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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: 6844 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 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, does information sharing decrease when concerns increase? 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.

# 56 A Brief History of the Privacy Paradox

Acquisti and Grossklags (2003) were among the first to argue that the online 57 disclosure of personal information is paradoxical. "Experiments reveal that very few 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 with several other experimental studies conducted at the time (Beresford et al., 2012; Hann et al., 2007; Huberman et al., 2005). 68 While there are various understandings and operationalizations of the privacy 69 paradox (Kokolakis, 2017), subsequent research focused on Barnes's third tenet, the 70 attitude-behavior discrepancy. Whereas some studies reported that privacy concerns were

not significantly related to the disclosure of personal information (e.g., Gross and Acquisti, 72 2005; Taddicken, 2014; Tufekci, 2008), which lends credence to the privacy paradox, a 73 different set of studies showed significant relations (e.g., Dienlin and Trepte, 2015; Heirman 74 et al., 2013; Walrave et al., 2012), which refutes the privacy paradox. 75 Notably, in a parallel line of research other studies have also analyzed the relation 76 between privacy concerns and information sharing. However, the term privacy paradox was 77 often not used explicitly. Instead, studies have referred to the so-called privacy calculus, 78 which states that the sharing of personal information online is affected by both the respective costs and the anticipated benefits (Culnan and Armstrong, 1999). By now, 80 several studies have found empirical support for the privacy calculus in various online 81 contexts (e.g., Bol et al., 2018; Dienlin and Metzger, 2016; Krasnova et al., 2010). 82 Baruh et al. (2017) published the first empirical meta-analysis on the relations 83 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 statistical relation between concerns about online privacy and online information sharing (r 86 = -.13, 95% CI [-.07, -.18]). Another more recent meta analysis by Yu et al. (2020) also 87 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 89 reviews on the privacy paradox (Barth and Jong, 2017; Gerber et al., 2018; Kokolakis, 90 2017). Kokolakis (2017) come to the conclusion that "the dichotomy between privacy 91 attitude and behaviour should not be considered a paradox anymore." (p. 130) However, 92 the authors also note that the privacy paradox is a "complex phenomenon that has not 93 been fully explained yet". Barth and Jong (2017) are more skeptical, and argue that "attempts to theoretically explain and practically solve the problem of the privacy paradox 95 are still scarce and we feel the subject deserves far more research attention" (p. 1052).

### 97 Defining Privacy Concerns and Information Sharing

Privacy is defined as the "[...] voluntary and temporary withdrawal of a person from 98 the general society through physical or psychological means [...]" (Westin, 1967: 7). Privacy captures aspects of both volitional control and social separateness (Bräunlich et 100 al., 2020; Marwick and boyd, 2014). People from all cultural backgrounds require privacy 101 to fulfill fundamental needs including personal care, protected communication, intimacy, or 102 sexuality (Altman, 1977; Westin, 1967). Being a universal human right (UN General 103 Assembly, 1948, Art. 12), privacy is essential for safety, psychosocial flourishing, and 104 dignity. It is driven by both individual needs and interpersonal negotiations thereof 105 (Trepte, 2020). 106 Several dimensions of privacy have been proposed. For example, it is possible to 107 distinguish a vertical and a horizontal level (Masur, 2018). Whereas the vertical level 108 captures privacy from authorities, institutions, or companies, horizontal privacy addresses privacy from peers, colleagues, or other people. When it comes to concerns in general, 110 interestingly they do not seem to be established as a stand-alone theoretical concept in psychology (Colman, 2015). Lexically, concerns are defined as a "marked interest or regard 112 usually arising through a personal tie or relationship" that also reflect an "uneasy state of 113 blended interest, uncertainty, and apprehension" (Merriam-Webster, 2018). Concerns 114 therefore represent both a latent motivation (or increased attention), a negatively valenced 115 emotion (or affective condition), and are mostly implicit. As a theoretical construct, 116 privacy concerns can hence be categorized as an affective motivational disposition. As 117 such, there are many similarities with other concepts, including emotions (e.g., fear, 118 anxiety), moods (e.g., dismay, fatigue), attitudes (risk perception, approval), values (e.g., 119 autonomy, freedom), personality traits (e.g., introversion, risk avoidance), and even 120 physiological activation (e.g., attention, arousal). Taken together, concerns about online 121 privacy represent how much an individual is motivated to focus on his or her control over a 122 voluntary withdrawal from other people or societal institutions on the Internet, 123

accompanied by an uneasy feeling that his or her privacy might be threatened.

The online sharing of personal information, on the other hand, captures how much 125 person-related information people share when they use the Internet. Information sharing 126 can be differentiated from communication and self-disclosure. Communication is broad. 127 because it comprises all verbal and nonverbal information that is emitted (e.g., Watzlawick 128 et al., 2011). Self-disclosure is more narrow, because it focuses on deliberate revelations 129 about the true self to others, which including aspects such as personal fears, values, or 130 plans (e.g., Jourard, 1964). Information sharing is even more specific, because it addresses 131 only person-related information, including information about their age, sex, name, address, 132 health, and finances. 133

## 134 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. People more
concerned about the environment show more environment-related behaviors (Bamberg,
2003). People more concerned about their appearance consume fewer calories (Hayes and
Ross, 1987). People more concerned about their bodies engage in more physical exercise
(Reel et al., 2007). 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

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small or moderate.

states that people sometimes act against their own attitudes. Evidently, not everyone 150 concerned about their physical health exercises regularly. The explanation is simple: Other 151 factors such as subjective norms and perceived behavioral control also determine behavior 152 (Ajzen, 1985), which automatically reduces the impact of attitudes or concerns. 153 Specifically, two of the most influential factors that affect online information sharing 154 are (a) strong subjective norms (Heirman et al., 2013) and (b) expected benefits (Krasnova 155 et al., 2010). In other words, users often prioritize social support, special offers, or 156 improved services, accepting that their privacy will be diminished. Sometimes, privacy 157 concerns do not relate information sharing, because users lack the skills, knowledge, or 158 literacy to change their online behavior, creating feelings of apathy or cynicism (Hargittai 159 and Marwick, 2016; Hoffmann et al., 2016). Likewise, personal information is also often 160 shared by others, a phenomenon described as "networked privacy" (Marwick and boyd, 2014), which further reduces the power of individuals to determine how much personal information can be found online. Trepte et al. (2014) listed several factors that can 163 additionally attenuate the relation: lack of strength of concerns, absence of negative 164

personal experiences, or situational constraints due to social desirability. In conclusion,

also in the context of the privacy paradox it not reasonable to expect a perfect relation

between attitudes and behaviors. However, we should still expect to find a relation that is

There are also some methodological explanations as to why some studies did not 169 detect statistically significant relations. Researchers are always confronted with the 170 so-called *Duhem-Quine problem*, according to which it is impossible to test theories in 171 isolation, because empirical tests always rely on auxiliary assumptions (Dienes, 2008). In 172 other words, if a psychological experiment fails, we do not know whether the theory is 173 wrong or the questionnaire subpar. This tenet is particularly relevant for the privacy 174 paradox: Detecting statistical significance for small effects—and, again, we should expect 175 to find small effects—is more challenging because it means that large samples are necessary 176

to guarantee sufficient statistical power.<sup>1</sup> Precisely, in order to be capable of detecting a correlation between privacy concerns and information sharing in 95% of all cases, which Baruh et al. (2017) estimated to be r = -.13, we need a sample of N = 762 people. The reality, however, looks different: In their meta-analysis, Baruh et al. (2017) reported a median sample size of N = 300, which can explain why several studies did not find significant effects.

In conclusion, in line with prior research and the within-person rationales presented above, we expect to find a small significant relation between privacy concerns and information sharing, both on the between-person level (Hypothesis 1) and the within-person level (Hypothesis 2).<sup>2</sup>

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.

## 1 Long-Term Perspective

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Although short-term effects are likely, it is still unclear whether long-term effects exist as well. First, when analyzing potential long-term effects, it is important to choose an interval that is both plausible and relevant. (It makes a large difference whether the effects of alcohol consumption on driving performance are tested after say 1 minute, 1 hour, or 1 day.) One factor that determines an interval's optimal length is the stability of the

<sup>&</sup>lt;sup>1</sup> 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).

<sup>&</sup>lt;sup>2</sup> 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?

variables (Dormann and Griffin, 2015). Privacy concerns and privacy attitudes are 197 predominantly trait-like constructs with high stabilities, which is why they necessitate 198 longer intervals. Other studies with comparable research questions have therefore used an 199 interval of 6 months (e.g., Valkenburg and Peter, 2009), which we adopt also in this study. 200 In general, we believe that it should be possible to find long-term effects. It has been 201 argued that privacy concerns affect privacy behavior in the long run (e.g., Heirman et al., 202 2013). The underlying theoretical mechanism could be that the emotional part of privacy 203 concerns causes (a) motivated information selection and (b) motivated information 204 processing, which is likely to change actual behavior (Nabi, 1999). Specifically, when 205 privacy concerns increase (e.g., because of experienced or witnessed privacy infringements), 206 people might begin reading more media articles on privacy issues and might also consume 207 these articles more carefully, which could prompt information sharing practices that are 208 more cautious. Also empirically, a study with 290 participants found small negative 209 longitudinal (between-person) relations between privacy concerns and self-disclosure (Koohikamali et al., 2019). 211 At the same time, the adverse effect seems plausible as well, with two potential 212 outcomes. On the one hand, the long-term relation could be positive: If people start to 213 share more information online, they might become increasingly aware that their privacy is 214 at risk, thereby stirring concern (Tsay-Vogel et al., 2018). On the other hand, the 215 long-term relation might also be negative: When people share more personal information 216 online they might become accustomed to doing so, which potentially reduces concern (for 217 example, due to the mere exposure effect; Zajonc, 1968). Finally, there could also be no 218 long-term relation at all: People might have already become used to sharing information 219 online, which stifles further cognitive or emotional processing. This rationale is central to 220 privacy cynicism (e.g., Hoffmann et al., 2016). 221

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?

### 226 The Role of Attitudes

It has been argued that privacy attitudes could bridge the gap between concerns and 227 information sharing (e.g., Dienlin and Trepte, 2015). In contrast to privacy concerns, 228 privacy attitudes capture a more explicit, fluctuating cognitive appraisal (Tsay-Vogel et al., 229 2018). Although both variables are related to information disclosure, attitudes are likely 230 the better predictor. This reasoning follows the rational choice paradigm (Simon, 1955), 231 which maintains that behavior is always at least partially influenced by convictions, 232 attitudes, and cost-benefit analyses. Also empirically, a study of 1,042 youths from 233 Belgium found that the relation between privacy attitudes and disclosure of personal 234 information was strong (r = .56), whereas the relation between privacy concerns and 235 disclosure was only moderate (r = -.29; Heirman et al., 2013). 236 Hypothesis 3.1: People who are more concerned about their online privacy than 237 others will also hold a less positive attitude toward the online sharing of personal 238 information than others. Hypothesis 3.2: People with a more positive attitude toward the online sharing of 240 personal information than others will also share more information online than others. 241 Hypothesis 4.1: People who are more concerned about their online privacy than they 242 usually are will also hold a less positive attitude toward the online sharing of personal 243 information than they usually do. Hypothesis 4.2: People with a more positive attitude toward the online sharing of 245 personal information than they usually have will also share more information online than 246 they usually do. 247

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 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?

261 Method

## 262 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 276 (attrition rate: 25%), and Wave 3 by 2,021 respondents (attrition rate: 17%). We filtered 277 respondents who never used the Internet at all waves, answered fewer than 50% of the 278 items in each scale for at least one wave, provided inconsistent birth-dates across 279 measurements, or did not report sociodemographic variables. The final sample consisted of 280 n = 1,403 respondents. 281 In the final sample, the rate of missing data was 5.40%. Visual inspection of the 282 missing value patterns as well as the non-parametric test by Jamshidian et al. (2014) 283 suggested that all missing values could be considered missing at random (p = .514). 284 Therefore, Full Information Maximum Likelihood estimation was conducted using all 285 available data. The average age was 54 years (SD = 15 years), and 49% were male. About 286 39% reported that they had graduated from college.

#### 288 Measures

We tested the factorial validity of all measures using confirmatory factor analysis 289 (CFA). Each CFA included the items from all three waves. For each item, factor loadings 290 were constrained to be equal across waves. Constrained and unconstrained models were 291 compared using  $\chi^2$  differences tests. All results were nonsignificant, suggesting longitudinal 292 factorial invariance. The measures showed good composite reliability in all three waves. 293 Graphical displays of the variables' distributions showed that privacy concerns were skewed 294 to the left, privacy attitudes were normally distributed, and information sharing was 295 skewed to the right (Figure 2, diagonal). We calculated intra-class correlation coefficients 296 to quantify how much variance in the variables' factor scores could be attributed to 297 between-person differences. An English translation of the original German items can be 298 found in the OSM. 299

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

measured the general appraisal of disclosing the same 10 pieces of information (European

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Commission, 2011). Adhering to the principle of compatibility (Fishbein and Ajzen, 2010), 329 the items were parallel to those of the actual disclosure scale. Specifically, we asked: "Do 330 you think that it is sensible to disclose the following pieces of information online (i.e., on 331 the Internet)?" The scale ranged from 1 (not at all sensible) to 5 (very sensible). The 332 means were  $M_{\rm t1}=3.67,\,M_{\rm t2}=3.62,\,M_{\rm t3}=3.59,\,{\rm and}$  the standard deviations  $SD_{\rm t1}=0.88,\,$ 333  $SD_{\rm t2}=0.89$ , and  $SD_{\rm t3}=0.90$ . The second-order model with five first-order factors showed 334 an adequate model fit,  $\chi^2(375) = 2683.43$ , p < .001, cfi = .93, rmsea = .07, 90% CI [.06, 335 .07], srmr = .08. The reliability was high ( $\omega_{\rm t1} = .88, \, \omega_{\rm t2} = .89, \, \omega_{\rm t3} = .87$ ). Overall, 59.19% 336 of the measure's variance was explained by differences between persons. 337

### 338 Data Analysis

We follow the recommendation by Lakens, Adolfi, et al. (2018) and first justify the 339 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 341 errors): On the one hand, if we committed an alpha error, we would wrongfully conclude 342 that people's concerns and behaviors are consistent. Communicating such a false result to 343 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 346 implausible behavior, potentially causing unnecessary distress or reactance. We consider 347 both errors to be equally detrimental. Hence, we chose balanced error rates, setting a 348 maximum error rate of 5% for both alpha and beta. As the smallest effect size of interest 349 (SESOI; Lakens, Scheel, et al., 2018), we chose to consider effects that are at least small 350 (i.e., standardized coefficients above  $\beta = .10$ ; Cohen, 1992) as able to offer empirical 351 support for our theoretical hypotheses. Significantly smaller effects were not considered 352 able to offer support. The six hypotheses were tested with a one-tailed approach and the 353 six research questions with a two-tailed approach. On the basis of the balanced alpha-beta 354

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.

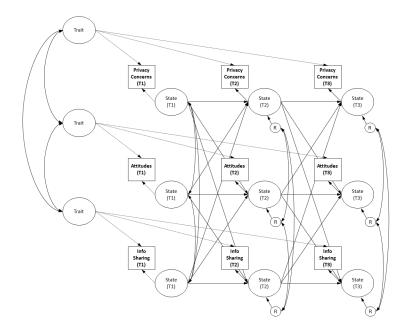


Figure 1. Visual representation of the estimated random-intercept cross-lagged panel model (RI-CLPM).

The data were analyzed using of a random-intercept cross-lagged panel model 360 (RI-CLPM, Hamaker et al., 2015). For a visualization, see Figure 1. Note that in contrast 361 to regular cross-lagged panel models (CLPMs), RI-CLPMs can separate between-person 362 variance from within-person variance. We used factor scores as observed variables to 363 represent the variables' latent structure more closely. We tested H1, H3.1, and H3.2 by 364 correlating the random intercepts, which represent the respondents' individual mean scores 365 across all three waves. We tested H2, H4.1, and H4.2 by correlating the respondents' 366 within-person variance at T1, which captures their specific deviation at T1 from their 367 overall score. We tested all research questions by regressing variables on all other measures 368

two estimates for each research question. As we did not assume longitudinal effects to 370 differ across time, they were constrained to be equal across all waves, which produces one 371 single general measure of each effect instead of two time-specific ones. (We later tested this 372 assumption empirically. As expected, the model with constrained effects did not show 373 significantly reduced model fit,  $\chi^2(9) = .114$ , p = 14.25, which supports that effects did not 374 change over time.) Fit was assessed according to the common criteria as described by Kline 375 (2016). The final model fit the data well,  $\chi^2(15) = 25.18$ , p = .048, cfi = 1.00, rmsea = .02, 376 90% CI [< .01, .04], srmr = .01.377 For the analyses, we used R (Version 3.6.1; R Core Team, 2018) and the R-packages 378 GGally (Version 1.4.0; Schloerke et al., 2018), ggplot2 (Version 3.2.1; Wickham, 2016), 379 lavaan (Version 0.6.5; Rosseel, 2012), MissMech (Version 1.0.2; Jamshidian et al., 2014), MVN (Version 5.8; Korkmaz et al., 2014), psych (Version 1.9.12.31; Revelle, 2018), pwr 381 (Version 1.2.2; Champely, 2018), sem Tools (Version 0.5.2; Jorgensen et al., 2018), and 382 sistats (Version 0.17.9; Lüdecke, 2019). The code, additional analyses, and a reproducible 383 version of this manuscript can be found on the manuscript's companion website at 384 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 387 associated with the hypotheses showed correlations that were in line with our theoretical 388 rationales (Figure 2, above the diagonal). 389 Hypothesis 1 predicted that people reporting higher concerns about online privacy 390 than others would also be less likely to share personal information online than others. 391 Results revealed that the random intercepts of the two variables were significantly 392 correlated ( $\beta = -.09$ , b = -0.03, 95% CI [-0.05, -0.01], z = -2.57, p = .005). Hence, 393 respondents who—on average across all three waves—were more concerned about their 394

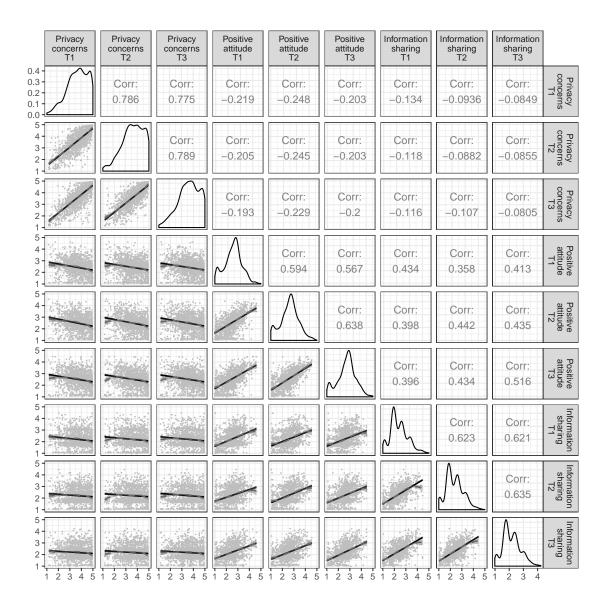


Figure 2. Results of the bivariate relations. Above the diagonal: zero-order correlation matrix; diagonal: density plots for each variable; below the diagonal: bivariate scatter plots for zero-order correlations. Solid regression lines represent linear regressions, dashed regression lines represent quadratic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

398 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,
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   p = .683). With Research Question 1.2, we investigated the longitudinal relation of the
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   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
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   = .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 425 information online. In conclusion, the results supported Hypothesis 3.2. 426 Hypothesis 4.1 proposed that people who perceived more privacy concerns than usual 427 would also hold more negative attitudes toward the online sharing of personal information 428 than usual. The results did not reveal a significant effect ( $\beta = -.06$ , b = -0.01, 95% CI 429 [-0.03, < 0.01], z = -1.38, p = .084). Hypothesis 4.2 proposed that people who held more 430 positive attitudes toward the online sharing of personal information than usual would also 431 share more personal information online than usual. Results showed a moderate 432 within-person correlation between the two variables ( $\beta = .15$ , b = 0.03, 95% CI [0.02, 0.05], 433 z = 4.01, p < .001), which indicates that when respondents had more positive attitudes at 434 T1 than usual, they also shared more personal information than usual. In conclusion, the 435 results supported Hypothesis 4.2. With Research Question 2.1, we analyzed the longitudinal relations of concerns about 437 online privacy and positive attitudes toward the online sharing of personal information. No 438 significant effect was found ( $\beta = -.02$ , b = -0.02, 95% CI [-0.09, 0.06], z = -0.47, p = .641). 439 Regarding Research Question 2.2, again no significant longitudinal relations emerged 440 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).442 Research Question 3.1 asked whether changes in attitudes toward the online sharing 443 of personal information would affect changes in personal information sharing 6 months 444 later. No significant effect was found ( $\beta > -.01$ , b > -0.01, 95% CI [-0.06, 0.05], z = -0.07, p 445 = .947). Next, Research Question 3.2 asked whether changes in the online sharing of 446 personal information would affect attitudes toward the online sharing of personal 447 information 6 months later. Again, no significant effect was found ( $\beta = .04$ , b = 0.04, 95% 448 CI [-0.03, 0.11], z = 1.15, p = .249).440

Table 1 presents an overview of all results.

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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.

451 Discussion

Most research on the privacy paradox suggests a significant small effect of privacy 452 concerns on the online sharing of personal information (e.g., Baruh et al., 2017). However, 453 whereas the theoretical premise of the privacy paradox addresses a within-person effect, 454 most empirical studies have analyzed only between-person relations. On the basis of a 455 representative sample of the German population, from which three waves of data separated 456 by 6 months were collected, we hence analyzed the privacy paradox by differentiating 457 general between-person relations, short-term within-person relations, as well as long-term 458 within-person effects. Together, this approach allows for informed inferences about the 450 variables' causal relationship. 460 The results of the between-person analyses showed that people who were more 461 concerned about their privacy than others were slightly less likely to share personal 462 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 467 cross-sectional results are in line with the extant literature: The between-person correlation 468 of privacy concerns and information sharing found in this study (i.e.,  $\beta = -.08$ ) fall within 469 the 95% confidence interval of the effect reported by Baruh et al. (2017) (i.e., r = -.13, 470 95% CI [-.07, -.18]). Note that the between-person correlations reported here represent 471 averaged measurements across three waves, which makes the findings more robust than 472 typical one-shot measures. 473 In conclusion, this study suggests that the privacy paradox does not exist on a 474 between-person level. The differences between people with regard to their online 475 information sharing behavior can be explained by differences in their privacy concerns to a 476

small extent, and by differences in their privacy attitudes to a large extent. The more

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specific we become, the better we can explain online behavior: Whereas privacy concerns 478 are related only weakly to online information sharing (e.g., Baruh et al., 2017), more 479 specific risks perceptions are related to behavior more closely (e.g., Bol et al., 2018; Yu et 480 al., 2020), whereas behavioral attitudes are the best predictors (Dienlin and Trepte, 2015). 481 The within-person results showed that when a person's privacy concerns increased, 482 the same person also shared slightly less information online than usual. Moreover, people 483 who developed more positive attitudes toward the online sharing of personal information 484 than usual, also shared substantially more personal information online. Together, changes 485 in concerns and attitudes are therefore related to changes in behavior, which speaks against 486 the privacy paradox also on the within-person level. 487 We did not find any long-term effects, however. Changes in both privacy concerns 488 and attitudes toward the online sharing of personal information were not related to any meaningful changes in the online sharing of personal information 6 months later (and vice versa). As an explanation, it might be the case that changes in privacy concern affect information sharing more immediately. To test this assumption, we would need studies 492

with shorter intervals (Keijsers, 2016). Moreover, given that the directions of most

it could also be that longterm longitudinal effects do not exist.

longitudinal relations were in line with the between-person and within-person relations,

longitudinal effects might indeed take place, but only that they are very small. Of course,

197 Limitations

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The data were collected between May 2014 and May 2015—hence, after the Snowden revelations in 2013, but before the Equifax data breach in 2017, Cambridge Analytica (2018), or the implementation of the General Data Protection Regulation (2018). Such sweeping events, however, could affect privacy concerns, online behavior, or their 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, records of online search terms revealed that although interest in privacy-related topics and privacy-enhancing technologies increased after the Snowden revelations, it returned to prior levels after only two weeks (Preibusch, 2015). It thus seems that levels of privacy concerns and information sharing, as well as their mutual relationship, are largely robust.

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 518 refute the privacy paradox completely. On the one hand, they could be a manifestation of 519 the so-called "crud factor" (Meehl, 1990: 204), which states that all psychosocial measures 520 are related to one another to some extent. On the other hand, additional factors such as 521 expected benefits might play a more important role (Dienlin and Metzger, 2016). In 522 conclusion, although our results suggest that privacy concerns and privacy attitudes are 523 correlated with information sharing, the importance of privacy concerns should not be 524 exaggerated. The effects could be larger, and other variables play a role as well. 525

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

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preregistered. At the time when the study was conceived in 2014, we were not yet aware of the importance of preregistration.

#### 533 Future Research

- 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

or anecdotal);

significance);

perspective, accounting for temporal needs, interpersonal perceptions, contextual cues, or 557 characteristics of communication channels (Masur, 2018). For example, whereas general 558 levels of information sharing are likely best explained using privacy concerns, situational 559 information sharing might be best explained using privacy heuristics (Sundar et al., 2013). 560 Next to these theory-related boundary conditions there are also methodological ones:

- Analysis design (e.g., theoretical, experimental, questionnaire-based, interview-based,
- Quality of measurement (high vs. low; low quality less likely to detect statistical 564
- Sample size (small vs. large; small samples less likely to detect statistical significance); 566
- Statistical analysis (e.g., SEM vs. Regression; analyses without error control less 567 likely to find statistical significance); 568
- Operationalization (e.g., concerns vs. risk perceptions vs. behavioral attitudes; the 569 more specific, the stronger the relation). 570
- We emphasize that when analyzing the privacy paradox we are likely dealing with 571 small effects (Baruh et al., 2017). Hence, to detect these small effects reliably we need large 572 samples. This is often not the case (Baruh et al., 2017). In conclusion, it is crucial to use 573 statistical designs that allow for sufficient statistical power. 574

## Conclusion

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Being able to show that online behaviors are not paradoxical can be socially relevant. 576 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, 579 proclaiming that the online sharing of personal information is not paradoxical and that 580 concerns about online privacy matter, could lead to more cautious and reflective behavior. 581 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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