2.57, p = .005). Hence, respondents who—on 375 average across all three waves—were more concerned about their privacy than others also 376 shared slightly less personal information online. The effect was small. When looking at the 377 standardized effect's confidence interval (i.e., $\beta = -.09, 95\%$ CI [-.15, -.02]), it was not 378 significantly smaller than our SESOI of beta = .10. Thus, Hypothesis 1 was supported. 379 Hypothesis 2 proposed that if people perceived more concerns about their online 380 privacy than they usually do, they would also share less personal information online than 381 they usually do. Results revealed a small significant correlation ($\beta =$ -.10, b = -0.02, 95% CI [-0.03, > -0.01], z = -2.37, p = .009), suggesting that if respondents were more concerned 383 about their online privacy at T1 than usual, they also shared less personal information 384 online at T1 than usual. In conclusion, the results supported Hypothesis 2. 385 With Research Question 1.1, we analyzed the longitudinal relation of concerns about 386 online privacy and the online sharing of personal information 6 months later. No significant 387 lagged effect across 6 months was found ($\beta=.01,\ b=0.01,\ 95\%$ CI [-0.05, 0.07], $z=0.41,\ p$ 388 = .683). With Research Question 1.2, we investigated the longitudinal relation of the online 389 sharing of personal information and concerns about online privacy 6 months later, again 390

revealing no significant effect ($\beta=$ -.03, b= -0.03, 95% CI [-0.09, 0.04], z= -0.80, p= .422).

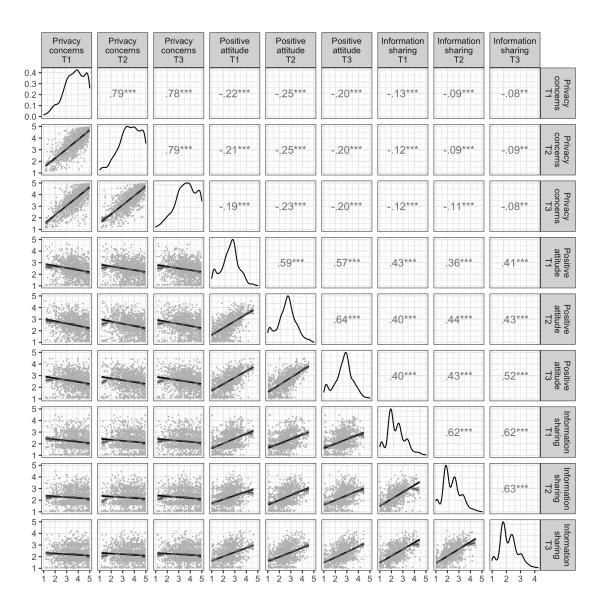


Figure 2. Results of the bivariate relations. Above the diagonal: zero-order correlation matrix; diagonal: density plots for each variable; below the diagonal: bivariate scatter plots for zero-order correlations. Solid regression lines represent linear regressions, dashed regression lines represent quadratic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

Hypothesis 3.1 predicted that people who perceived more privacy concerns than others would also hold more negative attitudes toward the online sharing of personal information than others. The results revealed a medium-sized negative correlation between the two variables on the between-person level ($\beta = -.31$, b = -0.11, 95% CI [-0.14, -0.08], z = -8.46, p = -8.46

< .001). Thus, people who—on average across all three waves—reported being more 396 concerned about their online privacy relative to the rest of the sample, were also 397 substantially more likely to hold a more negative attitude toward the online sharing of 398 personal information. The results therefore supported Hypothesis 3.1. Hypothesis 3.2 stated 399 that people who held more positive attitudes toward the online sharing of personal 400 information than others would also share more personal information online than others. 401 Results showed a very strong between-person correlation between the two variables ($\beta = .66$, 402 $b=0.15,\,95\%$ CI [0.13, 0.17], $z=15.12,\,p<.001$). In other words, when averaged across all 403 three waves, if people had more positive attitudes toward the online sharing of personal 404 information than others, they were much more likely to actually share personal information 405 online. In conclusion, the results supported Hypothesis 3.2. 406 Hypothesis 4.1 proposed that people who perceived more privacy concerns than usual would also hold more negative attitudes toward the online sharing of personal information than usual. The results did not reveal a significant effect ($\beta = -.06$, b = -0.01, 95% CI [-0.03, 409 < 0.01], z = -1.38, p = .084). Hypothesis 4.2 proposed that people who held more positive 410 attitudes toward the online sharing of personal information than usual would also share more 411 personal information online than usual. Results showed a moderate within-person correlation 412 between the two variables ($\beta = .15$, b = 0.03, 95% CI [0.02, 0.05], z = 4.01, p < .001), which 413 indicates that when respondents had more positive attitudes at T1 than usual, they also 414 shared more personal information than usual. In conclusion, the results supported 415 Hypothesis 4.2. 416 With Research Question 2.1, we analyzed the longitudinal relations of concerns about 417 online privacy and positive attitudes toward the online sharing of personal information. No 418 significant effect was found ($\beta = -.02$, b = -0.02, 95% CI [-0.09, 0.06], z = -0.47, p = .641). 419 Regarding Research Question 2.2, again no significant longitudinal relations emerged 420 between privacy attitudes and privacy concerns 6 months later ($\beta < .01, b < 0.01, 95\%$ CI 421 [-0.06, 0.06], z = 0.06, p = .951).422

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personal information would affect changes in personal information sharing 6 months later. 424 No significant effect was found ($\beta >$ -.01, b > -0.01, 95% CI [-0.06, 0.05], z = -0.07, p =425 .947). Next, Research Question 3.2 asked whether changes in the online sharing of personal 426 information would affect attitudes toward the online sharing of personal information 6 427 months later. Again, no significant effect was found ($\beta = .04$, b = 0.04, 95% CI [-0.03, 0.11], 428 z = 1.15, p = .249). 429 Table 1 presents an overview of all results. 430 In an additional analysis, we also tested the same model with a 1 year interval, which 431 allowed to include data spanning until winter 2016 and 2017. Most effects remained the 432 same. For example, we again found that people more concerned than others were less 433 positive regarding information sharing (r = -.36, p < .001) and shared less information (r =-.15, p = .002). Likewise, people more positive toward data sharing than others also shared 435 substantially more data (r = .66, p < .001). Because including these two additional waves 436 significantly reduces sample size, and because we consider it more likely that effects take 437 place more immediately, these results should be considered exploratory. For an overview of 438 the results, see the additional analyses on our companion website (Section 2.1.2.7). 439

Research Question 3.1 asked whether changes in attitudes toward the online sharing of

440 Discussion

Most research on the privacy paradox suggests a significant small effect of privacy 441 concerns on the online sharing of personal information (e.g., Baruh et al., 2017). However, 442 whereas the theoretical premise of the privacy paradox addresses a within-person effect, most 443 empirical studies have analyzed only between-person relations. On the basis of a 444 representative sample of the German population, from which three waves of data separated 445 by 6 months were collected, we hence analyzed the privacy paradox by differentiating general 446 between-person relations, short-term within-person relations, as well as long-term 447 within-person effects. Together, this approach allows for informed inferences about the 448

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.

variables' causal relationship.

The results of the between-person analyses showed that people who were more 450 concerned about their privacy than others were slightly less likely to share personal 451 information. In addition, people who were more concerned about their privacy than others 452 also held substantially more negative attitudes toward disclosing personal information online. 453 Notably, we found a very strong between-person correlation between attitudes toward 454 information sharing and actual information sharing, which shows that typical online 455 disclosure can be predicted precisely by a person's attitude. Taken together, the 456 cross-sectional results are in line with the extant literature: The between-person correlation 457 of privacy concerns and information sharing found in this study (i.e., $\beta = -.09$) fall within 458 the 95% confidence interval of the effect reported by Baruh et al. (2017) (i.e., r= -.13, 95% confidence interval of the effect reported by Baruh et al. (2017) 459 CI [-.07, -.18]). Notably, the between-person correlations reported here represent averaged measurements across three waves, which makes the findings more robust than typical 461 one-shot measures. 462 In conclusion, this study suggests that the privacy paradox does not exist on a

between-person level. The differences between people with regard to their online information
sharing behavior can be explained by differences in their privacy concerns to a small extent,
and by differences in their privacy attitudes to a large extent. The more specific we become,
the better we can explain online behavior: Whereas privacy concerns 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).

The within-person results showed that when a person's privacy concerns are higher than usual, the same person also shared slightly less information online than usual.

Moreover, people who developed more positive attitudes toward the online sharing of personal information than usual, also shared substantially more personal information online.

Together, changes in concerns and attitudes are therefore related to changes in behavior,

which speaks against the privacy paradox also on the within-person level.

We did not find any long-term effects, however. Changes in both privacy concerns and 477 attitudes toward the online sharing of personal information were not related to any 478 meaningful changes in the online sharing of personal information 6 months later (and vice 479 versa). As an explanation, it might be the case that changes in privacy concern affect 480 information sharing more immediately. To test this assumption, we would need studies with 481 shorter intervals (Keijsers, 2016). Moreover, given that the directions of most longitudinal 482 relations were in line with the between-person and within-person relations, longitudinal 483 effects might indeed take place, but only that they are very small. Of course, it could also be 484 that longterm longitudinal effects do not exist. 485

486 Limitations

The data were collected between May 2014 and May 2015—hence, after the Snowden 487 revelations in 2013, but before the Equifax data breach in 2017, the Cambridge Analytica 488 data breach in 2018, or the implementation of the General Data Protection Regulation in 489 2018. Such sweeping events, however, could affect privacy concerns, online behavior, or their 490 mutual relation, which would limit the generalizability of our results. Although this is an important caveat, we have reason to believe that our findings are largely robust. First, additional analyses showed that the within-person relationships were stable across waves (a period of 1 year). Second, another set of additional analyses showed that most effects 494 remained stable until winter 2017. Third, records of online search terms revealed that 495 although interest in privacy-related topics and privacy-enhancing technologies increased after 496 the Snowden revelations, it returned to prior levels after only two weeks (Preibusch, 2015). 497 It thus seems that levels of privacy concerns and information sharing, as well as their mutual 498 relationship, are largely robust. 499 In asking how much information respondents share when using the Internet in general, 500

In asking how much information respondents share when using the Internet in general,
we automatically aggregated different platforms, contexts, and situations. However, privacy

mechanisms can differ largely across contexts (Nissenbaum, 2010) and situations (Masur, 2018). Our broad perspective, therefore, is somewhat problematic and limits our capacity to understand and predict the behavior of individual people in specific situations. At the same time, aiming to maximize generalizability, we were able to extract some general underlying patterns, which can serve as a starting point for more contextualized analyses (see below).

Some of the effect sizes reported in this study are potentially not large enough to refute the privacy paradox completely. On the one hand, they could be a manifestation of 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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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).

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).
- 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 (e.g., theoretical, experimental, questionnaire-based, interview-based, or anecdotal);
- 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).

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.

564 Conclusion

Being able to show that online behaviors are not paradoxical can be socially relevant.

Consider the similar case of fear appeals and protective behavior, where there is also only a

small correlation (Witte and Allen, 2000). However, fear appeals are used in public

campaigns nonetheless, oftentimes to much success (Wakefield et al., 2010). Likewise,

proclaiming that the online sharing of personal information is not paradoxical and that

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 are

particularly pronounced (European Commission, 2015).

In sum, this study showed that when people were more concerned about their privacy,
they also shared a little less personal information about themselves online. If respondents
considered sharing personal information to be insensible, they disclosed substantially less
information. Together, these findings do not support the existence of a privacy paradox, at
least in this particular context and operationalization. No evidence of long-term effects was
found, however. Further research is needed to understand the potential causal interplay of
concerns, attitudes, and behavior.

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