Codebook for Analyses Approaches

Variable Name in Data	Variable Name in Context	Source	Data File Name	Description
oil_price	Cushing, Oklahoma Oil Spot Price	Energy Information Administration	oil_price_data.xls	WTI daily crude oil spot price in dollars per barrel from 1986 through March of 2021
health_spending_pct_gdp	Healthcare Spending as a Percent of GDP	OECD	OECD_Health_Spending_As_Percent_GDP	Percentage of nation-state GDP spent on healthcare from 2016 to 2019
retail_and_recreation	Retail and Recreation (Mobility Data)	Google Community Mobility Reports	google-trends-mobility-data.csv	How the number of visitors to places of retail and recreation has changed relative to the period before the pandemic (displays daily data for all available nation-states)
residential	Time Spent at Home (Mobility Data)	Google Community Mobility Reports	google-trends-mobility-data.csv	How the number of visitors to residential areas has changed relative to the period before the pandemic (displays daily data for all available nation-states)
new_cases_smoothed_per_million	New COVID-19 Cases Per One Million People	Our World in Data	lockdown_and_covid_rate_data.csv	New confirmed cases of COVID-19 (7-day smoothed) per 1,000,000 people
new_deaths_smoothed_per_million	New COVID-19 Deaths Per One Million People	Our World in Data	lockdown_and_covid_rate_data.csv	New confirmed deaths attributed to COVID-19 (7-day smoothed) per 1,000,000 people
new_vaccinations_smoothed_per_million	New COVID-19 Vaccinations Per One Million People	Our World in Data	lockdown_and_covid_rate_data.csv	New confirmed COVID-19 vaccination doses administered (7-day smoothed) per 1,000,000 people
stringency_index	Government Response Stringency Index	Our World in Data	lockdown_and_covid_rate_data.csv	Composite measure of lockdown policy severity based on 9 response indicators including school closures, workplace closures, and travel bans (rescaled to a value ranging from 0 to 100 that increases with stricter policies)
stringency_ra	Government Response Stringency Index (7-Day Rolling Average)	Modified Variable	NA	7-Day Rolling Average of the Government Response Stringency Index—used to reconcile time delays between lockdown policy decisions and their effects
population_density	Population Density	Our World in Data	lockdown_and_covid_rate_data.csv	Number of people divided by land area, measured in square kilometers, most recent year available
population_density_log	log(Population Density)	Modified Variable	NA	Logged version of the Population Density variable—used for variable rescaling
aged_65_older	Share of Population Aged 65 and Older	Our World in Data	lockdown_and_covid_rate_data.csv	Share of the population that is 65 years and older (data from most recent year available in nation-state)
gdp_per_capita	GDP Per Capita	Our World in Data	lockdown_and_covid_rate_data.csv	Gross domestic product per capita at purchasing power parity (constant 2011 international dollars), most recent year available
gdp_per_capita_log	log(GDP Per Capita)	Modified Variable	NA	Logged version of GDP Per Capita variable—used for variable rescaling
hospital_beds_per_thousand	Hospital Beds per 1,000 People	Our World in Data	lockdown_and_covid_rate_data.csv	Number of hospital beds per 1,000 people (data from most recent year available since 2011)
human_development_index	Human Development Index	Our World in Data	lockdown_and_covid_rate_data.csv	Summary measure of average achievement in key dimensions of human development including life expectancy, education and quality of life
stock_change	Change in Stock Price	Yahoo Finance	Stock_data.csv	Stock price change from previous day described as a percent (data from 24 major national stock indices spanning January 2020 to March 2021)
stimulus_spending_pct_gdp	Stimulus Spending as a Percent of GDP	IMF	IMF_Stimulus_Data.csv	Percentage of national GDP spent on fiscal support to people and firms in specific response to COVID-19
frac_DPI	Political Fractionalization Index	DPI (via this downloading site)	dpi_political_variables.csv	Probability that two deputies picked at random from a nation-state's legislature will be of different parties
polity_score	Polity Score	Global State of Democracy	polity_score_data.csv	Fundamental Rights Index aggregated from three subattributes of access to justice, civil liberties, and social rights & equality (nation-state data from 2019)
agriculture	Agriculture Sector Share of GDP	World Bank	Econ_composition.csv	Net output of agricultural sector as a percentage of nation-state GDP (net output constitutes total output minus intermediate inputs, data from 2019)
services	Services Sector Share of GDP	World Bank	Econ_composition.csv	Net output of services sector as a percentage of nation-state GDP (net output constitutes total output minus intermediate inputs, data from 2019)
industry	Industry Sector Share of GDP	World Bank	Econ_composition.csv	Net output of industry sector as a percentage of nation-state GDP (net output constitutes total output minus intermediate inputs, data from 2019)

| manufacturing | Manufacturing Sector Share of GDP | World Bank | Econ_composition.csv | Net output of manufacturing sector—a subset of the industry sector—as a percentage of nation-state GDP (net output constitutes total output minus intermediate inputs, data from 2019) |

Note: Variables with "Modified Variable" recorded in their Source column are transformed versions of the listed variable in the prior row. Nature of transformation is specified in the Description column. These variables also have a File Name column that reads "NA" as they were created and defined using R mutations. Stock data compiled from the national indices of 24 countries: Australia, Austria, Belgium, Brazil, Switzerland, Germany, Spain, Finland, France, Great Britain, Indonesia, India, Ireland, Italy, South Korea, Lithuania, Mexico, Netherlands, Norway, New Zealand, Portugal, Sweden, United States, and South Africa. Please consult Appendix for more information on specific indices.