A longitudinal analysis of the privacy paradox

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All authors contributed extensively to the work presented in this paper. TD, PM, & ST designed the study; PM supervised the data collection; PM administered the data importation; TD & PM wrote the code, ran the models, and analyzed the output data; TD wrote most parts of manuscript, and PM & ST contributed individual sections and comments; ST supervised the project and wrote the grant application (in 2012). The authors declare no competing interests. This research was funded by the German Federal Ministry of Education and Research (BMBF) Grant 16KIS0094, awarded to Sabine Trepte.

This manuscript features a companion website that includes detailed summaries of the statistical results, the code, additional analyses, and a reproducible version of the manuscript (https://tdienlin.github.io/privacy-paradox-longitudinal). The data can be

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Abstract

The privacy paradox states that people's concerns about online privacy are unrelated to 19 their online sharing of personal information. On the basis of a representative sample of the 20 German population, which includes 1403 respondents interviewed at three waves separated 21 by 6 months, we investigate the privacy paradox from a longitudinal perspective. Using a 22 cross-lagged panel model with random intercepts, we differentiate between-person relations 23 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 25 substantially more negative attitudes toward information sharing (between-person level). People who were more concerned than usual also shared slightly less information than 27 usual (within-person level). We found no long-term effects of privacy concerns on information sharing or attitudes 6 months later. The results provide further evidence against the privacy paradox, but more research is needed to better understand potential causal relations.

Keywords: privacy paradox, privacy concerns, information sharing, longitudinal analysis, structural equation modeling

Word count: 5089

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A longitudinal analysis of the privacy paradox

The privacy paradox states that the information disclosure of Internet users is 36 problematic: Although many people are concerned about their privacy online, they still 37 share plenty of personal information on the web (e.g., Acquisti and Grossklags, 2003). The 38 privacy paradox is of considerable interest to society—it is discussed in newspapers (Frean, 2017), Wikipedia entries (Wikipedia, 2018), designated websites (New York Public Radio, 2018), books (Trepte and Reinecke, 2011), and top-tier academic journals (Acquisti et al., 2015). If the privacy paradox really exists, it should inspire worry: It would suggest that online behavior is irrational and that people are revealing too much of their personal information, which can cause various problems (e.g., Sevignani, 2016). Understanding why people disclose information online and whether or not this is paradoxical therefore represents an important challenge. However, current research on the privacy paradox has one major limitation. To the 47 best of our knowledge, most empirical studies conducted so far have investigated the 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 51 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 53 regarding causality. The privacy paradox, however, implies a causal perspective: Does a person, if he or she becomes more concerned about online privacy, then also share less 55 personal information? This mismatch is problematic because although between-person relations are, except for some special cases, a necessary condition for causal within-person effects, they are by no means a sufficient one. For example, it could be that the between-person relation is determined by other third variables. Hence, as the next step in investigating the privacy paradox and to better understand the causal relation between privacy concerns and information sharing, it is necessary to conduct studies with

within-person designs.

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

⁷³ A Brief History of the Privacy Paradox

Acquisti and Grossklags (2003) were among the first to argue that the online 74 disclosure of personal information is paradoxical. "Experiments reveal that very few 75 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 80 privacy concerns, (e) lack of privacy literacy, and (f) fabrication of false information. 81 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 83 with several other experimental studies conducted at the time (Beresford et al., 2012; Hann et al., 2007; Huberman et al., 2005). 85 While there are various understandings and operationalizations of the privacy 86

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

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, 89 2005; Taddicken, 2014; Tufekci, 2008), which lends credence to the privacy paradox, a 90 different set of studies showed significant relations (e.g., Dienlin and Trepte, 2015; Heirman 91 et al., 2013; Walrave et al., 2012), which refutes the privacy paradox. 92 Notably, in a parallel line of research other studies have also analyzed the relation 93 between privacy concerns and information sharing. However, the term privacy paradox was 94 often not used explicitly. Instead, studies have referred to the so-called privacy calculus, which states that the sharing of personal information online is affected by both the 96 respective costs and the anticipated benefits (Culnan and Armstrong, 1999). By now, 97 several studies have found empirical support for the privacy calculus in various online contexts (e.g., Bol et al., 2018; Dienlin and Metzger, 2016; Krasnova et al., 2010). Baruh et al. (2017) published the first empirical meta-analysis on the relations 100 between privacy concerns and various forms of social media use (e.g., information sharing 101 or SNS usage). On the basis of 37 studies, Baruh et al. (2017) found a small and significant 102 statistical relation between concerns about online privacy and online information sharing (r 103 = -.13, 95% CI [-.07, -.18]). Another more recent meta analysis by Yu et al. (2020) also 104 finds a significant bivariate relation between privacy concerns and information sharing, 105 albeit smaller (r = -.06, 95% CI [-.01, -.12]). There also exist several systematic literature 106 reviews on the privacy paradox (Barth and Jong, 2017; Gerber et al., 2018; Kokolakis, 107 2017). Kokolakis (2017) come to the conclusion that "the dichotomy between privacy 108 attitude and behaviour should not be considered a paradox anymore." (p. 130) However, 100 the authors also note that the privacy paradox is a "complex phenomenon that has not 110 been fully explained yet". Barth and Jong (2017) are more skeptical, and argue that 111 "attempts to theoretically explain and practically solve the problem of the privacy paradox 112 are still scarce and we feel the subject deserves far more research attention" (p. 1052). 113

Defining Privacy Concerns and Information Sharing

Privacy is defined as the "[...] voluntary and temporary withdrawal of a person from 115 the general society through physical or psychological means [...]" (Westin, 1967: 7). 116 Privacy captures aspects of both volitional control and social separateness (Bräunlich et 117 al., 2020; Marwick and boyd, 2014). People from all cultural backgrounds require privacy 118 to fulfill fundamental needs including personal care, protected communication, intimacy, or 119 sexuality (Altman, 1977; Westin, 1967). Being a universal human right (UN General 120 Assembly, 1948, Art. 12), privacy is essential for safety, psychosocial flourishing, and 121 dignity. It is driven by both individual needs and interpersonal negotiations thereof 122 (Trepte, 2020). 123 Several dimensions of privacy have been proposed. For example, it is possible to 124 distinguish a vertical and a horizontal level (Masur, 2018). Whereas the vertical level 125 captures privacy from authorities, institutions, or companies, horizontal privacy addresses privacy from peers, colleagues, or other people. When it comes to concerns in general, interestingly they do not seem to be established as a stand-alone theoretical concept in psychology (Colman, 2015). Concerns are usually understood as an uneasy mix of 129 "interest, uncertainty, and apprehension" (Merriam-Webster, 2018). As a theoretical 130 construct, privacy concerns can hence be categorized as an affective motivational 131 disposition. Taken together, concerns about online privacy represent how much an 132 individual is motivated to focus on his or her control over a voluntary withdrawal from 133 other people or societal institutions on the Internet, accompanied by an uneasy feeling that 134 his or her privacy might be threatened. 135 The online sharing of personal information, on the other hand, captures how much 136 person-related information people share when they use the Internet. Information sharing 137 can be differentiated from communication and self-disclosure. Communication is broad, 138 because it comprises all verbal and nonverbal information that is emitted (e.g., Watzlawick 139 et al., 2011). Self-disclosure is more narrow, because it focuses on deliberate revelations 140

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

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

148 The Relation Between Privacy Concerns and Information Sharing

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

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

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

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

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

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

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

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

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

Specifically, two of the most influential factors that affect online information sharing 167 are (a) strong subjective norms (Heirman et al., 2013) and (b) expected benefits (Krasnova 168 et al., 2010). In other words, users often prioritize social support, special offers, or 169 improved services, accepting that their privacy will be diminished. Sometimes, privacy 170 concerns do not relate information sharing, because users lack the skills, knowledge, or 171 literacy to change their online behavior, creating feelings of apathy or cynicism (Hargittai 172 and Marwick, 2016; Hoffmann et al., 2016). Likewise, personal information is also often 173 shared by others, a phenomenon described as "networked privacy" (Marwick and boyd, 174 2014), which further reduces the power of individuals to determine how much personal 175 information can be found online. Trepte et al. (2014) listed several factors that can 176 additionally attenuate the relation: lack of strength of concerns, absence of negative 177 personal experiences, or situational constraints due to social desirability. In conclusion, also in the context of the privacy paradox it is not reasonable to expect a perfect relation 179 between attitudes and behaviors. However, we should still expect to find a relation that is 180 small or moderate. 181

There are also some methodological explanations as to why some studies did not 182 detect statistically significant relations. Researchers are always confronted with the 183 so-called *Duhem-Quine problem*, according to which it is impossible to test theories in 184 isolation, because empirical tests always rely on auxiliary assumptions (Dienes, 2008). In 185 other words, if a psychological experiment fails, we do not know whether the theory is 186 wrong or the questionnaire subpar. This tenet is particularly relevant for the privacy 187 paradox: Detecting statistical significance for small effects—and, again, we should expect 188 to find small effects—is more challenging because it means that large samples are necessary 189 to guarantee sufficient statistical power. Precisely, in order to be capable of detecting a 190 correlation between privacy concerns and information sharing in 95% of all cases, which 191

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

Baruh et al. (2017) estimated to be r = -.13, we need a sample of N = 762 people. The 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, 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).²

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.

203 Long-Term Perspective

Although short-term effects are likely, it is still unclear whether long-term effects 204 exist as well. First, when analyzing potential long-term effects, it is important to choose an 205 interval that is both plausible and relevant. (It makes a large difference whether the effects 206 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 208 variables (Dormann and Griffin, 2015). Privacy concerns and privacy attitudes are 209 predominantly trait-like constructs with high stabilities, which is why they necessitate 210 longer intervals. Other studies with comparable research questions have therefore used an 211 interval of 6 months (e.g., Valkenburg and Peter, 2009), which we adopt also in this study. 212 In general, we believe that it should be possible to find long-term effects. It has been 213

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

argued that privacy concerns affect privacy behavior in the long run (e.g., Heirman et al., 214 2013). The underlying theoretical mechanism could be that the emotional part of privacy 215 concerns causes (a) motivated information selection and (b) motivated information 216 processing, which is likely to change actual behavior (Nabi, 1999). Specifically, when 217 privacy concerns are higher than usual (e.g., because of experienced or witnessed privacy 218 infringements), people might begin reading more media articles on privacy issues and might 219 also consume these articles more carefully, which could prompt information sharing 220 practices that are more cautious. Also empirically, a study with 290 participants found 221 small negative longitudinal (between-person) relations between privacy concerns and 222 self-disclosure (Koohikamali et al., 2019). 223 At the same time, the adverse effect seems plausible as well, with two potential 224 outcomes. On the one hand, the long-term relation could be positive: If people start to share more information online, they might become increasingly aware that their privacy is 226 at risk, thereby stirring concern (Tsay-Vogel et al., 2018). On the other hand, the long-term relation might also be negative: When people share more personal information 228 online they might become accustomed to doing so, which potentially reduces concern [for 229 example, due to the mere exposure effect; Zajonc (1968). Finally, there could also be no 230 long-term relation at all: People might have already become used to sharing information 231

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

online, which stifles further cognitive or emotional processing. This rationale is central to

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

privacy cynicism (e.g., Hoffmann et al., 2016).

The Role of Attitudes

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they usually do.

It has been argued that privacy attitudes could bridge the gap between concerns and 239 information sharing (e.g., Dienlin and Trepte, 2015). In contrast to general and implicit 240 privacy concerns, privacy attitudes capture a more explicit, specific cognitive appraisal 241 (Tsay-Vogel et al., 2018). Because general dispositions oftentimes affect more specific 242 appraisals (Fishbein and Ajzen, 2010), general concerns about privacy may similarly affect 243 more specific privacy attitudes (Dienlin and Trepte, 2015). This reasoning follows the 244 rational choice paradigm (Simon, 1955), which maintains that behavior is always at least 245 partially influenced by specific convictions, attitudes, and cost-benefit analyses. Therefore, 246 although both variables are related to information disclosure, attitudes are likely the better 247 predictor. Also empirically, a study of 1,042 youths from Belgium found that the relation between privacy attitudes and disclosure intentions of personal information was strong (r 240 = .56), whereas the relation between privacy concerns and disclosure intentions was only moderate [r = -.29; Heirman et al. (2013)].Hypothesis 3.1: People who are more concerned about their online privacy than 252 others will also hold a less positive attitude toward the online sharing of personal information than others. 254 Hypothesis 3.2: People with a more positive attitude toward the online sharing of 255 personal information than others will also share more information online than others. 256 Hypothesis 4.1: People who are more concerned about their online privacy than they 257 usually are will also hold a less positive attitude toward the online sharing of personal 258 information than they usually do. 259 Hypothesis 4.2: People with a more positive attitude toward the online sharing of 260

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

personal information than they usually have will also share more information online than

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?

276 Method

277 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 291 (attrition rate: 25%), and Wave 3 by 2,021 respondents (attrition rate: 17%). We filtered 292 respondents who never used the Internet at all waves, answered fewer than 50% of the 293 items in each scale for at least one wave, provided inconsistent birth-dates across 294 measurements, or did not report sociodemographic variables. The final sample consisted of 295 n=1,403 respondents. 296 In the final sample, the rate of missing data was 5.40%. Visual inspection of the 297 missing value patterns as well as the non-parametric test by Jamshidian et al. (2014) 298 suggested that all missing values could be considered missing at random (p = .514). 299 Therefore, Full Information Maximum Likelihood estimation was conducted using all 300 available data. The average age was 54 years (SD = 15 years), and 49% were male. About 301 39% reported that they had graduated from college.

303 Measures

We tested the factorial validity of all measures using confirmatory factor analysis 304 (CFA). Each CFA included the items from all three waves. For each item, factor loadings 305 were constrained to be equal across waves. Constrained and unconstrained models were compared using χ^2 differences tests. All results were nonsignificant, suggesting longitudinal 307 factorial invariance. The measures showed good composite reliability in all three waves. Graphical displays of the variables' distributions showed that privacy concerns were skewed 309 to the left, privacy attitudes were normally distributed, and information sharing was 310 skewed to the right (Figure 2, diagonal). We calculated intra-class correlation coefficients 311 to quantify how much variance in the variables' factor scores could be attributed to 312 between-person differences. An English translation of the original German items can be 313 found in the OSM. 314 Concerns about online privacy. Privacy concerns were measured as a 315

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 317 you disclosed on the Internet?"), and three items by Buchanan et al. (2007) captured the 318 horizontal dimension (e.g., "How concerned are you that people that you do not know 319 might obtain information about you because of you online activities?"). Respondents rated 320 all items on a 5-point scale ranging from 1 (not at all concerned) to 5 (very concerned). 321 The means were $M_{\rm t1}=3.67,\,M_{\rm t2}=3.62,\,M_{\rm t3}=3.59,\,{\rm and}$ the standard deviations $SD_{\rm t1}=$ 322 0.88, $SD_{t2} = 0.89$, and $SD_{t3} = 0.90$. The two-dimensional model fit the data well, $\chi^2(118)$ 323 = 661.17, p < .001, cfi = .97, rmsea = .06, 90% CI [.05, .06], srmr = .04. The reliability 324 was high ($\omega_{\rm t1} = .95, \, \omega_{\rm t2} = .96, \, \omega_{\rm t3} = .97$). Overall, 73.85% of the measure's variance was 325 explained by differences between persons. 326 The online sharing of personal information. To measure respondent's level of 327 information disclosure, they were asked how often they disclosed 10 different pieces of information on the Internet (European Commission, 2011). The exact question was: "How 329 often do you disclose the following pieces of information online (i.e., on the Internet)?" 330 Each item was answered on a 5-point scale ranging from 1 (never) to 5 (daily). Factor 331 analyses suggested a second-order factor structure with five first-order factors of two items 332 each. The first first-order factor subsumed financial and medical information, the second 333 first and last name, the third place of residence and street (including house number), the 334 fourth email address and phone number, and the fifth information about education and 335 current job. The means were $M_{\rm t1}=2.12,\,M_{\rm t2}=2.13,\,M_{\rm t3}=2.10,\,{\rm and}$ the standard 336 deviations $SD_{t1} = 0.66$, $SD_{t2} = 0.64$, and $SD_{t3} = 0.61$. The model fit the data adequately, 337 $\chi^2(375) = 2527.69, p < .001, cfi = .95, rmsea = .06, 90\% CI [.06, .07], srmr = .06. The$ 338 reliability was high ($\omega_{t1} = .91$, $\omega_{t2} = .92$, $\omega_{t3} = .91$). Overall, 64.29% of the measure's 339 variance was explained by differences between persons. 340

Attitudes toward the online sharing of personal information. Respondents'
attitudes toward disclosing personal information online were captured with 10 items that
measured the general appraisal of disclosing the same 10 pieces of information (European

Commission, 2011). Adhering to the principle of compatibility (Fishbein and Ajzen, 2010), 344 the items were parallel to those of the actual disclosure scale. Specifically, we asked: "Do 345 you think that it is sensible to disclose the following pieces of information online (i.e., on 346 the Internet)?" The scale ranged from 1 (not at all sensible) to 5 (very sensible). The 347 means were $M_{\rm t1}=3.67,\,M_{\rm t2}=3.62,\,M_{\rm t3}=3.59,\,{\rm and}$ the standard deviations $SD_{\rm t1}=0.88,$ 348 $SD_{\rm t2}=0.89$, and $SD_{\rm t3}=0.90$. The second-order model with five first-order factors showed 349 an adequate model fit, $\chi^2(375) = 2683.43$, p < .001, cfi = .93, rmsea = .07, 90% CI [.06, 350 .07], srmr = .08. The reliability was high ($\omega_{\rm t1} = .88, \, \omega_{\rm t2} = .89, \, \omega_{\rm t3} = .87$). Overall, 59.19% 351 of the measure's variance was explained by differences between persons. 352

353 Data Analysis

We follow the recommendation by Lakens, Adolfi, et al. (2018) and first justify the 354 choice of our alpha level. We determined adequate error margins by considering the 355 potential implications of both false positive and false negative findings (i.e., alpha and beta 356 errors): On the one hand, if we committed an alpha error, we would wrongfully conclude 357 that people's concerns and behaviors are consistent. Communicating such a false result to 358 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 361 implausible behavior, potentially causing unnecessary distress or reactance. We consider 362 both errors to be equally detrimental. Hence, we chose balanced error rates, setting a 363 maximum error rate of 5% for both alpha and beta. As the smallest effect size of interest 364 [SESOI; Lakens, Scheel, et al. (2018)], we chose to consider effects that are at least small 365 [i.e., standardized coefficients above $\beta = .10$; Cohen (1992)] as able to offer empirical 366 support for our theoretical hypotheses. Significantly smaller effects were not considered 367 able to offer support. The six hypotheses were tested with a one-tailed approach and the 368 six research questions with a two-tailed approach. On the basis of the balanced alpha-beta 360

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.

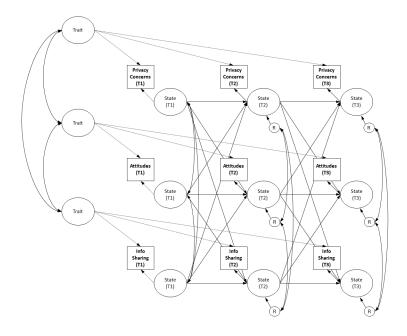


Figure 1. Visual representation of the estimated random-intercept cross-lagged panel model (RI-CLPM).

The data were analyzed using of a random-intercept cross-lagged panel model 375 (RI-CLPM, Hamaker et al., 2015). For a visualization, see Figure 1. Note that in contrast 376 to regular cross-lagged panel models (CLPMs), RI-CLPMs can separate between-person 377 variance from within-person variance. We used factor scores as observed variables to 378 represent the variables' latent structure more closely. We tested H1, H3.1, and H3.2 by 379 correlating the random intercepts, which represent the respondents' individual mean scores 380 across all three waves. We tested H2, H4.1, and H4.2 by correlating the respondents' 381 within-person variance at T1, which captures their specific deviation at T1 from their 382 overall score. We tested all research questions by regressing variables on all other measures 383

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two estimates for each research question. As we did not assume longitudinal effects to 385 differ across time, they were constrained to be equal across all waves, which produces one 386 single general measure of each effect instead of two time-specific ones. (We later tested this 387 assumption empirically. As expected, the model with constrained effects did not show 388 significantly reduced model fit, $\chi^2(9) = .114$, p = 14.25, which supports that effects did not 389 change over time.) Fit was assessed according to the common criteria as described by Kline 390 (2016). The final model fit the data well, $\chi^2(15) = 25.18$, p = .048, cfi = 1.00, rmsea = .02, 391 90% CI [< .01, .04], srmr = .01.392 For the analyses, we used R [Version 4.0.3; R Core Team (2018)] and the R-packages 393 GGally [Version 2.1.1; Schloerke et al. (2018)], ggplot2 [Version 3.3.3; Wickham (2016)], 394 lavaan [Version 0.6.8; Rosseel (2012)], MissMech [Version 1.0.2; Jamshidian et al. (2014)], MVN [Version 5.8; Korkmaz et al. (2014)], psych [Version 2.0.12; Revelle (2018)], pwr [Version 1.3.0; Champely (2018)], sem Tools [Version 0.5.4; Jorgensen et al. (2018)], and 397 sistats [Version 0.18.1; Lüdecke (2019)]. The code, additional analyses (e.g., ICCs or 398 analyses of invariance), and a reproducible version of this manuscript can be found on the 399 manuscript's companion website at https://xmtra.github.io/privacy-paradox.

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

401 Results

In a first descriptive step, we analyzed the variables' bivariate relations. All variables 402 associated with the hypotheses showed correlations that were in line with our theoretical 403 rationales (Figure 2, above the diagonal). 404 Hypothesis 1 predicted that people reporting higher concerns about online privacy 405 than others would also be less likely to share personal information online than others. 406 Results revealed that the random intercepts of the two variables were significantly 407 correlated ($\beta = -.09$, b = -0.03, 95% CI [-0.05, -0.01], z = -2.57, p = .005). Hence, 408 respondents who—on average across all three waves—were more concerned about their 400

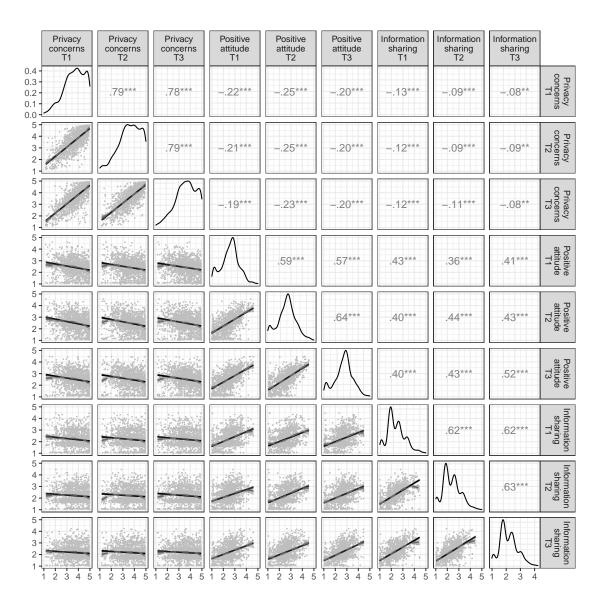


Figure 2. Results of the bivariate relations. Above the diagonal: zero-order correlation matrix; diagonal: density plots for each variable; below the diagonal: bivariate scatter plots for zero-order correlations. Solid regression lines represent linear regressions, dashed regression lines represent quadratic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

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
423
   online sharing of personal information and concerns about online privacy 6 months later,
   again revealing no significant effect (\beta= -.03, b= -0.03, 95% CI [-0.09, 0.04], z= -0.80, p
   = .422).
426
         Hypothesis 3.1 predicted that people who perceived more privacy concerns than
427
   others would also hold more negative attitudes toward the online sharing of personal
428
   information than others. The results revealed a medium-sized negative correlation between
429
   the two variables on the between-person level (\beta = -.31, b = -0.11, 95% CI [-0.14, -0.08], z
430
    = -8.46, p < .001). Thus, people who—on average across all three waves—reported being
431
   more concerned about their online privacy relative to the rest of the sample, were also
432
   substantially more likely to hold a more negative attitude toward the online sharing of
433
   personal information. The results therefore supported Hypothesis 3.1. Hypothesis 3.2
434
   stated that people who held more positive attitudes toward the online sharing of personal
435
   information than others would also share more personal information online than others.
436
   Results showed a very strong between-person correlation between the two variables (\beta =
437
    .66, b = 0.15, 95\% CI [0.13, 0.17], z = 15.12, p < .001). In other words, when averaged
438
   across all three waves, if people had more positive attitudes toward the online sharing of
439
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personal information than others, they were much more likely to actually share personal
440
   information online. In conclusion, the results supported Hypothesis 3.2.
441
         Hypothesis 4.1 proposed that people who perceived more privacy concerns than usual
442
    would also hold more negative attitudes toward the online sharing of personal information
443
    than usual. The results did not reveal a significant effect (\beta = -.06, b = -0.01, 95% CI
444
   [-0.03, < 0.01], z = -1.38, p = .084). Hypothesis 4.2 proposed that people who held more
445
    positive attitudes toward the online sharing of personal information than usual would also
446
   share more personal information online than usual. Results showed a moderate
447
    within-person correlation between the two variables (\beta = .15, b = 0.03, 95% CI [0.02, 0.05],
448
    z = 4.01, p < .001), which indicates that when respondents had more positive attitudes at
449
   T1 than usual, they also shared more personal information than usual. In conclusion, the
450
   results supported Hypothesis 4.2.
         With Research Question 2.1, we analyzed the longitudinal relations of concerns about
452
   online privacy and positive attitudes toward the online sharing of personal information. No
453
   significant effect was found (\beta = -.02, b = -0.02, 95% CI [-0.09, 0.06], z = -0.47, p = .641).
454
    Regarding Research Question 2.2, again no significant longitudinal relations emerged
455
   between privacy attitudes and privacy concerns 6 months later (\beta < .01, b < 0.01, 95\% CI
456
    [-0.06, 0.06], z = 0.06, p = .951).
457
         Research Question 3.1 asked whether changes in attitudes toward the online sharing
458
    of personal information would affect changes in personal information sharing 6 months
459
   later. No significant effect was found (\beta > -.01, b > -0.01, 95% CI [-0.06, 0.05], z = -0.07, p
460
    = .947). Next, Research Question 3.2 asked whether changes in the online sharing of
461
   personal information would affect attitudes toward the online sharing of personal
462
   information 6 months later. Again, no significant effect was found (\beta = .04, b = 0.04, 95%
463
    CI [-0.03, 0.11], z = 1.15, p = .249).
464
         Table 1 presents an overview of all results.
465
```

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

466

Table 1

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

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

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

allowed to include data spanning until winter 2016 and 2017. Most effects remained the 467 same. For example, we again found that people more concerned than others were less 468 positive regarding information sharing (r = -.36, p < .001) and shared less information (r = -.36, p < .001)469 = -.15, p = .002). Likewise, people more positive toward data sharing than others also 470 shared substantially more data (r = .66, p < .001). Because including these two additional 471 waves significantly reduces sample size, and because we consider it more likely that effects 472 take place more immediately, these results should be considered exploratory. For an 473 overview of the results, see the additional analyses on our companion website (Section 474 2.1.2.7). 475

476 Discussion

Most research on the privacy paradox suggests a significant small effect of privacy 477 concerns on the online sharing of personal information (e.g., Baruh et al., 2017). However, 478 whereas the theoretical premise of the privacy paradox addresses a within-person effect, 479 most empirical studies have analyzed only between-person relations. On the basis of a 480 representative sample of the German population, from which three waves of data separated 481 by 6 months were collected, we hence analyzed the privacy paradox by differentiating general between-person relations, short-term within-person relations, as well as long-term 483 within-person effects. Together, this approach allows for informed inferences about the 484 variables' causal relationship. 485

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

cross-sectional results are in line with the extant literature: The between-person correlation 493 of privacy concerns and information sharing found in this study (i.e., $\beta = -.09$) fall within 494 the 95% confidence interval of the effect reported by Baruh et al. (2017) (i.e., r = -.13, 495 95% CI [-.07, -.18]). Notably, the between-person correlations reported here represent 496 averaged measurements across three waves, which makes the findings more robust than 497 typical one-shot measures. 498 In conclusion, this study suggests that the privacy paradox does not exist on a 490 between-person level. The differences between people with regard to their online 500 information sharing behavior can be explained by differences in their privacy concerns to a 501 small extent, and by differences in their privacy attitudes to a large extent. The more 502 specific we become, the better we can explain online behavior: Whereas privacy concerns 503 are related only weakly to online information sharing (e.g., Baruh et al., 2017), more specific risks perceptions are related to behavior more closely (e.g., Bol et al., 2018; Yu et al., 2020), whereas behavioral attitudes are the best predictors (Dienlin and Trepte, 2015). 506 The within-person results showed that when a person's privacy concerns are higher 507 than usual, the same person also shared slightly less information online than usual. 508 Moreover, people who developed more positive attitudes toward the online sharing of 509 personal information than usual, also shared substantially more personal information 510 online. Together, changes in concerns and attitudes are therefore related to changes in 511 behavior, which speaks against the privacy paradox also on the within-person level. 512 We did not find any long-term effects, however. Changes in both privacy concerns 513 and attitudes toward the online sharing of personal information were not related to any 514 meaningful changes in the online sharing of personal information 6 months later (and vice 515 versa). As an explanation, it might be the case that changes in privacy concern affect 516 information sharing more immediately. To test this assumption, we would need studies 517 with shorter intervals (Keijsers, 2016). Moreover, given that the directions of most 518

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

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

522 Limitations

The data were collected between May 2014 and May 2015—hence, after the Snowden 523 revelations in 2013, but before the Equifax data breach in 2017, the Cambridge Analytica 524 data breach in 2018, or the implementation of the General Data Protection Regulation in 525 2018. Such sweeping events, however, could affect privacy concerns, online behavior, or 526 their mutual relation, which would limit the generalizability of our results. Although this is 527 an important caveat, we have reason to believe that our findings are largely robust. First, 528 additional analyses showed that the within-person relationships were stable across waves (a 529 period of 1 year). Second, another set of additional analyses showed that most effects 530 remained stable until winter 2017. Third, records of online search terms revealed that 531 although interest in privacy-related topics and privacy-enhancing technologies increased 532 after the Snowden revelations, it returned to prior levels after only two weeks (Preibusch, 533 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 536 general, we automatically aggregated different platforms, contexts, and situations. 537 However, privacy mechanisms can differ largely across contexts (Nissenbaum, 2010) and 538 situations (Masur, 2018). Our broad perspective, therefore, is somewhat problematic and 539 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 541 some general underlying patterns, which can serve as a starting point for more 542 contextualized analyses (see below). 543 Some of the effect sizes reported in this study are potentially not large enough to 544 refute the privacy paradox completely. On the one hand, they could be a manifestation of 545

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

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

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

559 Future Research

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

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

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

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

- Context (e.g., professional, social, commercial, or health-related);
- Situation (e.g., new, habitualized, or unexpected);
- Mood (e.g., positive vs. negative);
- Extent of control (high vs. low);

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

Next to these theory-related boundary conditions there are also methodological ones:

- Analysis design and perspective (e.g., theoretical, experimental, questionnaire-based, 598 interview-based, ethnographic, or computational); 599
- Quality of measurement (high vs. low; low quality less likely to detect statistical 600 significance); 601
- Sample size (small vs. large; small samples less likely to detect statistical significance); 602
- Statistical analysis (e.g., SEM vs. Regression; analyses without error control less 603 likely to find statistical significance);
 - Operationalization (e.g., concerns vs. risk perceptions vs. behavioral attitudes; the more specific, the stronger the relation).

Conclusion

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Being able to show that online behaviors are not paradoxical can be socially relevant. 608 Consider the similar case of fear appeals and protective behavior, where there is also only a 609 small correlation (Witte and Allen, 2000). However, fear appeals are used in public 610 campaigns nonetheless, oftentimes to much success (Wakefield et al., 2010). Likewise, 611 proclaiming that the online sharing of personal information is not paradoxical and that 612 concerns about online privacy matter, could lead to more cautious and reflective behavior. It is probably no coincidence that the General Data Protection Regulation, which strengthens the privacy rights of consumers, was passed in Europe, where privacy concerns 615 are particularly pronounced (European Commission, 2015). 616 In sum, this study showed that when people were more concerned about their 617 privacy, they also shared a little less personal information about themselves online. If 618 respondents considered sharing personal information to be insensible, they disclosed 619 substantially less information. Together, these findings do not support the existence of a 620 privacy paradox, at least in this particular context and operationalization. No evidence of 621 long-term effects was found, however. Further research is needed to understand the 622

potential causal interplay of concerns, attitudes, and behavior.

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