

## Appendix A

**Table A1: Variables**

Variable	Definition	Type	Source
<b>Outcome variables</b>			
Total number of deaths attributed to COVID-19	Total number of deaths attributed to COVID-19 by 21 March 2021 per one million inhabitants, raw or log-transformed as indicated.  As robustness checks, we also use the log number of deaths by 21 October 2020, 21 November 2020, 21 December 2020, 21 January 2021 and 21 February 2021.	Continuous	COVID-19 Data Repository by the Center for Systems Science and Engineering (CSSE) at Johns Hopkins University (Dong, Du, and Gardner 2020); retrieved from Our World in Data (Ritchie et al. 2020) on 21 March 2021.
Log total number of COVID-19 cases	Total number of confirmed COVID-19 cases by 21 March 2021 per one million inhabitants, log-transformed.	Continuous	
Log fatality rate	Total number of deaths/ Total number of cases, log-transformed.	Continuous	
Excess deaths	The average of monthly or weekly p-scores, i.e., the ratios of the number of deaths in 2020 over the average of the same period in 2015-2019. All causes of deaths in all ages.	Continuous	Human Mortality Database('Human Mortality Database', n.d.), retrieved from Our World in Data (Our World in Data 2021) on 21 March 2021.
<b>Main variable of interest</b>			
Confidence in institutions (composite measure of six institutions)	PCA score of the survey-weighted country-level averages of individual answers to the following question (answers coded 1,2,3,4, respectively and multiplied by -1 so higher values indicate higher confidence): <i>"I am going to name a number of organizations. For each one, could you tell me how much confidence you have in them: is it a great deal of confidence, quite a lot of confidence, not very much confidence or none at all?"</i>  The government. The press. The police. The political parties. Parliament. The courts.  We also use the indexes standardized to mean 0 and SD 1.	Continuous	Joint EVS/WVS 2017-2021 Dataset (EVS/WVS 2020)
<b>Control variables</b>			

Variable	Definition	Type	Source
Log population	Population in 2020, log-transformed	Continuous	United Nations, Department of Economic and Social Affairs, Population Division, World Population Prospects 2019 Revision; retrieved from Our World in Data (Our World in Data 2021) on 21 March 2021.
Log population density	Number of people divided by land area, measured in square kilometres, most recent year available, log-transformed.	Continuous	World Bank World Development Indicators, sourced from Food and Agriculture Organization and World Bank estimates; retrieved from Our World in Data (Our World in Data 2021) on 21 March 2021.
Share of migrants in the population	International migrant stock, % of population, 2015	Continuous	World Bank, <a href="https://data.worldbank.org/indicator/SM.POP.TOTL.ZS?view=chart">https://data.worldbank.org/indicator/SM.POP.TOTL.ZS?view=chart</a>
Time since the 1 <sup>st</sup> death attributed to COVID-19	Number of days since the 1 <sup>st</sup> death attributed to COVID-19 up until 21 March 2021.	Continuous	COVID-19 Data Repository by the Center for Systems Science and Engineering (CSSE) at Johns Hopkins University (Dong, Du, and Gardner 2020); retrieved from Our World in Data (Ritchie et al. 2020) on 21 March 2021.
Log GDP per capita	Gross domestic product at purchasing power parity (constant 2011 international dollars), most recent year available, log-transformed.	Continuous	World Bank World Development Indicators, source from World Bank, International Comparison Program database retrieved from Our World in Data (Our World in Data 2021) on 21 March 2021.
Life expectancy	Life expectancy at birth in 2019	Continuous	James C. Riley, Clio Infra, United Nations Population Division, retrieved from Our World in Data (Our World in Data 2021) on 21 March 2021.
Gini index	Gini index measures the extent to which the distribution of income (or, in some cases, consumption expenditure) among individuals or households within an economy deviates from a perfectly equal distribution. A Lorenz curve plots the cumulative percentages of total income received against the cumulative number of recipients, starting with the poorest individual or household. The Gini index measures the area between the Lorenz curve and a hypothetical line of absolute equality, expressed as a percentage of the maximum area under the line. Thus a Gini index of 0 represents perfect equality, while an index of 100 implies perfect inequality.	Continuous	World Bank estimate (2016), retrieved from Our World in Data (Our World in Data 2021) on 21 March 2021.
Government efficiency	Government effectiveness captures perceptions of the quality of public services, the quality of the civil service and the degree of its independence from political pressures, the quality of policy formulation and implementation, and the credibility of the government's commitment to such policies.	Continuous	World Governance Indicators, World Bank <a href="https://info.worldbank.org/governance/wgi/Home/Documents">https://info.worldbank.org/governance/wgi/Home/Documents</a>
Freedom House (FH) Total Democracy Score	The sum of the FH Political Rights Index and the FH Civil Rights Index. Measures political (electoral processes, political pluralism, and the functioning of government) and civil (freedom of expression and belief,	Continuous	Freedom in the World 2020, Freedom House (Freedom House 2020) <a href="http://www.freedomhouse.org/countries/freedom-world/scores">www.freedomhouse.org/countries/freedom-world/scores</a> .

Variable	Definition	Type	Source
	associational and organizational rights, rule of law, and personal autonomy and individual rights).		
Index of health risks	PCA score of the following variables:	Continuous	Global Burden of Disease study, 2019(IHME 2019), retrieved from Our World in Data(Our World in Data 2021) on 21 March 2021.
<i>Smoking</i>	Share of deaths attributed to smoking. Smoking is defined as current daily or occasional use of any smoked tobacco product.		
<i>Alcohol use</i>	Share of deaths attributed to alcohol use. Age-corrected risk based on the share of drinkers (individuals consuming at least one alcoholic beverage in the past year) and average grams of pure alcohol consumed per day.		
<i>Low physical activity</i>	Low physical activity was measured in total metabolic equivalent (MET) minutes and was defined as average weekly physical activity (at work, home, transport related, and recreational) of less than 3000–4500 MET min per week.		
<i>High blood pressure</i>	High systolic blood pressure: We estimated brachial SBP in mm Hg. We used a TMREL of SBP ranging from 110 to 115 mm Hg.		
<i>High blood glucose</i>	High fasting plasma glucose is defined as serum fasting plasma glucose greater than 4.8–5.4 mmol/L.		
<i>High LDL cholesterol</i>	We estimated blood concentration of LDL in units of mmol/L. We used a TMREL with a uniform distribution between 0.7 and 1.3 mmol/L.		
<i>Kidney dysfunction</i>	Kidney dysfunction is defined as estimated glomerular filtration rate (eGFR) less than 60 mL/min per 1.73 m <sup>2</sup> or albumin-to-creatinine ratio (ACR) greater than or equal to 30 mg/g. The TMREL is ACR less than 30 mg/g and eGFR greater than or equal to 60 mL/min per 1.73 m <sup>2</sup> .		
<i>BMI</i>	Body mass index		
Share of those above 65	Share of the population that is 65 years and older, most recent year available	Continuous	World Bank World Development Indicators based on age/sex distributions of United Nations World Population Prospects 2017 Revision, retrieved from Our World in Data (Our World in Data 2021) on 21 March 2021.
Total mortality rate	Mortality in all age groups per a million inhabitants in 2017	Continuous	Global Burden of Disease study, 2019 (IHME 2019), retrieved from Our World in Data(Our World in Data 2021) on 21 March 2021.
Number of hospital beds per thousand people	Hospital beds per 1,000 people, most recent year available since 2010	Continuous	OECD, Eurostat, World Bank, national government records and other sources, retrieved from Our World in Data (Our World in Data 2021) on 21 March 2021.

Variable	Definition	Type	Source
Health expenditure per capita	Current health expenditure per capita, PPP (current international \$)	Continuous	World Bank WDI (2018), retrieved from Our World in Data (Our World in Data 2021) on 21 March 2021.
Number of medical doctors per thousand people	Includes generalists, specialist medical practitioners and medical doctors not further defined.	Continuous	WHO, World Health Data Platform, <a href="https://www.who.int/data/gho/data/themes/topics/indicator-groups/indicator-group-details/GHO/medical-doctors">https://www.who.int/data/gho/data/themes/topics/indicator-groups/indicator-group-details/GHO/medical-doctors</a>
Trust in others	PCA index of answers to the following questions, multiplied by -1: <i>“I’d like to ask you how much you trust people from various groups. Could you tell me for each whether you trust people from this group completely, somewhat, not very much or not at all?”</i>  Your family. Your neighbourhood. People you know personally. People you meet for the first time. People of another religion. People of another nationality.	Continuous	Joint EVS/WVS 2017-2021 Dataset (EVS/WVS 2020)
<b>Contemporaneous measures</b>			
Stringency index	A composite measure based on nine response indicators including school closures, workplace closures, testing policy and travel bans, rescaled to a value from 0 to 100 (100 = strictest). If policies vary at the subnational level, the index is shown as the response level of the strictest sub-region. We used the highest value for each country by 21 March 2021 in our main models and also provide a robustness check with the mean.	Continuous	Oxford COVID-19 Government Response Tracker (Hale et al. 2021)
Stringency sub-index: Restrictions on personal gathering	Restrictions on gatherings of 0-10 and 11-100 people.	Continuous or binary	
Stringency sub-index: Comprehensive contact tracing	Comprehensive contact tracing; done for all identified cases.	Continuous or binary	
Mobility	The average of the change in mobility trends data (number of visitors) in retail, pharmacies, transit stations and workplaces. (Residential areas and parks are left out purposefully.) More negative values indicate larger percentage drops in mobility until 16 March 2021, relative to median mobility between 3 January 2020 and 6 February 2020. We use the mean drop for each country.	Continuous	Google mobility trends data <a href="https://www.google.com/covid19/mobility/">https://www.google.com/covid19/mobility/</a>
Definition of deaths attributed to COVID-19	0: such information is not available for a country 1: WHO definition: clinically confirmed or probable COVID-19 cases, not dependent on the availability of a laboratory test.	Categorical	COVID-19 Health System Response Monitor (HSRM 2021)

Variable	Definition	Type	Source
	2: Definition is reliant primarily on a positive laboratory test. 3: Both occur.		
<b>Further control and outcome variables</b>			
Lack of corruption	The Corruption Perceptions Index (CPI) captures perceptions by business people and country experts of the level of corruption in the public sector. Higher values indicate less corruption.	Continuous	Transparency International <a href="https://www.transparency.org/en/cpi/2020/index/nzl#">https://www.transparency.org/en/cpi/2020/index/nzl#</a>
Log number of COVID-19 tests	Total tests for COVID-19 per 1,000 people by 21 March 2021, log-transformed.	Continuous	COVID-19 Data Repository by the Center for Systems Science and Engineering (CSSE) at Johns Hopkins University (Dong, Du, and Gardner 2020); retrieved from Our World in Data (Ritchie et al. 2020) on 21 March 2021.
Mean positivity rate	Average share of positive COVID-19 tests by 21 March 2021.	Continuous	COVID-19 Data Repository by the Center for Systems Science and Engineering (CSSE) at Johns Hopkins University (Dong, Du, and Gardner 2020); retrieved from Our World in Data (Ritchie et al. 2020) on 21 March 2021.
Breast cancer survival rate	Data is based on the percentage of those diagnosed with cancer who survive at least five years after the date of diagnosis.	Continuous	Allemani et al. (2018)
Prison population	Total prison population per 100,000 of the national population.	Continuous	World Prison Brief (WPB) (Institute for Crime & Justice Policy Research 2021) <a href="https://www.prisonstudies.org/highest-to-lowest/prison_population_rate?field_region_taxonomy_tid=All">https://www.prisonstudies.org/highest-to-lowest/prison_population_rate?field_region_taxonomy_tid=All</a>
Tightness-looseness of culture	A measure of tightness-looseness of culture in terms of following rules/social norms in general.	Continuous	Gelfand et al. (2021)
Years of education	Average years of education	Continuous	Barro Lee Education Dataset 2010 (Barro and Lee 2013)
Voter turnout	Voter turnout at the last parliamentary elections before the pandemic.	Continuous	International IDEA Voter Turnout Database; retrieved on 28 Sept 2021. (International IDEA, n.d.)

**Table A2: List of countries and the data collection period of confidence in public institutions**

Country	ISO code	End of field-work	Share of interviews conducted after 1 March 2021	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7	Democracy sub-sample	OECD sub-sample
Albania	ALB	201807	0%	1	1	1	1	1	1	0	1	0
Andorra	AND	201809	0%	1	0	0	0	0	0	0	1	0
Argentina	ARG	201707	0%	1	1	1	1	1	1	1	1	0
Armenia	ARM	201804	0%	1	1	1	1	1	0	0	1	0
Australia	AUS	201808	0%	1	1	1	1	1	1	1	1	1
Austria	AUT	201805	0%	1	1	1	1	1	1	1	1	1
Azerbaijan	AZE	201812	0%	1	1	1	1	1	1	0	0	0
Bangladesh	BGD	201812	0%	1	1	1	1	1	1	1	1	0
Belarus	BLR	201803	0%	1	1	1	1	1	1	1	0	0
Bolivia	BOL	201703	0%	1	1	1	1	1	1	1	1	0
Bosnia and Herzegovina	BIH	201906	0%	1	1	1	1	1	1	1	1	0
Brazil	BRA	201806	0%	1	1	1	1	1	1	1	1	0
Bulgaria	BGR	201801	0%	1	1	1	1	1	1	1	1	0
Chile	CHL	201802	0%	1	1	1	1	1	1	1	1	1
China	CHN	201810	0%	1	1	1	1	1	1	0	0	0
Colombia	COL	201812	0%	1	1	1	1	1	1	1	1	0
Croatia	HRV	201802	0%	1	1	1	1	1	1	1	1	0
Cyprus	CYP	201905	0%	1	1	1	1	1	1	0	1	0
Czechia	CZE	201712	0%	1	1	1	1	1	1	1	1	1
Denmark	DNK	201801	0%	1	1	1	1	1	1	1	1	1
Ecuador	ECU	201805	0%	1	1	1	1	1	1	1	1	0
Estonia	EST	201807	0%	1	1	1	1	1	1	1	1	1
Ethiopia	ETH	202003	46%	1	1	1	1	1	1	0	0	0
Finland	FIN	201806	0%	1	1	1	1	1	1	1	1	1
France	FRA	201808	0%	1	1	1	1	1	1	1	1	1
Georgia	GEO	201803	0%	1	1	1	1	1	1	1	1	0
Germany	DEU	201805	0%	1	1	1	1	1	1	1	1	1
Greece	GRC	201710	0%	1	1	1	1	1	1	1	1	1
Guatemala	GTM	201910	0%	1	1	1	1	1	1	1	1	0

Hungary	HUN	201808	0%	1	1	1	1	1	1	1	1	1
Iceland	ISL	201803	0%	1	1	1	1	1	1	0	1	0
Indonesia	IDN	201808	0%	1	1	1	1	1	1	1	1	0
Iran	IRN	202004	100%	1	1	1	1	1	1	0	0	0
Iraq	IRQ	201806	0%	1	0	0	0	0	0	0	0	0
Italy	ITA	201901	0%	1	1	1	1	1	1	1	1	1
Japan	JPN	201909	0%	1	1	1	1	1	1	1	1	1
Jordan	JOR	201806	0%	1	0	0	0	0	0	0	0	0
Kazakhstan	KAZ	201811	0%	1	1	1	1	1	1	1	0	0
Kyrgyzstan	KGZ	202001	0%	1	1	1	1	1	1	1	0	0
Lebanon	LBN	201806	0%	1	0	0	0	0	0	0	1	0
Lithuania	LTU	201802	0%	1	1	1	1	1	1	1	1	1
Malaysia	MYS	201805	0%	1	1	1	1	1	1	1	1	0
Mexico	MEX	201805	0%	1	1	1	1	1	1	1	1	1
Montenegro	MNE	201912	0%	1	1	1	1	1	0	0	1	0
Myanmar	MMR	202003	2%	1	0	0	0	0	0	0	0	0
Netherlands	NLD	201739	0%	1	1	1	1	1	1	1	1	1
New Zealand	NZL	202002	0%	1	0	0	0	0	0	0	1	0
Nicaragua	NIC	202001	0%	1	1	1	1	1	1	1	0	0
Nigeria	NGA	201801	0%	1	1	1	1	0	0	0	1	0
North Macedonia	MKD	201903	0%	1	1	1	1	1	0	0	1	0
Norway	NOR	201812	0%	1	1	1	1	1	1	1	1	1
Pakistan	PAK	201812	0%	1	1	1	1	1	1	1	1	0
Peru	PER	201809	0%	1	1	1	1	1	1	1	1	0
Philippines	PHL	201912	0%	1	1	1	1	1	1	1	1	0
Poland	POL	201802	0%	1	1	1	1	1	1	1	1	1
Portugal	PRT	202003	0%	1	1	1	1	1	1	1	1	1
Romania	ROU	201805	0%	1	1	1	1	1	1	1	1	0
Russia	RUS	201712	0%	1	1	1	1	1	1	1	0	0
Serbia	SRB	201769	0%	1	1	1	1	1	1	1	1	0
Slovakia	SVK	201712	0%	1	1	1	1	1	1	1	1	1
Slovenia	SVN	201712	0%	1	1	1	1	1	1	1	1	1
South Korea	KOR	201801	0%	1	0	0	0	0	0	0	1	0

Spain	ESP	201801	0%	1	1	1	1	1	1	1	1	1
Sweden	SWE	201806	0%	1	1	1	1	1	1	1	1	1
Switzerland	CHE	201801	0%	1	1	1	1	1	1	1	1	1
Taiwan	TWN	201906	0%	1	0	0	0	0	0	0	1	0
Tajikistan	TJK	202002	0%	1	1	1	1	1	1	1	0	0
Thailand	THA	201802	0%	1	1	1	1	1	1	1	0	0
Tunisia	TUN	201905	0%	1	1	1	1	1	1	0	1	0
Turkey	TUR	201805	0%	1	1	1	1	1	1	1	0	1
Ukraine	UKR	202008	100%	1	1	1	1	1	1	1	1	0
United Kingdom	GBR	201807	0%	1	1	1	1	1	1	1	1	1
United States	USA	201705	0%	1	1	1	1	1	1	1	1	1
Vietnam	VNM	202001	0%	1	1	1	1	1	1	1	0	0
Zimbabwe	ZWE	202003	91%	1	1	1	1	1	1	1	0	0
Total number of countries				75	67	67	67	66	63	55	58	27



**Table A3: The correlation matrix of confidence measures**

Variables	(1)	(2)	(3)	(4)	(5)	(6)	(7)
(1) Confidence in institutions (PCA)	1.000						
(2) Confidence in the press	0.825	1.000					
(3) Confidence in the police	0.644	0.304	1.000				
(4) Confidence in parliament	0.950	0.736	0.511	1.000			
(5) Confidence in the government	0.936	0.781	0.451	0.915	1.000		
(6) Confidence in the parties	0.933	0.774	0.433	0.946	0.902	1.000	
(7) Confidence in justice	0.878	0.625	0.798	0.753	0.732	0.704	1.000

**Table A4: Descriptive statistics**

Variable	Obs	Mean	Std. Dev.	Min	Max
Ln total deaths per million	75	5.741	2.046	-1.022	7.742
Total deaths per million	75	793.56	660.006	.36	2303.394
Ln total cases per million	75	9.748	1.893	3.274	11.912
Ln fatality rate	75	-4.007	.612	-5.726	-2.406
Excess deaths in 2020	54	14.634	13.43	-.508	63.11
Log excess deaths	52	2.31	1.075	-1.417	4.145
Mean positive test rate	66	.097	.08	.001	.406
Confidence in institutions	75	0	1	-1.983	2.531
Confidence in press	75	0	1	-1.825	2.41
Confidence in police	75	0	1	-2.21	2.363
Confidence in parliament	75	0	1	-1.939	2.499
Confidence in government	75	0	1	-1.598	2.483
Confidence in parties	75	0	1	-1.59	3.326
Confidence in justice	75	0	1	-2.401	1.808
Days since first death	75	369.427	21.848	233	424
Log population	75	16.688	1.716	11.255	21.087
Log population density	74	4.338	1.119	1.164	7.143
Log GDP per capita	73	9.755	.837	7.456	11.079
Gini	67	35.566	7.431	24.09	53.5
Index of democracy and government	74	0	1.327	-2.514	2.042
Log mortality rate before the pandemic	75	8.953	.386	7.9	9.808
Share of those above age 65	73	12.736	6.32	2.751	27.049
Life expectancy	75	76.873	5.343	54.69	84.63

Share of migrants	74	8.484	10.383	.071	59.714
Trust in others	75	-.061	.794	-1.842	1.796
Resources of the health system	72	0	1.317	-2.34	2.333
Index of health risks	75	0	2.174	-6.191	4.295
Stringency of COVID-19 measures	72	82.8	15.475	24.07	100
Decrease in mobility	63	-19.11	7.848	-39.694	-5.484
Survival rate of breast cancer	43	79.572	8.198	43.1	90.6
Prison population per 100,000	73	160.795	103.362	32	639
Definition of deaths: no info	75	.68	.47	0	1
Clinical diagnosis-based definition	75	.133	.342	0	1
Test-based definition of deaths	75	.147	.356	0	1
Clinical and test-based definition	75	.04	.197	0	1
Years of schooling	65	9.866	2.093	4.57	13.18
Closing measures, max	72	13.141	2.676	3	15
Closing measures, mean	72	9.31	2.595	.78	13.435
Closing measures, SD	72	3.07	.994	.493	5.096
Stringency of COVID-19 measures	72	82.8	15.475	24.07	100
Mean stringency of COVID-19 measures	72	61.83	13.52	13.612	83.918
Restrictions on personal gatherings	72	.636	.224	0	.953
Restrictions on personal gatherings, binary	75	.587	.496	0	1
Comprehensive contact tracing	72	.494	.344	0	1
Comprehensive contact tracing, binary	75	.533	.502	0	1
Data on confidence missing	75	.028	.024	0	.093
Log deaths by 2020-10-21	75	4.442	1.795	-1.224	6.935
Log deaths by 2020-11-21	75	4.879	1.874	-1.224	6.983
Log deaths by 2020-12-21	75	5.221	1.969	-1.224	7.043
Log deaths by 2021-01-21	75	5.473	2.002	-1.224	7.365
Log deaths by 2021-02-21	75	5.641	2.021	-1.022	7.505
Log number of tests per thousand people	65	5.451	1.497	2.041	8.258
TI lack of corruption score	73	48.973	19.616	20	87
Voter turnout	71	65.307	15.56	32.14	99.26

**Table A5: Cross-country studies: data coverage and results**

Paper	Journal	No. of co-untries	End of the observati on period	Outcomes	Explanatory variables															Results
					Confidence in public institutions <sup>(1)</sup>	Economy <sup>(2)</sup>	Inequality <sup>(3)</sup>	Demography <sup>(4)</sup>	Govt efficiency <sup>(5)</sup>	Culture of following the rules <sup>(6)</sup>	Democracy <sup>(7)</sup>	Stringency of policy measures <sup>(8)</sup>	Healthcare resources <sup>(9)</sup>	Health risk <sup>(10)</sup>	Social capital <sup>(11)</sup>	COVID duration <sup>(12)</sup>	Mobility <sup>(13)</sup>	Human capital <sup>(14)</sup>	Geography and climate <sup>(15)</sup>	
The present article		75	21 March 2021	1. log no. of deaths 2. raw no. of deaths / 1M 3. log no. of cases 4. log fatality rate 5. excess deaths 6. mean pos. test rate 7. log no. of tests	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	There is a strong correlation between confidence in public institutions and the severity of the pandemic, even conditional on all potential types of other correlates investigated in the literature. In our main specification, we find that a one standard deviation increase in confidence is associated with 350.9 fewer predicted deaths per million inhabitants. Confidence in public institution is one of the most important predictors of the severity of the pandemic.
Gelfand et al. (2021)	Lancet	57	16 Oct 2020	log no. of deaths and cases		x	x	x	x	x	x	x								Nations with high levels of cultural looseness have 4.99 times the number of cases and 8.71 times the number of deaths.
Sorci, Faivre, and Morand (2020)	Nature Scientific Reports	143 /72	11 June 2020	fatality rate: deaths/ cases		x		x			x	x	x	x		x				Comorbidity and socioeconomic factors are important drivers of COVID-19 case fatality rate.
Karabulut et al. (2021)	Economics Letters	99	15 Dec 2020	log infection rate, log case fatality rate		x	x	x			x		x							The infection rates of the disease are higher for more democratic countries, the case fatality rates are lower.
Elgar, Stefaniak, and Wohl (2020)	Social Science & Medicine	84	3 Oct 2020	deaths	x	x	x	x							x					COVID-19 mortality positively related to income inequality, trust and group affiliations and negatively related to social capital from civic engagement and confidence in public institutions.
Bartscher et al. (2021)	Journal of Health Economics	7	end of June 2020	log cumulative				x					x		x			x		The results highlight the positive health returns of strengthening social capital

Paper	Journal	No. of co-countries	End of the observation period	Outcomes	Explanatory variables															Results
					Confidence in public institutions <sup>(1)</sup>	Economy <sup>(2)</sup>	Inequality <sup>(3)</sup>	Demography <sup>(4)</sup>	Govt efficiency <sup>(5)</sup>	Culture of following the rules <sup>(6)</sup>	Democracy <sup>(7)</sup>	Stringency of policy measures <sup>(8)</sup>	Healthcare resources <sup>(9)</sup>	Health risk <sup>(10)</sup>	Social capital <sup>(11)</sup>	COVID duration <sup>(12)</sup>	Mobility <sup>(13)</sup>	Human capital <sup>(14)</sup>	Geography and climate <sup>(15)</sup>	
				no. of cases per 100,000																
Helliwell et al. (2021)	World Happiness Report	163	31 March 2020	COVID-19 mortality rate	x	x		x			x			x					x	The median age, whether the country is an island, exposure to infections in other countries, distance to SARS countries, female heads of government, institutional trust and income inequality are important predictors of COVID-19 deaths.
Liang et al. (2020)	Nature Scientific Reports	169	13 June 2020	COVID-19 mortality rate		x		x	x			x	x	x						COVID-19 mortality rate negatively associated with Covid testing, government effectiveness, and number of hospital beds, and positively associated with proportion of population aged 65 or older and transport infrastructure quality.
Banik et al. (2020)	Global Business Review	29	26 April 2020	COVID-19 mortality rate		x		x				x	x						x	Public health system, population age structure, poverty level and BCG vaccination strongly determine COVID-19 fatality rates.
Khemraj and Yu (2020)	MPRA	148	N.A.	COVID-19 mortality rate		x		x	x				x					x		Countries with high income and human capital, and effective government have lower COVID-19 mortality.
Shimul, Kadir, and Ihsan- Ul-Kabir (2020)	medRxiv	186	13 June 2020	death and infection rates of COVID-19		x		x					x	x			x		x	Aging population, hospital bed per capita and degree of urbanization are strong predictors of COVID-19 outcomes.
Fakhry AbdelMassih et al. (2020)	Cardiovascular Endocrinology & Metabolism	N.A.	April 2020	total number of COVID-19 deaths per 1 million population		x		x					x	x			x		x	BMI and GDP are the two most important predictors of COVID-19 related death rate.

Paper	Journal	No. of co-untries	End of the observati on period	Outcomes	Explanatory variables															Results
					Confidence in public institutions <sup>(1)</sup>	Economy <sup>(2)</sup>	Inequality <sup>(3)</sup>	Demography <sup>(4)</sup>	Govt efficiency <sup>(5)</sup>	Culture of following the rules <sup>(6)</sup>	Democracy <sup>(7)</sup>	Stringency of policy measures <sup>(8)</sup>	Healthcare resources <sup>(9)</sup>	Health risk <sup>(10)</sup>	Social capital <sup>(11)</sup>	COVID duration <sup>(12)</sup>	Mobility <sup>(13)</sup>	Human capital <sup>(14)</sup>	Geography and climate <sup>(15)</sup>	
Davies (2021)	CESifo WP	141	Sep 2020	COVID-19 mortality rate		x		x			x		x							Older population, fewer hospital beds, lack of universal BCG vaccination, and greater urbanization are associated with higher COVID-19 mortality.
Bretschger et al. (2020)	International Economics and Economic Policy	108	20 July 2020	reported number of COVID-19 cases		x		x				x	x	x						Air pollution and obesity are the two most important predictors of COVID-19 mortality.
Duhon, Bragazzi, and Kong (2021)	Science of the Total Environment	N.A .	29 July 2020	initial growth of COVID-19		x		x				x	x	x					x	Population in urban agglomerations of more than 1 million, PM2.5 air pollution mean annual exposure, life expectancy, hospital beds available, urban population, Global Health Security detection index and restrictions on international movement had the most significant effects on the initial growth of COVID-19.

<sup>(1)</sup> Confidence in public institutions <sup>(2)</sup> GDP per capita, sectoral controls, quality of transport infrastructure; <sup>(3)</sup> GINI; <sup>(4)</sup> total population, population density, share of pop. older than 65/70; <sup>(5)</sup> WGI scores; <sup>(6)</sup> tightness, collectivism, power distance; <sup>(7)</sup> authoritarianism, democracy; female head of government <sup>(8)</sup> time to lockdowns, stringency, testing; <sup>(9)</sup> health expenditures, number of doctors, number of hospital beds; BCG vaccination; <sup>(10)</sup> disability adjusted years, share of total disease burden: cardiovascular diseases, cancers, chronic respiratory diseases, chronic kidney diseases, lower respiratory infections, diabetes mellitus, obesity, air pollution; distance to SARS countries; GHS index <sup>(11)</sup> trust in people; <sup>(12)</sup> time since first case, time since first death; <sup>(13)</sup> Google trends mobility data, air traffic <sup>(14)</sup> Human Capital Index; Average years of education <sup>(15)</sup> Island dummy, tropical country dummy, weather indicator

## Appendix B: Robustness checks

**Table B1: Log total deaths attributed to COVID-19 and confidence in institutions: Model 1 – Model 7**

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Explanatory variables	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7
Confidence in institutions, standardized	-1.190	-1.099	-1.058	-1.071	-1.083	-0.923	-0.828
	[-1.573 - -0.807]	[-1.424 - -0.774]	[-1.445 - -0.670]	[-1.468 - -0.673]	[-1.399 - -0.768]	[-1.244 - -0.602]	[-1.169 - -0.486]
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)
Days since first death		0.015	0.017	0.016	0.016	0.012	0.014
		[-0.004 - 0.034]	[-0.005 - 0.038]	[-0.005 - 0.038]	[0.002 - 0.030]	[-0.003 - 0.026]	[-0.003 - 0.031]
		(0.126)	(0.125)	(0.131)	(0.027)	(0.107)	(0.100)
Log population		-0.159	-0.116	-0.115	-0.123	-0.157	-0.124
		[-0.405 - 0.088]	[-0.378 - 0.146]	[-0.379 - 0.149]	[-0.383 - 0.137]	[-0.403 - 0.090]	[-0.431 - 0.183]
		(0.203)	(0.378)	(0.386)	(0.347)	(0.208)	(0.419)
Log population density		0.148	0.116	0.119	0.309	0.234	0.180
		[-0.259 - 0.556]	[-0.291 - 0.523]	[-0.291 - 0.529]	[-0.036 - 0.654]	[-0.083 - 0.550]	[-0.213 - 0.573]
		(0.469)	(0.570)	(0.563)	(0.078)	(0.144)	(0.361)
Log GDP per capita		0.748	0.612	0.608	0.517	0.715	0.510
		[0.094 - 1.403]	[-0.416 - 1.640]	[-0.419 - 1.634]	[-0.656 - 1.690]	[-0.373 - 1.802]	[-0.787 - 1.806]
		(0.026)	(0.238)	(0.240)	(0.381)	(0.193)	(0.431)
Gini		-0.015	-0.012	-0.010	0.004	0.004	-0.006
		[-0.060 - 0.030]	[-0.062 - 0.038]	[-0.061 - 0.040]	[-0.042 - 0.050]	[-0.039 - 0.047]	[-0.052 - 0.041]
		(0.517)	(0.625)	(0.686)	(0.869)	(0.856)	(0.803)
Index of democracy and government effectiveness		-0.063	0.167	0.147	0.407	0.149	0.240
		[-0.586 - 0.460]	[-0.496 - 0.830]	[-0.577 - 0.871]	[-0.336 - 1.151]	[-0.583 - 0.881]	[-0.664 - 1.145]
		(0.810)	(0.615)	(0.685)	(0.277)	(0.684)	(0.593)
Log mortality rate before the pandemic			2.203	2.212	-0.358	-2.946	-1.427
			[-0.687 - 5.093]	[-0.676 - 5.101]	[-4.515 - 3.798]	[-5.744 - -0.148]	[-4.689 - 1.836]
			(0.132)	(0.131)	(0.863)	(0.039)	(0.382)
Share of those above age 65			-0.159	-0.161	-0.077	0.122	0.034
			[-0.400 - 0.081]	[-0.401 - 0.078]	[-0.388 - 0.235]	[-0.103 - 0.348]	[-0.243 - 0.311]
			(0.189)	(0.183)	(0.623)	(0.281)	(0.806)
Life expectancy			0.088	0.090	-0.141	-0.257	-0.168
			[-0.144 - 0.319]	[-0.144 - 0.324]	[-0.384 - 0.102]	[-0.456 - -0.057]	[-0.416 - 0.080]
			(0.452)	(0.445)	(0.249)	(0.013)	(0.178)
Share of migrants			-0.018	-0.019	-0.028	-0.041	-0.044
			[-0.091 - 0.055]	[-0.097 - 0.058]	[-0.094 - 0.038]	[-0.102 - 0.019]	[-0.114 - 0.026]
			(0.624)	(0.615)	(0.398)	(0.177)	(0.214)
Trust in others				0.067	0.125	0.135	0.049

				[-0.489 - 0.623] (0.810)	[-0.398 - 0.648] (0.633)	[-0.326 - 0.596] (0.558)	[-0.462 - 0.561] (0.847)
Resources of the health system					0.619	0.782	0.712
					[0.009 - 1.229]	[0.131 - 1.432]	[-0.034 - 1.457]
					(0.047)	(0.020)	(0.061)
Index of health risks					0.195	0.234	0.211
					[-0.094 - 0.485]	[0.014 - 0.454]	[-0.059 - 0.482]
					(0.182)	(0.038)	(0.122)
Stringency of COVID-19 measures						0.042	0.032
						[0.016 - 0.069]	[0.005 - 0.058]
						(0.002)	(0.021)
Decrease in mobility							-0.029
							[-0.081 - 0.022]
							(0.257)
Constant	5.741	-4.356	-28.620	-28.901	10.920	37.451	19.575
	[5.355 - 6.126]	[-13.741 - 5.029]	[-65.062 - 7.821]	[-65.553 - 7.750]	[-40.719 - 62.559]	[1.620 - 73.282]	[-25.830 - 64.979]
	(0.000)	(0.357)	(0.121)	(0.120)	(0.673)	(0.041)	(0.388)
Observations	75	67	67	67	66	63	55
R-squared	0.338	0.591	0.617	0.617	0.697	0.764	0.769

Linear regression models estimated by OLS. Outcome variable: log total deaths attributed to COVID-19 per one million inhabitants. Robust p-values in parentheses, 95% confidence intervals in brackets.

**Table B2: Log total deaths attributed to COVID-19 and confidence in institutions: Full Information Maximum Likelihood Estimates (FIML)**

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Explanatory variables	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7
Confidence in institutions, standardized	-1.190 [-1.564 - -0.816] (0.000)	-1.182 [-1.530 - -0.833] (0.000)	-1.192 [-1.556 - -0.828] (0.000)	-1.182 [-1.523 - -0.841] (0.000)	-1.026 [-1.356 - -0.696] (0.000)	-0.787 [-1.129 - -0.445] (0.000)	-0.720 [-1.066 - -0.374] (0.000)
Days since first death		0.006 [-0.022 - 0.034]	0.009 [-0.017 - 0.034]	0.009 [-0.017 - 0.035]	0.011 [-0.007 - 0.030]	0.010 [-0.007 - 0.027]	0.007 [-0.009 - 0.024]
		(0.687)	(0.502)	(0.498)	(0.234)	(0.247)	(0.386)
Log population		-0.115 [-0.365 - 0.134]	-0.094 [-0.369 - 0.182]	-0.100 [-0.374 - 0.174]	-0.067 [-0.364 - 0.229]	-0.174 [-0.440 - 0.093]	-0.090 [-0.354 - 0.174]
		(0.365)	(0.505)	(0.473)	(0.656)	(0.201)	(0.505)
Log population density		0.161 [-0.301 - 0.622]	0.175 [-0.312 - 0.662]	0.181 [-0.299 - 0.660]	0.287 [-0.171 - 0.744]	0.196 [-0.203 - 0.595]	0.173 [-0.134 - 0.480]
		(0.495)	(0.481)	(0.460)	(0.219)	(0.336)	(0.269)

Log GDP per capita		0.874	0.817	0.801	-0.050	0.030	0.302
		[0.068 - 1.680]	[-0.275 - 1.909]	[-0.302 - 1.904]	[-1.106 - 1.005]	[-0.895 - 0.955]	[-0.666 - 1.270]
		(0.034)	(0.142)	(0.155)	(0.926)	(0.950)	(0.541)
Gini		-0.022	-0.019	-0.016	0.004	0.014	0.000
		[-0.083 - 0.039]	[-0.089 - 0.050]	[-0.086 - 0.053]	[-0.066 - 0.073]	[-0.047 - 0.075]	[-0.055 - 0.056]
		(0.481)	(0.585)	(0.648)	(0.918)	(0.654)	(0.995)
Index of democracy and government effectiveness		-0.140	-0.056	-0.059	0.465	0.189	-0.086
		[-0.701 - 0.421]	[-0.783 - 0.671]	[-0.816 - 0.698]	[-0.287 - 1.216]	[-0.487 - 0.866]	[-0.792 - 0.621]
		(0.624)	(0.880)	(0.879)	(0.225)	(0.583)	(0.812)
Log mortality rate before the pandemic			1.872	1.923	-0.359	-1.884	-1.929
			[-0.965 - 4.709]	[-0.957 - 4.804]	[-3.642 - 2.923]	[-3.989 - 0.222]	[-3.850 - -0.007]
			(0.196)	(0.191)	(0.830)	(0.080)	(0.049)
Share of those above age 65			-0.126	-0.127	-0.073	0.081	0.131
			[-0.395 - 0.144]	[-0.402 - 0.147]	[-0.369 - 0.224]	[-0.123 - 0.284]	[-0.049 - 0.310]
			(0.360)	(0.363)	(0.632)	(0.439)	(0.154)
Life expectancy			0.033	0.036	-0.092	-0.141	-0.181
			[-0.233 - 0.299]	[-0.237 - 0.309]	[-0.318 - 0.135]	[-0.319 - 0.036]	[-0.358 - -0.004]
			(0.810)	(0.795)	(0.428)	(0.119)	(0.045)
Share of migrants			0.010	0.012	-0.006	-0.020	-0.022
			[-0.044 - 0.064]	[-0.039 - 0.062]	[-0.056 - 0.045]	[-0.066 - 0.027]	[-0.059 - 0.015]
			(0.718)	(0.655)	(0.829)	(0.411)	(0.240)
Trust in others				-0.008	0.043	0.010	0.155
				[-0.511 - 0.496]	[-0.459 - 0.544]	[-0.478 - 0.498]	[-0.259 - 0.570]
				(0.976)	(0.868)	(0.969)	(0.463)
Resources of the health system					0.661	0.773	0.720
					[-0.136 - 1.458]	[0.076 - 1.471]	[0.127 - 1.313]
					(0.104)	(0.030)	(0.017)
Index of health risks					0.338	0.319	0.318
					[0.072 - 0.603]	[0.115 - 0.522]	[0.126 - 0.510]
					(0.013)	(0.002)	(0.001)
Stringency of COVID-19 measures						0.047	0.033
						[0.015 - 0.079]	[0.005 - 0.061]
						(0.004)	(0.021)
Decrease in mobility							-0.082
							[-0.133 - -0.031]
							(0.002)
Constant	5.741	-2.932	-21.735	-22.370	13.084	26.164	26.207
	[5.364 - 6.117]	[-12.902 - 7.038]	[-59.876 - 16.406]	[-61.246 - 16.506]	[-31.660 - 57.829]	[-2.653 - 54.980]	[-1.670 - 54.084]
	(0.000)	(0.564)	(0.264)	(0.259)	(0.567)	(0.075)	(0.065)



Observations	75	75	75	75	75	75	75
Linear regression models estimated by Full Information Maximum Likelihood (FIML). Outcome variable: log total deaths attributed to COVID-19 per one million inhabitants. Robust p-values in parentheses, 95% confidence intervals in brackets.							

**Table B3: COVID-19 and confidence in institutions: Alternative outcome variables (Model 7)**

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Explanatory variables	Outcome: Log total no. of deaths per million	Outcome: Total no. of deaths per million	Outcome: Log no. of total cases	Outcome: Log fatality rate	Outcome: No. of excess deaths in 2020	Outcome: Log no. of excess deaths in 2020	Outcome: Mean positive test rate	Outcome: Log no. of tests
Confidence in institutions, standardized	-0.828	-350.876	-0.511	-0.316	-4.711	-0.395	-0.051	0.034
	[-1.169 - -0.486]	[-531.922 - -169.831]	[-0.907 - -0.115]	[-0.514 - -0.118]	[-10.043 - 0.620]	[-0.792 - 0.003]	[-0.075 - -0.027]	[-0.269 - 0.336]
	(0.000)	(0.000)	(0.013)	(0.003)	(0.081)	(0.052)	(0.000)	(0.822)
Days since first death	0.014	-6.180	0.017	-0.003	-0.096	-0.021	0.000	-0.001
	[-0.003 - 0.031]	[-10.725 - -1.635]	[-0.002 - 0.037]	[-0.011 - 0.005]	[-0.401 - 0.209]	[-0.060 - 0.019]	[-0.000 - 0.001]	[-0.011 - 0.009]
	(0.100)	(0.009)	(0.080)	(0.449)	(0.523)	(0.291)	(0.608)	(0.898)
Log population	-0.124	19.916	-0.243	0.119	0.809	0.063	0.008	-0.213
	[-0.431 - 0.183]	[-136.510 - 176.343]	[-0.527 - 0.041]	[-0.041 - 0.279]	[-2.320 - 3.937]	[-0.234 - 0.360]	[-0.008 - 0.024]	[-0.412 - -0.014]
	(0.419)	(0.798)	(0.091)	(0.141)	(0.600)	(0.667)	(0.304)	(0.037)
Log population density	0.180	107.746	0.181	-0.001	0.284	0.272	0.001	-0.024
	[-0.213 - 0.573]	[-61.670 - 277.162]	[-0.219 - 0.581]	[-0.157 - 0.154]	[-3.358 - 3.925]	[-0.277 - 0.821]	[-0.024 - 0.026]	[-0.287 - 0.238]
	(0.361)	(0.206)	(0.365)	(0.985)	(0.874)	(0.317)	(0.938)	(0.850)
Log GDP per capita	0.510	341.123	0.780	-0.270	9.288	0.806	-0.073	1.023
	[-0.787 - 1.806]	[-132.941 - 815.187]	[-0.351 - 1.911]	[-0.899 - 0.359]	[0.296 - 18.280]	[-0.112 - 1.724]	[-0.136 - -0.011]	[0.229 - 1.818]
	(0.431)	(0.153)	(0.171)	(0.391)	(0.043)	(0.083)	(0.023)	(0.013)
Gini	-0.006	-1.508	-0.009	0.003	-0.145	0.004	-0.001	-0.015
	[-0.052 - 0.041]	[-26.707 - 23.691]	[-0.052 - 0.034]	[-0.026 - 0.032]	[-0.701 - 0.411]	[-0.052 - 0.060]	[-0.005 - 0.003]	[-0.062 - 0.031]
	(0.803)	(0.904)	(0.673)	(0.822)	(0.596)	(0.886)	(0.579)	(0.509)
Index of democracy and government effectiveness	0.240	-53.542	0.077	0.164	-1.235	-0.446	0.032	-0.174
	[-0.664 - 1.145]	[-314.326 - 207.243]	[-0.655 - 0.808]	[-0.221 - 0.549]	[-6.237 - 3.766]	[-0.969 - 0.076]	[-0.001 - 0.066]	[-0.564 - 0.215]
	(0.593)	(0.680)	(0.833)	(0.395)	(0.616)	(0.090)	(0.057)	(0.368)

Log mortality rate before the pandemic	-1.427	-934.373	-0.130	-1.297	-34.456	-1.840	-0.134	-0.799
	[-4.689 - 1.836]	[-2,308.887 - 440.141]	[-3.279 - 3.020]	[-2.791 - 0.198]	[-65.414 - -3.498]	[-4.127 - 0.447]	[-0.339 - 0.071]	[-3.036 - 1.439]
	(0.382)	(0.177)	(0.934)	(0.087)	(0.031)	(0.110)	(0.193)	(0.472)
Share of those above age 65	0.034	81.748	-0.072	0.105	1.347	0.091	-0.003	0.057
	[-0.243 - 0.311]	[-39.923 - 203.418]	[-0.352 - 0.209]	[-0.016 - 0.226]	[-1.527 - 4.220]	[-0.137 - 0.319]	[-0.021 - 0.016]	[-0.122 - 0.236]
	(0.806)	(0.182)	(0.609)	(0.087)	(0.344)	(0.420)	(0.772)	(0.522)
Life expectancy	-0.168	-65.499	-0.073	-0.095	-1.430	-0.093	0.000	-0.092
	[-0.416 - 0.080]	[-173.699 - 42.702]	[-0.321 - 0.175]	[-0.214 - 0.024]	[-4.914 - 2.054]	[-0.341 - 0.154]	[-0.016 - 0.017]	[-0.244 - 0.059]
	(0.178)	(0.228)	(0.554)	(0.114)	(0.407)	(0.444)	(0.959)	(0.223)
Share of migrants	-0.044	-15.154	-0.046	0.002	0.101	-0.018	-0.003	-0.001
	[-0.114 - 0.026]	[-46.910 - 16.601]	[-0.118 - 0.027]	[-0.028 - 0.032]	[-0.390 - 0.593]	[-0.078 - 0.041]	[-0.007 - 0.002]	[-0.060 - 0.057]
	(0.214)	(0.340)	(0.208)	(0.909)	(0.675)	(0.534)	(0.235)	(0.970)
Trust in others	0.049	66.039	0.177	-0.128	-7.744	-0.195	-0.005	0.340
	[-0.462 - 0.561]	[-221.224 - 353.302]	[-0.227 - 0.582]	[-0.377 - 0.120]	[-17.234 - 1.745]	[-0.791 - 0.400]	[-0.043 - 0.033]	[-0.111 - 0.791]
	(0.847)	(0.644)	(0.380)	(0.303)	(0.105)	(0.505)	(0.791)	(0.134)
Resources of the health system	0.712	118.575	0.585	0.126	-0.965	0.157	0.022	0.334
	[-0.034 - 1.457]	[-88.289 - 325.440]	[-0.014 - 1.185]	[-0.198 - 0.451]	[-4.958 - 3.029]	[-0.277 - 0.591]	[-0.012 - 0.055]	[-0.099 - 0.766]
	(0.061)	(0.253)	(0.055)	(0.435)	(0.624)	(0.464)	(0.198)	(0.126)
Index of health risks	0.211	50.357	0.200	0.011	1.725	0.054	0.018	0.119
	[-0.059 - 0.482]	[-58.522 - 159.236]	[-0.034 - 0.433]	[-0.124 - 0.147]	[-2.513 - 5.962]	[-0.271 - 0.379]	[0.004 - 0.032]	[-0.079 - 0.316]
	(0.122)	(0.355)	(0.092)	(0.865)	(0.410)	(0.735)	(0.014)	(0.230)
Stringency of COVID-19 measures	0.032	11.977	0.023	0.009	-0.099	-0.000	-0.000	0.015
	[0.005 - 0.058]	[2.984 - 20.970]	[-0.002 - 0.047]	[-0.001 - 0.019]	[-0.327 - 0.128]	[-0.018 - 0.017]	[-0.002 - 0.001]	[-0.003 - 0.034]
	(0.021)	(0.010)	(0.065)	(0.083)	(0.378)	(0.972)	(0.596)	(0.102)
Decrease in mobility	-0.029	-13.471	-0.029	-0.000	-0.505	-0.043	-0.000	-0.040
	[-0.081 - 0.022]	[-38.204 - 11.261]	[-0.085 - 0.027]	[-0.024 - 0.023]	[-1.020 - 0.010]	[-0.090 - 0.003]	[-0.004 - 0.003]	[-0.075 - -0.006]
	(0.257)	(0.277)	(0.305)	(0.966)	(0.054)	(0.067)	(0.799)	(0.023)
								[. - .]
								(.)
Constant	19.575	10,237.976	5.134	14.441	349.321	21.533	1.914	11.462
	[-25.830 - 64.979]	[-7,796.045 -	[-35.811 - 46.080]	[-6.555 - 35.436]	[-93.908 -	[-13.142 - 56.209]	[-0.861 - 4.689]	[-17.334 -

		28,271.996]			792.550]			40.258]
	(0.388)	(0.258)	(0.801)	(0.172)	(0.117)	(0.213)	(0.170)	(0.423)
Observations	55	55	55	55	43	42	50	48
R-squared	0.769	0.664	0.759	0.523	0.732	0.636	0.693	0.826

Linear regression models estimated by OLS. Robust p-values in parentheses, 95% confidence intervals in brackets.

**Table B4: Log total deaths attributed to COVID-19 and confidence in specific institutions (Model 7)**

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Confidence in institutions	-0.828 [-1.169 - -0.486] (0.000)						
Confidence in press		-0.654 [-1.016 - -0.292] (0.001)					
Confidence in police			-0.509 [-0.875 - -0.143] (0.008)				
Confidence in parliament				-0.916 [-1.358 - -0.475] (0.000)			
Confidence in government					-0.800 [-1.225 - -0.375] (0.000)		
Confidence in parties						-1.074 [-1.460 - -0.688] (0.000)	
Confidence in justice							-0.783 [-1.140 - -0.426] (0.000)
Days since first death	0.014 [-0.003 - 0.031] (0.100)	0.018 [-0.000 - 0.036] (0.055)	0.019 [-0.001 - 0.038] (0.066)	0.013 [-0.006 - 0.032] (0.166)	0.015 [-0.004 - 0.034] (0.108)	0.006 [-0.009 - 0.022] (0.391)	0.020 [0.001 - 0.039] (0.041)
Log population	-0.124 [-0.431 - 0.183] (0.419)	-0.110 [-0.413 - 0.194] (0.470)	-0.199 [-0.526 - 0.129] (0.226)	-0.157 [-0.464 - 0.150] (0.306)	-0.144 [-0.469 - 0.181] (0.376)	-0.064 [-0.345 - 0.218] (0.650)	-0.148 [-0.470 - 0.173] (0.356)
Log population density	0.180 [-0.213 - 0.573]	0.083 [-0.345 - 0.510]	0.084 [-0.288 - 0.456]	0.202 [-0.216 - 0.621]	0.188 [-0.230 - 0.606]	0.201 [-0.194 - 0.596]	0.187 [-0.188 - 0.561]

	(0.361)	(0.697)	(0.650)	(0.333)	(0.367)	(0.310)	(0.320)
Log GDP per capita	0.510	0.349	0.364	0.549	0.476	0.655	0.526
	[-0.787 - 1.806]	[-0.981 - 1.679]	[-1.026 - 1.755]	[-0.791 - 1.889]	[-0.885 - 1.838]	[-0.558 - 1.869]	[-0.751 - 1.803]
	(0.431)	(0.598)	(0.599)	(0.412)	(0.483)	(0.281)	(0.410)
Gini	-0.006	-0.011	0.021	-0.007	0.003	-0.009	0.008
	[-0.052 - 0.041]	[-0.065 - 0.043]	[-0.035 - 0.078]	[-0.054 - 0.040]	[-0.046 - 0.052]	[-0.052 - 0.034]	[-0.041 - 0.056]
	(0.803)	(0.676)	(0.456)	(0.761)	(0.906)	(0.674)	(0.748)
Index of democracy and government effectiveness	0.240	0.367	0.256	0.070	0.245	0.032	0.344
	[-0.664 - 1.145]	[-0.518 - 1.251]	[-0.758 - 1.269]	[-0.811 - 0.951]	[-0.700 - 1.191]	[-0.774 - 0.838]	[-0.608 - 1.296]
	(0.593)	(0.406)	(0.612)	(0.873)	(0.603)	(0.936)	(0.468)
Log mortality rate before the pandemic	-1.427	-1.178	-1.815	-1.594	-1.754	-2.119	-0.827
	[-4.689 - 1.836]	[-4.923 - 2.566]	[-5.385 - 1.755]	[-4.596 - 1.408]	[-4.889 - 1.381]	[-4.872 - 0.634]	[-4.256 - 2.601]
	(0.382)	(0.528)	(0.310)	(0.289)	(0.265)	(0.127)	(0.628)
Share of those above age 65	0.034	0.037	0.129	0.041	0.054	0.082	-0.005
	[-0.243 - 0.311]	[-0.285 - 0.360]	[-0.162 - 0.421]	[-0.217 - 0.299]	[-0.216 - 0.324]	[-0.143 - 0.307]	[-0.304 - 0.294]
	(0.806)	(0.815)	(0.374)	(0.749)	(0.687)	(0.467)	(0.972)
Life expectancy	-0.168	-0.148	-0.154	-0.175	-0.214	-0.220	-0.126
	[-0.416 - 0.080]	[-0.440 - 0.143]	[-0.436 - 0.127]	[-0.417 - 0.066]	[-0.455 - 0.027]	[-0.432 - -0.007]	[-0.392 - 0.141]
	(0.178)	(0.308)	(0.274)	(0.150)	(0.080)	(0.043)	(0.346)
Share of migrants	-0.044	-0.069	-0.043	-0.036	-0.035	-0.036	-0.045
	[-0.114 - 0.026]	[-0.147 - 0.009]	[-0.116 - 0.030]	[-0.107 - 0.034]	[-0.111 - 0.041]	[-0.101 - 0.030]	[-0.114 - 0.024]
	(0.214)	(0.082)	(0.242)	(0.301)	(0.358)	(0.279)	(0.194)
Trust in others	0.049	-0.265	-0.046	0.207	-0.011	0.230	0.000
	[-0.462 - 0.561]	[-0.789 - 0.259]	[-0.667 - 0.576]	[-0.339 - 0.752]	[-0.568 - 0.547]	[-0.242 - 0.702]	[-0.563 - 0.563]
	(0.847)	(0.312)	(0.882)	(0.448)	(0.969)	(0.330)	(1.000)
Resources of the health system	0.712	0.672	0.666	0.744	0.698	0.694	0.713
	[-0.034 - 1.457]	[-0.062 - 1.406]	[-0.139 - 1.472]	[-0.026 - 1.514]	[-0.074 - 1.470]	[-0.011 - 1.399]	[-0.038 - 1.465]
	(0.061)	(0.072)	(0.102)	(0.058)	(0.075)	(0.054)	(0.062)
Index of health risks	0.211	0.220	0.290	0.203	0.264	0.250	0.168
	[-0.059 - 0.482]	[-0.023 - 0.462]	[-0.059 - 0.639]	[-0.066 - 0.471]	[-0.019 - 0.548]	[0.009 - 0.490]	[-0.122 - 0.459]
	(0.122)	(0.075)	(0.100)	(0.135)	(0.067)	(0.042)	(0.248)
Stringency of COVID-19 measures	0.032	0.035	0.040	0.033	0.032	0.032	0.030
	[0.005 - 0.058]	[0.006 - 0.064]	[0.010 - 0.070]	[0.007 - 0.058]	[0.004 - 0.060]	[0.009 - 0.055]	[0.002 - 0.058]
	(0.021)	(0.019)	(0.011)	(0.014)	(0.026)	(0.009)	(0.034)
Decrease in mobility	-0.029	-0.039	-0.034	-0.036	-0.034	-0.042	-0.008
	[-0.081 - 0.022]	[-0.099 - 0.021]	[-0.098 - 0.029]	[-0.089 - 0.018]	[-0.088 - 0.020]	[-0.084 - 0.001]	[-0.070 - 0.054]
	(0.257)	(0.200)	(0.282)	(0.182)	(0.209)	(0.054)	(0.789)
Constant	19.575	16.187	20.508	21.822	25.520	29.312	9.686
	[-25.830 - 64.979]	[-35.161 - 67.535]	[-30.808 - 71.825]	[-21.895 - 65.539]	[-19.542 - 70.582]	[-10.059 - 68.683]	[-37.512 - 56.883]

	(0.388)	(0.527)	(0.424)	(0.319)	(0.259)	(0.140)	(0.680)
Observations	55	55	55	55	55	55	55
R-squared	0.769	0.754	0.710	0.759	0.749	0.798	0.754

Linear regression models estimated by OLS. Outcome variable: log total deaths attributed to COVID-19 per one million inhabitants. Robust p-values in parentheses, 95% confidence intervals in brackets.

**Table B5: Log total deaths attributed to COVID-19 and confidence in institutions: further robustness checks**

	(1)	(2)	(3)	(4)		(5)		(6)	(7)	(8)
	Subsample of countries where data collection on confidence ended by 1 March 2020	Model 7 in Table 1, weighted by population	Model 7 in Table 1, controlling for non-response in confidence	Lasso1*		Lasso2*		Mean stringency instead of max	Democracy subsample	OECD subsample
				Lasso coeffs	OLS estimates	Lasso coeffs	OLS estimates			
Confidence in institutions, standardized	-0.848	-0.797	-0.768	-0.739	-0.768	-0.600	-0.564	-0.778	-0.723	-0.768
	[-1.213 - -0.484]	[-1.356 - -0.239]	[-1.113 - -0.422]		[-1.062 - -0.474]		[-1.005 - -0.122]	[-1.087 - -0.468]	[-1.265 - -0.181]	[-1.701 - 0.165]
	(0.000)	(0.006)	(0.000)		(0.000)		(0.014)	(0.000)	(0.011)	(0.097)
Days since first death	0.013	0.021	0.015	0.286	0.017	0.265	0.013	0.016	-0.015	0.036
	[-0.004 - 0.031]	[0.004 - 0.037]	[-0.002 - 0.032]		[0.002 - 0.031]		[-0.000 - 0.026]	[0.001 - 0.030]	[-0.047 - 0.017]	[-0.105 - 0.176]
	(0.123)	(0.014)	(0.081)		(0.029)		(0.053)	(0.035)	(0.343)	(0.584)
Log population	0.022	0.111	-0.094					-0.251	0.085	-0.161
	[-0.405 - 0.449]	[-0.356 - 0.577]	[-0.401 - 0.212]					[-0.565 - 0.063]	[-0.236 - 0.407]	[-0.647 - 0.325]
	(0.916)	(0.634)	(0.537)					(0.114)	(0.592)	(0.478)
Log population density	0.158	-0.037	0.146			0.133	0.114	0.212	0.265	0.481
	[-0.264 - 0.580]	[-0.598 - 0.525]	[-0.276 - 0.567]				[-0.170 - 0.398]	[-0.149 - 0.574]	[-0.165 - 0.696]	[-0.131 - 1.093]
	(0.453)	(0.896)	(0.489)				(0.423)	(0.242)	(0.217)	(0.111)
Log GDP per capita	0.184	-0.336	0.555					0.518	0.391	1.279
	[-1.476 - 1.843]	[-2.331 - 1.658]	[-0.630 - 1.739]					[-0.711 - 1.747]	[-1.548 - 2.330]	[-5.787 - 8.345]
	(0.824)	(0.735)	(0.349)					(0.399)	(0.683)	(0.695)
Gini	-0.021	-0.016	-0.017					-0.010	0.026	0.059
	[-0.078 - 0.035]	[-0.101 - 0.069]	[-0.074 - 0.039]					[-0.057 - 0.037]	[-0.037 - 0.089]	[-0.087 - 0.204]

	(0.451)	(0.698)	(0.539)					(0.670)	(0.404)	(0.389)
Index of democracy and government effectiveness	0.382	0.859	0.157	0.163	-0.010			0.159	0.187	-0.200
	[-0.620 - 1.384]	[-0.451 - 2.169]	[-0.537 - 0.852]		[-0.453 - 0.432]			[-0.699 - 1.017]	[-1.112 - 1.486]	[-1.963 - 1.563]
	(0.444)	(0.192)	(0.649)		(0.963)			(0.710)	(0.770)	(0.806)
Log mortality rate before the pandemic	-1.711	-0.931	-0.900					-2.051	-1.622	2.307
	[-5.264 - 1.842]	[-7.030 - 5.168]	[-4.356 - 2.556]					[-4.990 - 0.888]	[-4.389 - 1.145]	[-4.731 - 9.344]
	(0.335)	(0.759)	(0.601)					(0.166)	(0.240)	(0.482)
Share of those above age 65	0.052	-0.127	0.055					0.118	0.160	-0.148
	[-0.233 - 0.337]	[-0.555 - 0.300]	[-0.257 - 0.366]					[-0.146 - 0.383]	[-0.074 - 0.394]	[-0.819 - 0.524]
	(0.713)	(0.550)	(0.725)					(0.370)	(0.171)	(0.635)
Life expectancy	-0.139	0.008	-0.175			-0.155	-0.020	-0.207	-0.106	0.147
	[-0.408 - 0.129]	[-0.330 - 0.346]	[-0.438 - 0.089]				[-0.127 - 0.086]	[-0.442 - 0.027]	[-0.311 - 0.098]	[-0.544 - 0.838]
	(0.300)	(0.963)	(0.187)				(0.701)	(0.081)	(0.296)	(0.646)
Share of migrants	-0.036	-0.107	-0.046			-0.177	-0.047	-0.037	-0.027	-0.028
	[-0.114 - 0.042]	[-0.239 - 0.025]	[-0.124 - 0.031]				[-0.100 - 0.006]	[-0.105 - 0.031]	[-0.107 - 0.053]	[-0.135 - 0.080]
	(0.356)	(0.110)	(0.233)				(0.080)	(0.273)	(0.493)	(0.580)
Trust in others	0.032	0.180	-0.089					-0.008	0.211	0.609
	[-0.460 - 0.524]	[-0.591 - 0.950]	[-0.612 - 0.434]					[-0.489 - 0.473]	[-0.347 - 0.769]	[-0.473 - 1.691]
	(0.896)	(0.640)	(0.731)					(0.973)	(0.445)	(0.238)
Resources of the health system	0.628	0.844	0.680	0.474	0.455			0.593	0.152	0.061
	[-0.080 - 1.336]	[-0.277 - 1.965]	[0.044 - 1.315]		[0.044 - 0.865]			[-0.094 - 1.279]	[-0.465 - 0.768]	[-0.900 - 1.021]
	(0.080)	(0.136)	(0.037)		(0.031)			(0.089)	(0.618)	(0.891)
Index of health risks	0.353	0.425	0.196	0.332	0.238			0.282	0.202	0.639
	[-0.066 - 0.773]	[-0.122 - 0.972]	[-0.047 - 0.438]		[0.077 - 0.399]			[0.008 - 0.556]	[-0.094 - 0.497]	[-0.527 - 1.804]
	(0.096)	(0.124)	(0.110)		(0.005)			(0.044)	(0.173)	(0.250)
Stringency of COVID-19 measures	0.030	0.047	0.027	0.314	0.018	0.131	0.004		0.029	-0.028
	[0.003 - 0.058]	[-0.004 - 0.098]	[-0.002 - 0.056]		[-0.005 - 0.042]		[-0.018 - 0.026]		[-0.035 - 0.092]	[-0.158 - 0.102]
	(0.031)	(0.072)	(0.068)		(0.119)		(0.701)		(0.359)	(0.636)
Decrease in mobility	-0.038	0.010	-0.027	-0.237	-0.062	-0.378	-0.080	-0.018	-0.028	-0.105
	[-0.092 - 0.016]	[-0.060 - 0.080]	[-0.081 - 0.027]		[-0.106 - 0.018]		[-0.122 - 0.038]	[-0.065 - 0.028]	[-0.090 - 0.033]	[-0.243 - 0.034]
	(0.162)	(0.782)	(0.325)		(0.007)		(0.000)	(0.429)	(0.350)	(0.123)
Data on confidence			-17.510							

missing			[-46.725 - 11.706]							
			(0.232)							
Current health expenditure per capita, PPP (current international \$)						0.441	0.001			
							[0.000 - 0.001]			
							(0.002)			
number of doctors per thousand						0.236	0.207			
							[0.001 - 0.413]			
							(0.049)			
BMI						0.056	-0.134			
							[-0.504 - 0.235]			
							(0.467)			
Obesity <sup>21</sup>						0.544	0.266			
							[0.080 - 0.453]			
							(0.006)			
High blood sugar <sup>21</sup>						0.099	0.050			
							[-0.038 - 0.138]			
							(0.257)			
Impaired kidney function <sup>21</sup>						-0.314	-0.279			
							[-0.479 - - 0.078]			
							(0.008)			
Low physical activity <sup>21</sup>						0.254	0.142			
							[-0.276 - 0.560]			
							(0.497)			
Government effectiveness, WGI						-0.274	-0.850			
							[-1.775 - 0.076]			
							(0.071)			
FH_score						0.416	0.011			
							[-0.018 - 0.040]			
							(0.441)			
Mean stringency of COVID-19 measures								0.054		
								[0.026 - 0.082]		

							(0.000)			
Constant	21.205	6.811	15.298		-3.051		-0.574	28.054	22.128	-51.221
	[-26.506 - 68.917]	[-74.025 - 87.647]	[-29.366 - 59.963]		[-7.997 - 1.895]		[-11.783 - 10.635]	[-15.568 - 71.677]	[-11.105 - 55.360]	[-171.538 - 69.097]
	(0.373)	(0.865)	(0.492)		(0.221)		(0.918)	(0.201)	(0.183)	(0.365)
Observations	53	55	55		60		61	55	45	27
R-squared	0.776	0.850	0.789		0.671		0.807	0.798	0.664	0.787

Outcome variable: log total deaths attributed to COVID-19 per one million inhabitants. Robust p-values in parentheses, 95% confidence intervals in brackets.

# The lasso models are estimated with cvlasso in Stata(Ahrens, Hansen, and Schaffer 2020). Number of folds: 100.

**Table B6: Log total deaths attributed to COVID-19 and confidence in institutions: further control variables**

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Control variables added to Model 7 in Table 1								
	Corruption	Island	Years of education	Closure measures	Definition of deaths	No. of tests	Tightness	Breast cancer survival rate	Voter turnout
Confidence in institutions, standardized	-0.876	-0.813	-0.729	-0.934	-0.816	-0.920	-0.518	-0.678	-0.846
	[-1.214 - -0.537]	[-1.158 - -0.468]	[-1.069 - -0.389]	[-1.301 - -0.568]	[-1.140 - -0.491]	[-1.261 - -0.579]	[-2.022 - 0.986]	[-1.261 - -0.096]	[-1.212 - -0.480]
	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.000)	(0.476)	(0.025)	(0.000)
Days since first death	0.015	0.015	0.011	0.013	0.015	0.015	0.017	-0.018	0.015
	[-0.001 - 0.031]	[-0.003 - 0.033]	[-0.008 - 0.031]	[-0.003 - 0.028]	[-0.004 - 0.033]	[0.002 - 0.027]	[-0.010 - 0.044]	[-0.087 - 0.050]	[-0.002 - 0.032]
	(0.071)	(0.099)	(0.235)	(0.105)	(0.119)	(0.022)	(0.211)	(0.576)	(0.083)
Log population	-0.104	-0.047	-0.095	-0.177	-0.118	-0.101	0.069	0.027	-0.132
	[-0.401 - 0.194]	[-0.368 - 0.275]	[-0.422 - 0.233]	[-0.459 - 0.106]	[-0.439 - 0.202]	[-0.450 - 0.249]	[-0.754 - 0.892]	[-0.531 - 0.586]	[-0.437 - 0.174]
	(0.485)	(0.769)	(0.562)	(0.213)	(0.458)	(0.561)	(0.861)	(0.919)	(0.389)
Log population density	0.182	0.122	0.188	0.133	0.158	0.310	-0.031	0.469	0.200
	[-0.223 - 0.587]	[-0.247 - 0.491]	[-0.236 - 0.612]	[-0.218 - 0.484]	[-0.265 - 0.580]	[-0.064 - 0.684]	[-0.717 - 0.655]	[-0.068 - 1.007]	[-0.187 - 0.587]
	(0.368)	(0.508)	(0.374)	(0.446)	(0.454)	(0.100)	(0.926)	(0.083)	(0.302)
Log GDP per capita	0.514	0.345	0.218	0.750	0.468	-0.275	0.333	-0.670	0.482
	[-0.811 - 1.839]	[-0.928 - 1.619]	[-1.194 - 1.630]	[-0.356 - 1.855]	[-0.931 - 1.867]	[-2.213 - 1.663]	[-1.880 - 2.546]	[-4.507 - 3.168]	[-0.866 - 1.830]
	(0.437)	(0.586)	(0.756)	(0.177)	(0.501)	(0.774)	(0.754)	(0.717)	(0.474)
Gini	-0.005	-0.011	0.009	-0.018	-0.012	0.011	0.011	0.035	-0.005
	[-0.054 - 0.043]	[-0.057 - 0.035]	[-0.044 - 0.062]	[-0.067 - 0.031]	[-0.060 - 0.036]	[-0.049 - 0.071]	[-0.097 - 0.120]	[-0.042 - 0.112]	[-0.053 - 0.042]
	(0.819)	(0.638)	(0.733)	(0.458)	(0.616)	(0.712)	(0.826)	(0.355)	(0.817)
Index of democracy and government effectiveness	-0.026	0.302	0.608	0.065	0.273	0.369	0.944	0.320	0.266



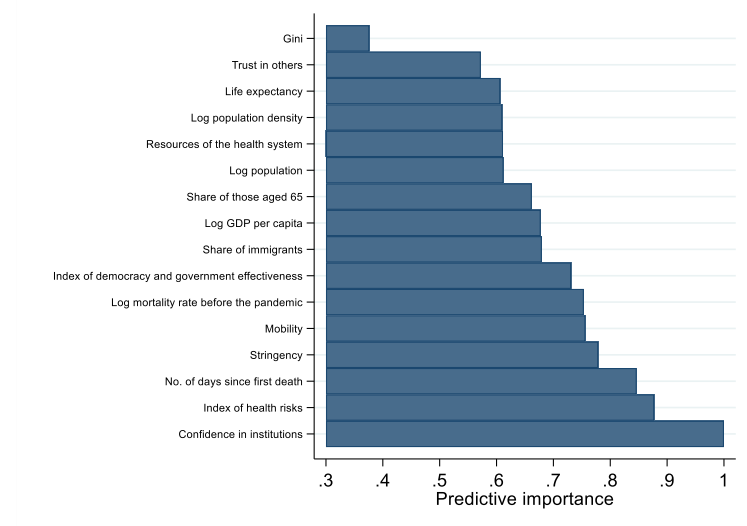
	[-1.132 - 1.079]	[-0.617 - 1.221]	[-0.517 - 1.733]	[-0.688 - 0.817]	[-0.781 - 1.326]	[-0.558 - 1.297]	[-0.617 - 2.505]	[-1.000 - 1.640]	[-0.690 - 1.222]
	(0.962)	(0.509)	(0.280)	(0.862)	(0.603)	(0.423)	(0.218)	(0.616)	(0.577)
Log mortality rate before the pandemic	-1.469	-1.400	-3.010	-1.781	-0.766	-2.419	-2.884	1.707	-1.462
	[-4.665 - 1.727]	[-4.701 - 1.902]	[-6.278 - 0.258]	[-4.770 - 1.208]	[-4.921 - 3.388]	[-6.425 - 1.588]	[-10.185 - 4.417]	[-6.356 - 9.771]	[-4.687 - 1.763]
	(0.358)	(0.396)	(0.070)	(0.235)	(0.710)	(0.227)	(0.415)	(0.661)	(0.364)
Share of those above age 65	0.043	0.054	0.146	0.129	-0.022	0.053	0.142	-0.162	0.036
	[-0.231 - 0.318]	[-0.223 - 0.330]	[-0.111 - 0.403]	[-0.159 - 0.416]	[-0.338 - 0.294]	[-0.216 - 0.322]	[-0.381 - 0.665]	[-0.886 - 0.563]	[-0.235 - 0.308]
	(0.752)	(0.696)	(0.257)	(0.370)	(0.887)	(0.692)	(0.573)	(0.644)	(0.788)
Life expectancy	-0.170	-0.157	-0.265	-0.210	-0.130	-0.175	-0.153	0.059	-0.173
	[-0.419 - 0.080]	[-0.400 - 0.086]	[-0.525 - -0.004]	[-0.447 - 0.028]	[-0.431 - 0.171]	[-0.421 - 0.072]	[-0.746 - 0.440]	[-0.738 - 0.857]	[-0.419 - 0.073]
	(0.176)	(0.198)	(0.047)	(0.082)	(0.385)	(0.158)	(0.592)	(0.877)	(0.161)
Share of migrants	-0.047	-0.034	-0.039	-0.031	-0.052	-0.049	-0.127	-0.028	-0.045
	[-0.118 - 0.023]	[-0.097 - 0.028]	[-0.112 - 0.033]	[-0.100 - 0.038]	[-0.132 - 0.029]	[-0.126 - 0.029]	[-0.275 - 0.021]	[-0.114 - 0.058]	[-0.120 - 0.030]
	(0.184)	(0.276)	(0.277)	(0.367)	(0.201)	(0.209)	(0.087)	(0.503)	(0.229)
Trust in others	-0.025	-0.006	-0.035	0.037	-0.056	-0.140	0.161	0.270	0.010
	[-0.590 - 0.540]	[-0.494 - 0.482]	[-0.598 - 0.527]	[-0.477 - 0.551]	[-0.686 - 0.573]	[-0.646 - 0.365]	[-1.385 - 1.708]	[-0.706 - 1.246]	[-0.514 - 0.533]
	(0.930)	(0.979)	(0.899)	(0.886)	(0.858)	(0.575)	(0.828)	(0.567)	(0.970)
Resources of the health system	0.665	0.674	0.715	0.517	0.725	0.824	0.492	0.542	0.749
	[-0.077 - 1.406]	[-0.081 - 1.430]	[-0.098 - 1.528]	[-0.107 - 1.140]	[-0.086 - 1.536]	[-0.102 - 1.749]	[-0.692 - 1.676]	[-0.513 - 1.596]	[-0.041 - 1.538]
	(0.078)	(0.079)	(0.083)	(0.102)	(0.078)	(0.079)	(0.391)	(0.294)	(0.062)
Index of health risks	0.232	0.191	0.305	0.199	0.198	0.269	0.566	0.663	0.225
	[-0.056 - 0.520]	[-0.098 - 0.480]	[-0.010 - 0.621]	[-0.038 - 0.436]	[-0.121 - 0.517]	[-0.068 - 0.605]	[-0.259 - 1.390]	[-0.024 - 1.351]	[-0.064 - 0.515]
	(0.111)	(0.189)	(0.057)	(0.097)	(0.217)	(0.113)	(0.165)	(0.058)	(0.123)
Stringency of COVID-19 measures	0.035	0.028	0.051	-0.025	0.029	0.027	0.102	-0.005	0.033
	[0.007 - 0.063]	[-0.001 - 0.056]	[0.020 - 0.081]	[-0.081 - 0.030]	[0.004 - 0.054]	[-0.000 - 0.054]	[-0.021 - 0.225]	[-0.096 - 0.085]	[0.006 - 0.060]
	(0.015)	(0.055)	(0.002)	(0.361)	(0.022)	(0.054)	(0.097)	(0.903)	(0.016)
Decrease in mobility	-0.028	-0.033	-0.018	-0.050	-0.030	-0.002	0.005	-0.084	-0.027
	[-0.080 - 0.023]	[-0.088 - 0.021]	[-0.076 - 0.040]	[-0.100 - 0.000]	[-0.086 - 0.026]	[-0.055 - 0.050]	[-0.136 - 0.146]	[-0.197 - 0.029]	[-0.081 - 0.027]
	(0.273)	(0.219)	(0.531)	(0.052)	(0.286)	(0.928)	(0.945)	(0.135)	(0.319)
TI lack of corruption score	0.022								
	[-0.034 - 0.078]								
	(0.434)								
Island		-1.129							
		[-2.903 - 0.645]							
		(0.205)							
Years of schooling			0.006						

			[-0.221 - 0.234]						
			(0.955)						
Closing measures, max				0.106					
				[-0.414 - 0.626]					
				(0.682)					
Closing measures, mean				0.342					
				[-0.158 - 0.842]					
				(0.174)					
Closing measures, sd				-0.335					
				[-0.874 - 0.204]					
				(0.216)					
Clinical diagnosis-based definition of deaths					0.285				
					[-0.615 - 1.185]				
					(0.525)				
Test-based definition of deaths					0.372				
					[-1.026 - 1.770]				
					(0.592)				
Clinical and test-based definition of deaths					-0.409				
					[-1.770 - 0.952]				
					(0.546)				
Log no. of tests per thousand people						0.436			
						[-0.029 - 0.901]			
						(0.065)			
Tightness of culture in following rules							0.318		
							[-3.762 - 4.398]		
							(0.871)		
Survival rate of breast cancer								0.163	
								[0.041 - 0.285]	
								(0.012)	
Voter turnout									0.007
									[-0.017 - 0.030]
									(0.582)

Constant	17.966	18.968	41.061	25.209	12.082	33.315	23.065	-15.748	19.792
	[-25.819 - 61.751]	[-26.933 - 64.868]	[-7.522 - 89.645]	[-17.614 - 68.032]	[-45.443 - 69.607]	[-24.976 - 91.605]	[-75.771 - 121.901]	[-120.262 - 88.766]	[-25.306 - 64.890]
	(0.411)	(0.408)	(0.095)	(0.240)	(0.672)	(0.252)	(0.628)	(0.754)	(0.380)
Observations	55	55	52	55	55	48	34	35	55
R-squared	0.772	0.783	0.790	0.835	0.777	0.805	0.795	0.805	0.771

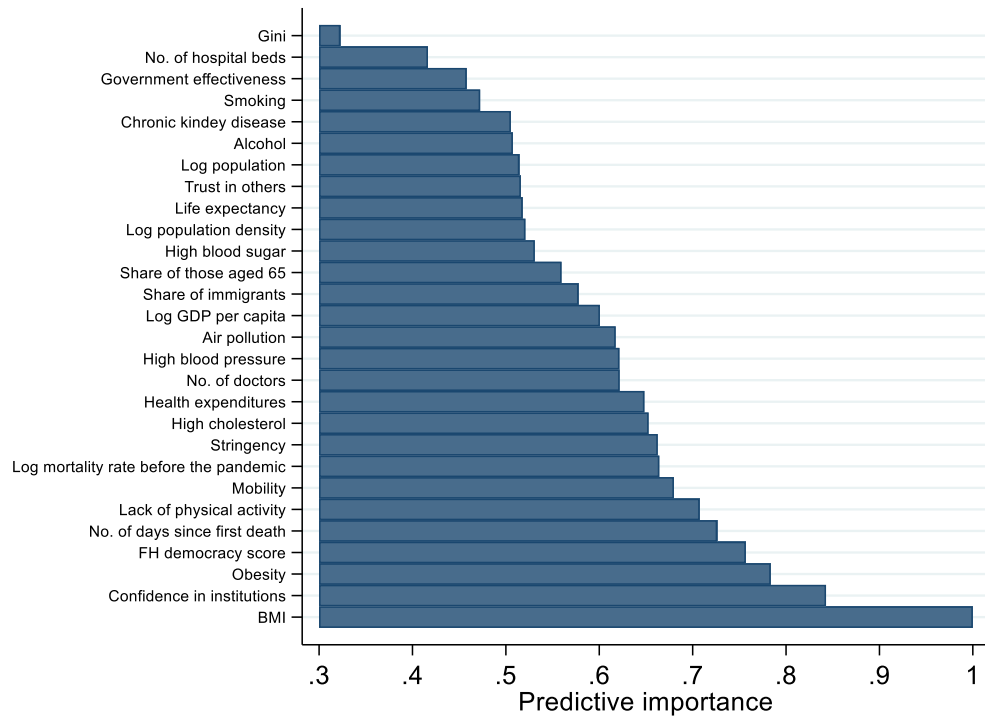
Linear regression models estimated by OLS. Outcome variable: log total deaths attributed to COVID-19 per one million inhabitants. Robust p-values in parentheses, 95% confidence intervals in brackets.

**Figure B1: Random forest relative importance using the same explanatory variables as in Model 7 in Table 1**



Outcome variable: log total deaths attributed to COVID-19 per one million inhabitants. No. of trees: 10,000. The importance values are scaled proportional to the largest value in the set. Retrieved by the rforest plugin (Zou and Schonlau 2021) in Stata. No. of countries: 55. Same control variables and sample as Model 7 in Table 1. Predictive importance is based on the Increase in Mean Squared Errors (MSE) measure, which captures the increase in MSE should predictors be replaced by their own randomly permuted values (Hastie, Tibshirani, and Friedman 2009).

**Figure B2: Random forest relative importance using the items of PCA measures as explanatory variables**



Outcome variable: log total deaths attributed to COVID-19 per one million inhabitants. No. of trees: 10,000. The importance values are scaled proportional to the largest value in the set. Retrieved by the plugin (Zou and Schonlau 2021) in Stata. No. of countries: 55. Same control variables and sample as Model 7 in Table 1. Predictive importance is based on the Increase in Mean Squared Errors (MSE) measure, which captures the increase in MSE should predictors be replaced by their own randomly permuted values (Hastie, Tibshirani, and Friedman 2009).

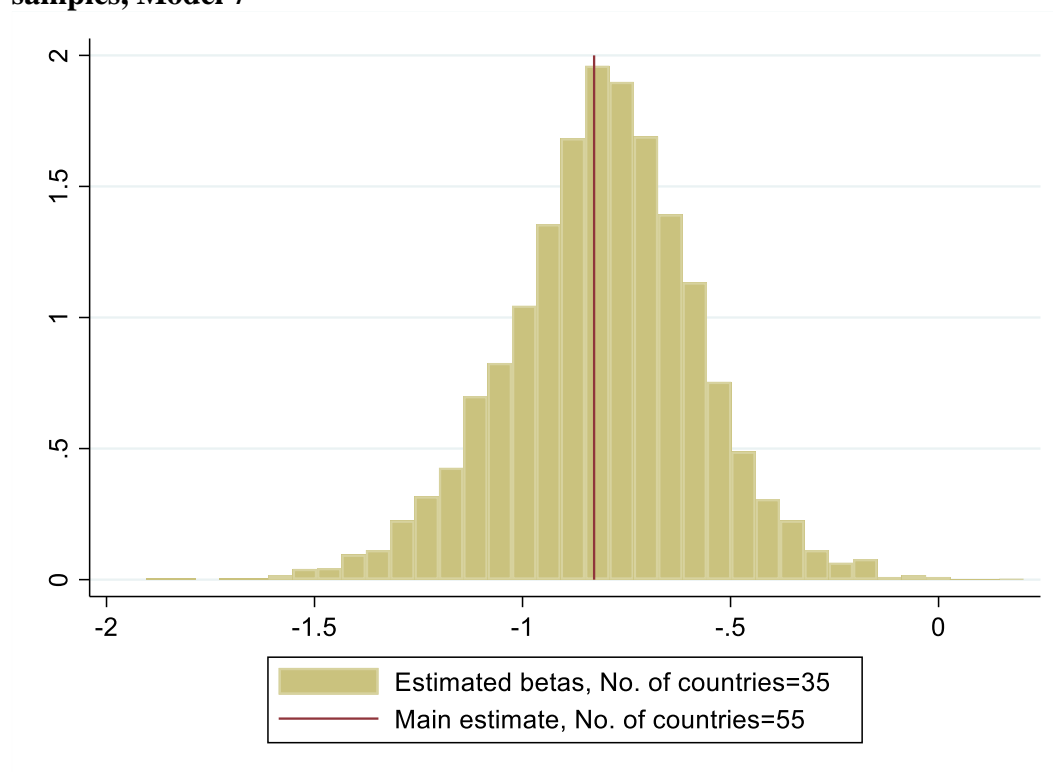
**Table B7: Log total deaths attributed to COVID-19 and confidence in institutions: alternative observation periods**

	(1)	(2)	(3)	(4)	(5)	(6)
	Model 7 in Table 1 with log total deaths measured at the end of alternative observation periods					
	21 Oct 2020	21 Nov 2020	21 Dec 2020	21 Jan 2021	21 Feb 2021	21 March 2021 (Model 7 in Table 1)
Confidence in institutions, standardized	-0.788 [-1.136 - -0.440] (0.000)	-0.859 [-1.179 - -0.539] (0.000)	-0.839 [-1.165 - -0.513] (0.000)	-0.829 [-1.162 - -0.496] (0.000)	-0.818 [-1.157 - -0.479] (0.000)	-0.754 [-1.084 - -0.425] (0.000)
Days since first death	0.016 [-0.001 - 0.033] (0.063)	0.014 [-0.002 - 0.030] (0.080)	0.014 [-0.002 - 0.030] (0.080)	0.014 [-0.003 - 0.030] (0.094)	0.014 [-0.003 - 0.031] (0.106)	-0.018 [-0.043 - 0.008] (0.165)
Log population	0.238 [-0.090 - 0.567] (0.150)	0.077 [-0.239 - 0.393] (0.626)	-0.039 [-0.357 - 0.279] (0.805)	-0.109 [-0.419 - 0.200] (0.480)	-0.121 [-0.428 - 0.185] (0.427)	0.060 [-0.257 - 0.376] (0.704)
Log population density	-0.223 [-0.678 - 0.232] (0.327)	-0.030 [-0.453 - 0.393] (0.887)	0.086 [-0.327 - 0.499] (0.677)	0.148 [-0.254 - 0.550] (0.462)	0.172 [-0.220 - 0.564] (0.380)	0.229 [-0.146 - 0.604] (0.224)
Log GDP per capita	-0.256 [-1.740 - 1.229] (0.729)	-0.003 [-1.337 - 1.332] (0.997)	0.123 [-1.224 - 1.471] (0.854)	0.339 [-0.991 - 1.669] (0.609)	0.470 [-0.829 - 1.770] (0.468)	0.467 [-0.782 - 1.716] (0.454)
Gini	-0.022 [-0.087 - 0.044] (0.506)	-0.024 [-0.076 - 0.029] (0.369)	-0.015 [-0.065 - 0.036] (0.563)	-0.008 [-0.056 - 0.040] (0.727)	-0.005 [-0.052 - 0.041] (0.811)	0.010 [-0.042 - 0.061] (0.702)
Index of democracy and government effectiveness	-0.082 [-1.002 - 0.838] (0.858)	0.042 [-0.818 - 0.903] (0.921)	0.122 [-0.760 - 1.004] (0.781)	0.181 [-0.716 - 1.078] (0.685)	0.211 [-0.691 - 1.113] (0.639)	0.227 [-0.655 - 1.109] (0.605)
Log mortality rate before the pandemic	-1.398 [-4.355 - 1.560] (0.345)	-1.539 [-4.717 - 1.638] (0.333)	-1.462 [-4.602 - 1.678] (0.352)	-1.491 [-4.655 - 1.673] (0.346)	-1.462 [-4.668 - 1.745] (0.362)	-1.211 [-4.176 - 1.753] (0.413)
Share of those above age 65	-0.018 [-0.300 - 0.264] (0.899)	-0.014 [-0.297 - 0.268] (0.918)	0.000 [-0.274 - 0.275] (0.998)	0.022 [-0.249 - 0.292] (0.872)	0.034 [-0.239 - 0.306] (0.804)	0.077 [-0.169 - 0.323] (0.531)
Life expectancy	0.020 [-0.244 - 0.283] (0.879)	-0.030 [-0.287 - 0.227] (0.814)	-0.062 [-0.309 - 0.184] (0.611)	-0.132 [-0.373 - 0.109] (0.274)	-0.163 [-0.407 - 0.080] (0.183)	-0.145 [-0.373 - 0.084] (0.207)
Share of migrants	-0.035 [-0.120 - 0.049] (0.400)	-0.044 [-0.121 - 0.034] (0.261)	-0.041 [-0.116 - 0.034] (0.275)	-0.040 [-0.111 - 0.031] (0.258)	-0.041 [-0.110 - 0.029] (0.243)	-0.030 [-0.096 - 0.036] (0.358)
Trust in others	0.427	0.268	0.129	0.098	0.068	0.148

	[-0.227 - 1.081]	[-0.318 - 0.853]	[-0.425 - 0.683]	[-0.435 - 0.632]	[-0.449 - 0.584]	[-0.357 - 0.653]
	(0.194)	(0.361)	(0.640)	(0.711)	(0.792)	(0.557)
Resources of the health system	0.641	0.722	0.750	0.759	0.732	0.558
	[-0.146 - 1.427]	[-0.007 - 1.450]	[0.014 - 1.486]	[0.018 - 1.500]	[-0.010 - 1.473]	[-0.190 - 1.305]
	(0.107)	(0.052)	(0.046)	(0.045)	(0.053)	(0.139)
Index of health risks	0.123	0.200	0.245	0.212	0.198	0.185
	[-0.148 - 0.394]	[-0.053 - 0.453]	[-0.017 - 0.506]	[-0.054 - 0.477]	[-0.070 - 0.467]	[-0.071 - 0.441]
	(0.365)	(0.118)	(0.066)	(0.114)	(0.143)	(0.153)
Stringency of COVID-19 measures	0.016	0.027	0.033	0.033	0.032	0.032
	[-0.011 - 0.044]	[0.000 - 0.053]	[0.007 - 0.059]	[0.008 - 0.059]	[0.006 - 0.058]	[0.007 - 0.057]
	(0.241)	(0.047)	(0.013)	(0.013)	(0.018)	(0.014)
Decrease in mobility	-0.054	-0.044	-0.033	-0.029	-0.032	-0.037
	[-0.109 - -0.000]	[-0.096 - 0.008]	[-0.084 - 0.018]	[-0.080 - 0.021]	[-0.083 - 0.019]	[-0.082 - 0.008]
	(0.050)	(0.093)	(0.198)	(0.252)	(0.214)	(0.107)
Constant	8.010	13.055	14.531	18.860	19.816	23.488
	[-37.101 - 53.121]	[-32.818 - 58.927]	[-30.159 - 59.221]	[-25.207 - 62.926]	[-24.785 - 64.417]	[-18.855 - 65.832]
	(0.721)	(0.568)	(0.514)	(0.392)	(0.374)	(0.268)
Observations	55	55	55	55	55	54
R-squared	0.632	0.709	0.745	0.758	0.765	0.715

Linear regression models estimated by OLS. Outcome variable: log total deaths attributed to COVID-19 per one million inhabitants. Robust p-values in parentheses, 95% confidence intervals in brackets.

**Figure B3: Log total deaths attributed to COVID-19 and confidence in institutions: estimated coefficients of confidence in public institutions using 35-country random samples, Model 7**



Number of random samples: 5,000. Outcome variable: log total deaths attributed to COVID-19 per one million inhabitants.

**Table B8: Relationship between confidence in public institutions and other health and social outcomes**

Explanatory variables	(1) Outcome: Five-year survival rate of breast cancer	(2) Outcome: Prison population per 100,000	(3) Outcome: Decrease in mobility
Confidence in institutions, standardized	0.380 [-1.994 - 2.754] (0.744)	-13.780 [-42.601 - 15.042] (0.342)	1.752 [-1.188 - 4.692] (0.236)
Days since first death	-0.033 [-0.280 - 0.214] (0.786)	-0.438 [-1.239 - 0.363] (0.278)	-0.086 [-0.195 - 0.024] (0.121)
Log population	0.997 [-0.929 - 2.923] (0.296)	19.052 [-6.962 - 45.066] (0.148)	1.660 [-0.172 - 3.491] (0.074)
Log population density	-0.686 [-2.218 - 0.846] (0.365)	-11.247 [-26.478 - 3.984] (0.144)	-1.008 [-2.923 - 0.907] (0.294)
Log GDP per capita	-2.280 [-17.122 - 12.563] (0.754)	66.567 [-10.820 - 143.954] (0.090)	1.607 [-4.469 - 7.683] (0.596)
Gini	-0.133 [-0.583 - 0.316] (0.546)	4.992 [1.132 - 8.852] (0.012)	-0.161 [-0.495 - 0.173] (0.337)
Index of democracy and government effectiveness	1.352 [-3.266 - 5.970] (0.551)	-31.393 [-92.529 - 29.743] (0.307)	-3.406 [-6.558 - -0.254] (0.035)
Log mortality rate before the pandemic	16.023	-99.472	-15.579

	[-12.006 - 44.053]	[-268.580 - 69.636]	[-33.803 - 2.644]
	(0.250)	(0.243)	(0.092)
Share of those above age 65	-1.315	4.509	2.252
	[-3.419 - 0.790]	[-9.547 - 18.565]	[0.731 - 3.773]
	(0.210)	(0.522)	(0.005)
Life expectancy	1.919	-8.881	-1.437
	[-0.397 - 4.235]	[-23.007 - 5.245]	[-2.926 - 0.052]
	(0.100)	(0.213)	(0.058)
Share of migrants	0.088	0.816	0.226
	[-0.225 - 0.401]	[-2.788 - 4.420]	[-0.113 - 0.565]
	(0.566)	(0.651)	(0.186)
Trust in others	-1.384	9.977	1.260
	[-4.465 - 1.698]	[-24.292 - 44.245]	[-2.331 - 4.852]
	(0.363)	(0.561)	(0.482)
Resources of the health system	1.570	3.048	-1.814
	[-2.280 - 5.421]	[-51.203 - 57.299]	[-4.156 - 0.529]
	(0.408)	(0.911)	(0.126)
Index of health risks	-1.324	17.276	0.883
	[-3.564 - 0.916]	[-1.117 - 35.669]	[-0.662 - 2.429]
	(0.234)	(0.065)	(0.255)
Constant	-172.241	737.127	197.764
	[-521.698 - 177.215]	[-1,661.798 - 3,136.052]	[-51.133 - 446.660]
	(0.319)	(0.540)	(0.116)
Observations	39	65	56
R-squared	0.634	0.438	0.499

Robust p-values in parentheses, 95% confidence intervals in brackets.



**Table B9: Log total deaths attributed to COVID-19 and confidence in institutions: sub-measures of stringency**

	(1)	(2)	(3)	(4)	(5)	(6)
	Outcome: log number of total deaths one million inhabitants Model 7 in Table 1, controlling for ...					
Explanatory variables	Restrictions on personal gatherings			Comprehensive contact tracing		
Confidence in institutions, standardized	-0.702	-0.599	-0.852	-0.932	-0.629	-0.622
	[-1.032 - -0.373]	[-1.804 - 0.605]	[-1.550 - -0.155]	[-1.316 - -0.547]	[-1.184 - -0.075]	[-1.097 - -0.148]
	(0.000)	(0.320)	(0.018)	(0.000)	(0.027)	(0.012)
Restrictions on personal gatherings (continuous)	3.255	3.301				
	[1.310 - 5.200]	[1.306 - 5.296]				
	(0.002)	(0.002)				
Interaction of restrictions on personal gatherings (continuous) and confidence in public institutions		-0.170				
		[-1.907 - 1.567]				
		(0.844)				
Restrictions on personal gatherings, binary = 1			0.928			
			[0.040 - 1.815]			
			(0.041)			
Interaction of restrictions on personal gatherings (binary) and confidence in public institutions			0.048			
Interaction of restrictions on personal gatherings (binary) and confidence in public institutions			[-0.814 - 0.911]			
			(0.910)			
Comprehensive contact tracing				-1.168	-1.283	
				[-2.257 - -0.080]	[-2.348 - -0.218]	
				(0.036)	(0.020)	
Interaction of comprehensive contact tracing (continuous) and confidence in public institutions					-0.663	
					[-1.364 - 0.039]	
					(0.064)	
Comprehensive contact tracing, binary = 1						-0.735
						[-1.380 - -0.090]
						(0.027)
Interaction of						-0.537

comprehensive contact tracing (binary) and confidence in public institutions						
						[-1.034 - -0.041]
						(0.035)
Days since first death	0.019	0.019	0.015	0.012	0.010	0.010
	[0.003 - 0.035]	[0.003 - 0.034]	[-0.004 - 0.033]	[-0.004 - 0.027]	[-0.004 - 0.024]	[-0.004 - 0.024]
	(0.020)	(0.020)	(0.116)	(0.146)	(0.172)	(0.144)
Log population	-0.179	-0.175	-0.128	0.011	-0.007	-0.033
	[-0.430 - 0.071]	[-0.435 - 0.084]	[-0.409 - 0.154]	[-0.274 - 0.296]	[-0.283 - 0.269]	[-0.290 - 0.224]
	(0.155)	(0.179)	(0.365)	(0.937)	(0.961)	(0.794)
Log population density	0.214	0.221	0.179	0.200	0.261	0.273
	[-0.121 - 0.548]	[-0.131 - 0.573]	[-0.183 - 0.541]	[-0.166 - 0.566]	[-0.099 - 0.622]	[-0.099 - 0.644]
	(0.204)	(0.211)	(0.323)	(0.275)	(0.150)	(0.146)
Log GDP per capita	0.785	0.780	0.710	0.520	0.774	0.681
	[-0.243 - 1.813]	[-0.253 - 1.813]	[-0.466 - 1.886]	[-0.728 - 1.767]	[-0.490 - 2.037]	[-0.563 - 1.924]
	(0.130)	(0.135)	(0.229)	(0.404)	(0.222)	(0.275)
Gini	-0.000	-0.000	-0.014	-0.012	0.002	0.009
	[-0.041 - 0.040]	[-0.041 - 0.041]	[-0.059 - 0.032]	[-0.060 - 0.037]	[-0.047 - 0.050]	[-0.033 - 0.052]
	(0.981)	(0.997)	(0.544)	(0.627)	(0.942)	(0.663)
Index of democracy and government effectiveness	0.023	0.038	0.246	0.397	0.279	0.279
	[-0.670 - 0.716]	[-0.643 - 0.718]	[-0.498 - 0.991]	[-0.466 - 1.259]	[-0.587 - 1.144]	[-0.512 - 1.069]
	(0.947)	(0.911)	(0.507)	(0.358)	(0.518)	(0.480)
Log mortality rate before the pandemic	-2.212	-2.334	-1.285	0.947	0.765	0.516
	[-6.010 - 1.587]	[-6.137 - 1.469]	[-5.940 - 3.369]	[-3.131 - 5.024]	[-3.140 - 4.670]	[-3.432 - 4.463]
	(0.246)	(0.222)	(0.579)	(0.641)	(0.694)	(0.793)
Share of those above age 65	0.168	0.176	0.092	-0.141	-0.127	-0.094
	[-0.172 - 0.507]	[-0.174 - 0.527]	[-0.279 - 0.463]	[-0.474 - 0.193]	[-0.445 - 0.192]	[-0.407 - 0.218]
	(0.324)	(0.314)	(0.618)	(0.399)	(0.426)	(0.545)
Life expectancy	-0.239	-0.248	-0.215	-0.080	-0.101	-0.111
	[-0.520 - 0.043]	[-0.536 - 0.040]	[-0.512 - 0.083]	[-0.335 - 0.175]	[-0.356 - 0.155]	[-0.371 - 0.148]
	(0.094)	(0.089)	(0.152)	(0.528)	(0.429)	(0.392)
Share of migrants	-0.055	-0.053	-0.045	-0.026	-0.019	-0.026
	[-0.120 - 0.009]	[-0.125 - 0.018]	[-0.118 - 0.027]	[-0.090 - 0.039]	[-0.082 - 0.044]	[-0.091 - 0.040]
	(0.090)	(0.136)	(0.214)	(0.429)	(0.542)	(0.427)
Trust in others	-0.062	-0.051	-0.045	0.074	0.138	0.151
	[-0.467 - 0.343]	[-0.475 - 0.373]	[-0.515 - 0.424]	[-0.416 - 0.563]	[-0.378 - 0.655]	[-0.377 - 0.679]
	(0.760)	(0.808)	(0.846)	(0.762)	(0.591)	(0.565)
Resources of the health system	0.469	0.458	0.399	0.668	0.620	0.600
	[-0.125 - 1.064]	[-0.184 - 1.099]	[-0.236 - 1.034]	[-0.007 - 1.343]	[-0.059 - 1.299]	[-0.040 - 1.240]
	(0.118)	(0.157)	(0.211)	(0.052)	(0.072)	(0.065)

Index of health risks	0.308	0.320	0.283	0.222	0.244	0.219
	[0.028 - 0.587]	[0.021 - 0.618]	[-0.063 - 0.629]	[-0.101 - 0.544]	[-0.066 - 0.554]	[-0.074 - 0.512]
	(0.032)	(0.037)	(0.107)	(0.172)	(0.120)	(0.139)
Decrease in mobility	-0.033	-0.032	-0.052	-0.069	-0.076	-0.065
	[-0.085 - 0.018]	[-0.084 - 0.020]	[-0.108 - 0.004]	[-0.127 - -0.011]	[-0.133 - -0.020]	[-0.117 - -0.013]
	(0.194)	(0.216)	(0.069)	(0.020)	(0.010)	(0.016)
Constant	26.983	28.749	21.017	-5.258	-4.586	-1.012
	[-23.569 - 77.535]	[-21.168 - 78.665]	[-37.907 - 79.941]	[-56.116 - 45.601]	[-54.316 - 45.145]	[-51.077 - 49.052]
	(0.287)	(0.251)	(0.475)	(0.835)	(0.853)	(0.968)
Observations	55	55	56	55	55	56
R-squared	0.813	0.813	0.768	0.770	0.781	0.784

Linear regression models estimated by OLS. Robust p-values in parentheses, 95% confidence intervals in brackets.

**Table B10: Log total deaths attributed to COVID-19 and confidence in institutions: quantile regressions (Model 7 in Table 1)**

	(1)	(2)	(3)	(4)
Explanatory variables	20st percentile	40st percentile	60st percentile	80st percentile
Lack of confidence in institutions, standardized	0.935	0.791	0.749	0.726
	[-0.320 - 2.190]	[0.198 - 1.384]	[0.433 - 1.065]	[0.198 - 1.253]
	(0.140)	(0.010)	(0.000)	(0.008)
Days since first death	0.007	0.014	0.023	0.004
	[-0.153 - 0.167]	[-0.009 - 0.037]	[-0.006 - 0.052]	[-0.025 - 0.032]
	(0.933)	(0.215)	(0.122)	(0.784)
Log population	-0.255	-0.295	-0.219	-0.111
	[-1.346 - 0.836]	[-0.672 - 0.083]	[-0.701 - 0.263]	[-0.398 - 0.176]
	(0.639)	(0.123)	(0.363)	(0.438)
Log population density	0.215	0.226	0.248	-0.062
	[-0.695 - 1.125]	[-0.186 - 0.638]	[-0.248 - 0.745]	[-0.484 - 0.360]
	(0.635)	(0.274)	(0.317)	(0.768)
Log GDP per capita	1.162	1.041	0.957	0.560
	[-0.983 - 3.308]	[-0.139 - 2.220]	[-1.561 - 3.476]	[-1.832 - 2.952]
	(0.280)	(0.082)	(0.446)	(0.638)
Gini	-0.015	-0.016	0.010	0.017
	[-0.160 - 0.129]	[-0.071 - 0.039]	[-0.066 - 0.085]	[-0.087 - 0.120]
	(0.830)	(0.565)	(0.797)	(0.746)
Index of democracy and government effectiveness	-0.158	0.066	-0.022	0.119
	[-1.782 - 1.465]	[-0.842 - 0.974]	[-0.900 - 0.855]	[-1.157 - 1.395]
	(0.845)	(0.884)	(0.959)	(0.851)
Log mortality rate before the pandemic	-3.224	-2.004	0.080	0.471
	[-8.841 - 2.392]	[-6.223 - 2.215]	[-3.735 - 3.894]	[-8.803 - 9.744]
	(0.252)	(0.342)	(0.967)	(0.919)
Share of those above age 65	0.204	0.078	-0.087	-0.044
	[-0.367 - 0.776]	[-0.261 - 0.416]	[-0.329 - 0.156]	[-0.719 - 0.631]
	(0.474)	(0.646)	(0.474)	(0.895)
Life expectancy	-0.382	-0.278	-0.038	0.077
	[-0.712 - -0.051]	[-0.608 - 0.052]	[-0.335 - 0.259]	[-0.350 - 0.505]
	(0.025)	(0.096)	(0.796)	(0.716)
Share of migrants	-0.041	-0.021	-0.014	-0.011
	[-0.187 - 0.104]	[-0.094 - 0.052]	[-0.091 - 0.063]	[-0.074 - 0.052]
	(0.570)	(0.569)	(0.711)	(0.728)
Trust in others	-0.153	-0.231	0.050	0.247
	[-1.365 - 1.059]	[-0.775 - 0.313]	[-0.503 - 0.603]	[-0.526 - 1.019]
	(0.800)	(0.395)	(0.856)	(0.522)
Resources of the health system	0.905	0.805	0.273	-0.070
	[0.132 - 1.677]	[0.054 - 1.556]	[-0.420 - 0.965]	[-0.655 - 0.515]
	(0.023)	(0.036)	(0.430)	(0.809)
Index of health risks	0.108	0.091	0.131	0.031
	[-0.728 - 0.944]	[-0.444 - 0.626]	[-0.418 - 0.679]	[-0.380 - 0.442]
	(0.795)	(0.733)	(0.632)	(0.880)
Stringency of COVID-19 measures	0.046	0.027	0.020	0.011
	[-0.002 - 0.094]	[-0.011 - 0.065]	[-0.003 - 0.044]	[-0.064 - 0.086]
	(0.061)	(0.156)	(0.091)	(0.766)
Decrease in mobility	-0.046	-0.044	-0.012	-0.005
	[-0.165 - 0.074]	[-0.100 - 0.012]	[-0.061 - 0.037]	[-0.102 - 0.091]
	(0.443)	(0.121)	(0.623)	(0.909)
Constant	46.515	30.174	-7.526	-9.195
	[-32.070 - 125.100]	[-16.250 - 76.598]	[-59.119 - 44.068]	[-117.099 - 98.709]
	(0.238)	(0.196)	(0.769)	(0.864)
Observations	55	55	55	55

Outcome variable: log total deaths attributed to COVID-19 per one million inhabitants. Robust p-values in parentheses, 95% confidence intervals in brackets.

## References in the Appendix

- Ahrens, Achim, Christian B. Hansen, and Mark E. Schaffer. 2020. *LASSOPACK: Stata Module for Lasso, Square-Root Lasso, Elastic Net, Ridge, Adaptive Lasso Estimation and Cross-Validation. Statistical Software Components*. Boston College Department of Economics. <https://ideas.repec.org/c/boc/bocode/s458458.html>.
- Allemani, Claudia, Tomohiro Matsuda, Veronica Di Carlo, Rhea Harewood, Melissa Matz, Maja Nikšić, Audrey Bonaventure, et al. 2018. 'Global Surveillance of Trends in Cancer Survival 2000-14 (CONCORD-3): Analysis of Individual Records for 37 513 025 Patients Diagnosed with One of 18 Cancers from 322 Population-Based Registries in 71 Countries'. *Lancet (London, England)* 391 (10125): 1023–75. [https://doi.org/10.1016/S0140-6736\(17\)33326-3](https://doi.org/10.1016/S0140-6736(17)33326-3).
- Banik, Arindam, Tirthankar Nag, Sahana Roy Chowdhury, and Rajashri Chatterjee. 2020. 'Why Do COVID-19 Fatality Rates Differ Across Countries? An Explorative Cross-Country Study Based on Select Indicators'. *Global Business Review* 21 (3): 607–25. <https://doi.org/10.1177/0972150920929897>.
- Barro, Robert J., and Jong Wha Lee. 2013. 'A New Data Set of Educational Attainment in the World, 1950–2010'. *Journal of Development Economics* 104 (September): 184–98. <https://doi.org/10.1016/j.jdeveco.2012.10.001>.
- Bartscher, Alina Kristin, Danmarks Nationalbank, Sebastian Seitz, Sebastian Siegloch, Michaela Slotwinski, and Nils Wehrhöfer. 2021. 'Social Capital and the Spread of Covid-19: Insights from European Countries'. *Journal of Health Economics*, September, 102531. <https://doi.org/10.1016/j.jhealeco.2021.102531>.
- Bretschger, Lucas, Elise Grieg, Paul J. J. Welfens, and Tian Xiong. 2020. 'COVID-19 Infections and Fatalities Developments: Empirical Evidence for OECD Countries and Newly Industrialized Economies'. *International Economics and Economic Policy*, October, 1–47. <https://doi.org/10.1007/s10368-020-00487-x>.
- Davies, James. 2021. 'Economic Inequality and Covid-19 Death Rates in the First Wave, a Cross-Country Analysis'. 8957. CESifo Working Paper. <https://www.cesifo.org/en/publikationen/2021/working-paper/economic-inequality-and-covid-19-death-rates-first-wave-cross>.
- Dong, Ensheng, Hongru Du, and Lauren Gardner. 2020. 'An Interactive Web-Based Dashboard to Track COVID-19 in Real Time'. *The Lancet Infectious Diseases* 20 (5): 533–34. [https://doi.org/10.1016/S1473-3099\(20\)30120-1](https://doi.org/10.1016/S1473-3099(20)30120-1).
- Duhon, Jacqueline, Nicola Bragazzi, and Jude Dzevela Kong. 2021. 'The Impact of Non-Pharmaceutical Interventions, Demographic, Social, and Climatic Factors on the Initial Growth Rate of COVID-19: A Cross-Country Study'. *Science of The Total Environment* 760 (March): 144325. <https://doi.org/10.1016/j.scitotenv.2020.144325>.
- Elgar, Frank J., Anna Stefaniak, and Michael J. A. Wohl. 2020. 'The Trouble with Trust: Time-Series Analysis of Social Capital, Income Inequality, and COVID-19 Deaths in 84 Countries'. *Social Science & Medicine* 263 (October): 113365. <https://doi.org/10.1016/j.socscimed.2020.113365>.
- EVS/WVS. 2020. 'European Values Study and World Values Survey: Joint EVS/WVS 2017-2021 Dataset (Joint EVS/WVS)'. ZA7505. Dataset Version 1.0.0. Cologne: GESIS Data Archive. <https://doi.org/10.4232/1.13095>.
- Fakhry AbdelMassih, Antoine, Ramy Ghaly, Abeer Amin, Amr Gaballah, Aya Kamel, Bassant Heikal, Esraa Menshawey, et al. 2020. 'Obese Communities among the Best Predictors of COVID-19-Related Deaths'. *Cardiovascular Endocrinology & Metabolism* 9 (3): 102–7. <https://doi.org/10.1097/XCE.0000000000000218>.

- Freedom House. 2020. 'Freedom in the World 2020'. Washington, USA.  
<https://freedomhouse.org/report/freedom-world/2020/leaderless-struggle-democracy>.
- Gelfand, Michele J., Joshua Conrad Jackson, Xinyue Pan, Dana Nau, Dylan Pieper, Emmy Denison, Munqith Dagher, Paul A. M. Van Lange, Chi-Yue Chiu, and Mo Wang. 2021. 'The Relationship between Cultural Tightness–Looseness and COVID-19 Cases and Deaths: A Global Analysis'. *The Lancet Planetary Health* 5 (3): e135–44.  
[https://doi.org/10.1016/S2542-5196\(20\)30301-6](https://doi.org/10.1016/S2542-5196(20)30301-6).
- Hale, Thomas, Noam Angrist, Rafael Goldszmidt, Beatriz Kira, Anna Petherick, Toby Phillips, Samuel Webster, et al. 2021. 'A Global Panel Database of Pandemic Policies (Oxford COVID-19 Government Response Tracker)'. *Nature Human Behaviour*, March, 1–10. <https://doi.org/10.1038/s41562-021-01079-8>.
- Hastie, Trevor, Robert Tibshirani, and Jerome Friedman. 2009. *The Elements of Statistical Learning: Data Mining, Inference, and Prediction, Second Edition*. 2nd ed. Springer Series in Statistics. New York: Springer-Verlag. <https://doi.org/10.1007/978-0-387-84858-7>.
- Helliwell, John F., Richard Layard, Jeffrey Sachs, and Jan-Emmanuel De Neve. 2021. 'World Happiness Report 2021'. New York: Sustainable Development Solutions Network.  
<https://worldhappiness.report/ed/2021/>.
- HSRM. 2021. 'How Comparable Is COVID-19 Mortality across Countries? – Cross-Country Analysis'. *The Health System Response Monitor* (blog). 2021.  
<https://analysis.covid19healthsystem.org/index.php/2020/06/04/how-comparable-is-covid-19-mortality-across-countries/>.
- 'Human Mortality Database'. n.d. University of California, Berkeley (USA), and Max Planck Institute for Demographic Research (Germany). <https://www.mortality.org/>.
- IHME. 2019. 'Global Burden of Disease Study 2019'. Institute for Health Metrics and Evaluation. <http://ghdx.healthdata.org/gbd-2019>.
- Institute for Crime & Justice Policy Research. 2021. 'World Prison Brief'. 21 March 2021.  
<https://www.prisonstudies.org/about-us>.
- International IDEA. n.d. 'International IDEA Voter Turnout Database'.
- Karabulut, Gokhan, Klaus F. Zimmermann, Mehmet Huseyin Bilgin, and Asli Cansin Doker. 2021. 'Democracy and COVID-19 Outcomes'. *Economics Letters* 203 (June): 109840.  
<https://doi.org/10.1016/j.econlet.2021.109840>.
- Khemraj, Tarron, and Sherry Yu. 2020. 'Human Capital and the COVID-19 Pandemic'. MPRA Paper. 12 June 2020. <https://mpra.ub.uni-muenchen.de/101262/>.
- Liang, Li-Lin, Ching-Hung Tseng, Hsiu J. Ho, and Chun-Ying Wu. 2020. 'Covid-19 Mortality Is Negatively Associated with Test Number and Government Effectiveness'. *Scientific Reports* 10 (1): 12567. <https://doi.org/10.1038/s41598-020-68862-x>.
- Our World in Data. 2021. 'OWID Dataset Collection'. <https://github.com/owid/owid-datasets/tree/master/datasets>.
- Ritchie, Hannah, Esteban Ortiz-Ospina, Diana Beltekian, Edouard Mathieu, Joe Hasell, Bobbie Macdonald, Charlie Giattino, Cameron Appel, Lucas Rodés-Guirao, and Max Roser. 2020. 'Coronavirus Pandemic (COVID-19)'. *Our World in Data*, March.  
<https://ourworldindata.org/coronavirus>.
- Shimul, Shafiun Nahin, Fariha Kadir, and Muhammad Ihsan- Ul- Kabir. 2020. 'Factors Associated with Coronavirus (COVID-19) Deaths and Infections: A Cross Country Evidence'. medRxiv. <https://doi.org/10.1101/2020.11.02.20183236>.  
<https://www.medrxiv.org/content/10.1101/2020.11.02.20183236v1>.
- Sorci, Gabriele, Bruno Faivre, and Serge Morand. 2020. 'Explaining Among-Country Variation in COVID-19 Case Fatality Rate'. *Scientific Reports* 10 (1): 18909.  
<https://doi.org/10.1038/s41598-020-75848-2>.

Zou, Rosie Yuyan, and Matthias Schonlau. 2021. *RFOREST: Stata Module to Implement Random Forest Algorithm*. Statistical Software Components.  
<https://econpapers.repec.org/software/bocbocode/s458614.htm>.