

# Supplementary Information: RALLYING AROUND THE FLAG IN TIMES OF COVID-19: SOCIETAL LOCKDOWN AND TRUST IN DEMOCRATIC INSTITUTIONS

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## 1 Variable coding

- The independent variables (**trust**) are coded as 0-10 with higher values corresponding to higher trust (see wording of item 1 below).
- **Lockdown** is a dummy variable, which is coded as 0 for respondents answering the survey before the lockdown announcement on March 11 at 8:30PM and 1 for respondents answering the survey after the lockdown announcement. In the replication data, the variable can be formed using the variable **numeric\_time**, which counts the number of hours from the lockdown announcement a response began. Negative numbers thus indicate responses given prior to the announcement.
- **Gender** is coded as 0 for female respondents and 1 for male respondents (administrative data from 3FA).
- **Age** is respondent age (in years) at the time of completion of the survey (administrative data from 3FA).
- **Education** is coded as primary school if item 2 (see wording below) == 1 or 2, vocational school if item 1 == 4, Highschool if item 1 == 3, higher education if item 1 == 5, 6, or 7, and missing if item 1 == 8.
- **Children** is coded as no children if item 3 == 1, one child if item 3 == 2, two children if item 3 == 3, and more than two children if item 3 == 4.

- **Full-time unemployment** is coded as 1 if item 4 == 1, 0 if item 4 == 2, 3, or 5, and missing if item 4 == 4.
- **Unemployment duration** is coded as 0-5 weeks if item 5 == 1, 6-10 weeks if item 5 == 2, 11-15 weeks if item 5 == 3, 16-20 weeks if item 5 == 4, or 5, and 21 weeks or more if item 5 == 5.
- Unemployment periods is coded as 1 if item 6 == 1, 2 if item 6 == 2, 3 if item 6 == 3, 4 if item 6 == 4, and 5 if item 6 == 5.
- **Unemployment expectation** is coded as 1 if item 7 == 5 and 0 if item 7 == 1, 2, 3, or 4.
- **Too many activities** is coded as 0 if item 8 == 1, 1 if item 8 == 2, 2 if item 8 == 3, 3 if item 8 == 4, and 4 if item 8 == 5.
- **Too many demands** is coded as 0 if item 9 == 1, 1 if item 9 == 2, 2 if item 9 == 3, 3 if item 9 == 4, and 4 if item 9 == 5.
- **Too little control** is coded as 0 if item 10 == 1, 1 if item 10 == 2, 2 if item 10 == 3, 3 if item 10 == 4, and 4 if item 10 == 5.

## 2 Item Wording

### 2.1 English translation

- **Item 1** “Now, we would like to ask you about your views regarding some Danish societal institutions. On a scale from 0 (no trust at all) to 10 (complete trust), how much do you personally trust the following institutions?
  - 1 The Prime Minister’s administration
  - 2 The Danish Parliament
  - 3 The public sector
  - 4 The courts
  - 5 The media"
- **Item 2** “What is your highest level of completed education?
  - 1 Primary school, no more than 8th grade
  - 2 Primary school, 9th-10th grade
  - 3 Highschool
  - 4 Vocational school (e.g. carpenter or mason)
  - 5 Short higher education (e.g. dental hygienist or datamatician)
  - 6 Medium higher education (e.g. pedagogue or engineer)
  - 7 Long higher education (e.g. lawyer or pharmacist)
  - 8 Other"
- **Item 3** “Do you have any children living at home?
  - 1 No
  - 2 1 child
  - 3 2 children
  - 4 3 or more children"

- **Item 4** “What is your current job situation? I am:
  - 1 Full-time unemployed
  - 2 Part-time unemployed
  - 3 In activation (e.g. job training, education, or wage subsidized work)
  - 4 Full-time employed
  - 5 Other"
- **Item 5** “For how long have you been unemployed?
  - 1 0-5 weeks
  - 2 6-10 weeks
  - 3 11-15 weeks
  - 4 16-20 weeks
  - 5 21 weeks or more"
- **Item 6** “How many periods of unemployment have you had within the last 5 years?
  - 1 1
  - 2 2
  - 3 3
  - 4 4
  - 5 More than 4"
- **Item 7** “For how long do you expect to remain unemployed?
  - 1 Less than 2 weeks
  - 2 2-3 weeks
  - 3 4-5 weeks
  - 4 6-7 weeks
  - 5 8 weeks or more"
- **Item 8** “How do you experience your meeting with the unemployment insurance fund and the job center? Please indicate your level of agreement or disagreement with the following statements: I am forced to participate in activities (e.g. meetings, interviews, and courses) that do not help me in getting a job.
  - 1 Disagree a lot
  - 2 Disagree
  - 3 Neither agree, nor disagree
  - 4 Agree
  - 5 Agree a lot"
- **Item 9** “How do you experience your meeting with the unemployment insurance fund and the job center? Please indicate your level of agreement or disagreement with the following statements: I am forced to comply with too many requirements (e.g. apply for too many jobs per week or participate in courses).
  - 1 Disagree a lot

2 Disagree

3 Neither agree, nor disagree

4 Agree

5 Agree a lot"

- **Item 10** "Please indicate your level of agreement or disagreement with the following statements: As a recipient of unemployment insurance benefits, I do not feel in control over my own life

1 Disagree a lot

2 Disagree

3 Neither agree, nor disagree

4 Agree

5 Agree a lot"

## 2.2 Danish wordings (used in survey)

- **Item 1** "Nu kommer nogle spørgsmål om dit syn på udvalgte danske samfundsinstitutioner. På en skala fra 0 (slet ingen tillid) til 10 (fuld tillid), hvor stor tillid har du personligt til hver af de følgende institutioner?"

1 Regeringen

2 Folketinget

3 Den offentlige sektor

4 Retssystemet

5 Medierne"

- **Item 2** "Hvad er din højeste afsluttede uddannelse?"

1 Grund- og folkeskole op til 8. klasse

2 Folkeskole 9.-10. klasse

3 Gymnasium, HF eller lignende

4 Erhvervsfaglig uddannelse (fx tømrer, murer)

5 Kort videregående uddannelse (fx tandplejer, datamatiker)

6 Mellemlang videregående uddannelse (fx pædagog, maskinmester)

7 Lang videregående uddannelse (fx jurist, farmaceut)

8 Andet"

- **Item 3** "Har du hjemmeboende børn?"

1 Nej

2 1 barn

3 2 børn

4 3 eller flere børn"

- **Item 4** "Hvad er din nuværende jobsituation? Jeg er:
  - 1 Fuldtidsledig
  - 2 Delvist ledig
  - 3 I aktivering (fx virksomhedspraktik, uddannelse, løntilskud)
  - 4 Fuldtidsbeskæftiget
  - 5 Andet"
- **Item 5** "Hvor længe har du været ledig?
  - 1 0-5 uger
  - 2 6-10 uger
  - 3 11-15 uger
  - 4 16-20 uger
  - 5 21 uger eller mere"
- **Item 6** "Hvor mange ledighedsperioder har du haft inden for de sidste 5 år?
  - 1: 1
  - 2: 2
  - 3: 3
  - 4: 4
  - 5: Mere end 4"
- **Item 7** "Hvor længe forventer du, at der går inden du finder et arbejde?
  - 1 Under 2 uger
  - 2 2-3 uger
  - 3 4-5 uger
  - 4 6-7 uger
  - 5 8 uger eller mere"
- **Item 8** "Hvordan oplever du mødet med A-kassen og jobcenteret? Angiv hvor enig eller uenig du er i følgende udsagn: Jeg skal deltage i aktiviteter (fx møder, samtaler og kurser), der ikke hjælper mig i job.
  - 1 Meget uenig
  - 2 Uenig
  - 3 Hverken enig eller uenig
  - 4 Enig
  - 5 Meget enig"
- **Item 9** "Hvordan oplever du mødet med A-kassen og jobcenteret? Angiv hvor enig eller uenig du er i følgende udsagn: Jeg skal leve op til for mange krav (fx søge flere jobs om ugen eller deltage i kurser).
  - 1 Meget uenig
  - 2 Uenig
  - 3 Hverken enig eller uenig

4 Enig

5 Meget enig"

- **Item 10** "I det følgende præsenteres du for en række udsagn som nogle dagpengemodtagere kan nikke genkendende til og andre ikke kan. Angiv hvor enig eller uenig du er i følgende udsagn: Som dagpengemodtager føler jeg ikke, jeg har kontrol over mit eget liv.

1 Meget uenig

2 Uenig

3 Hverken enig eller uenig

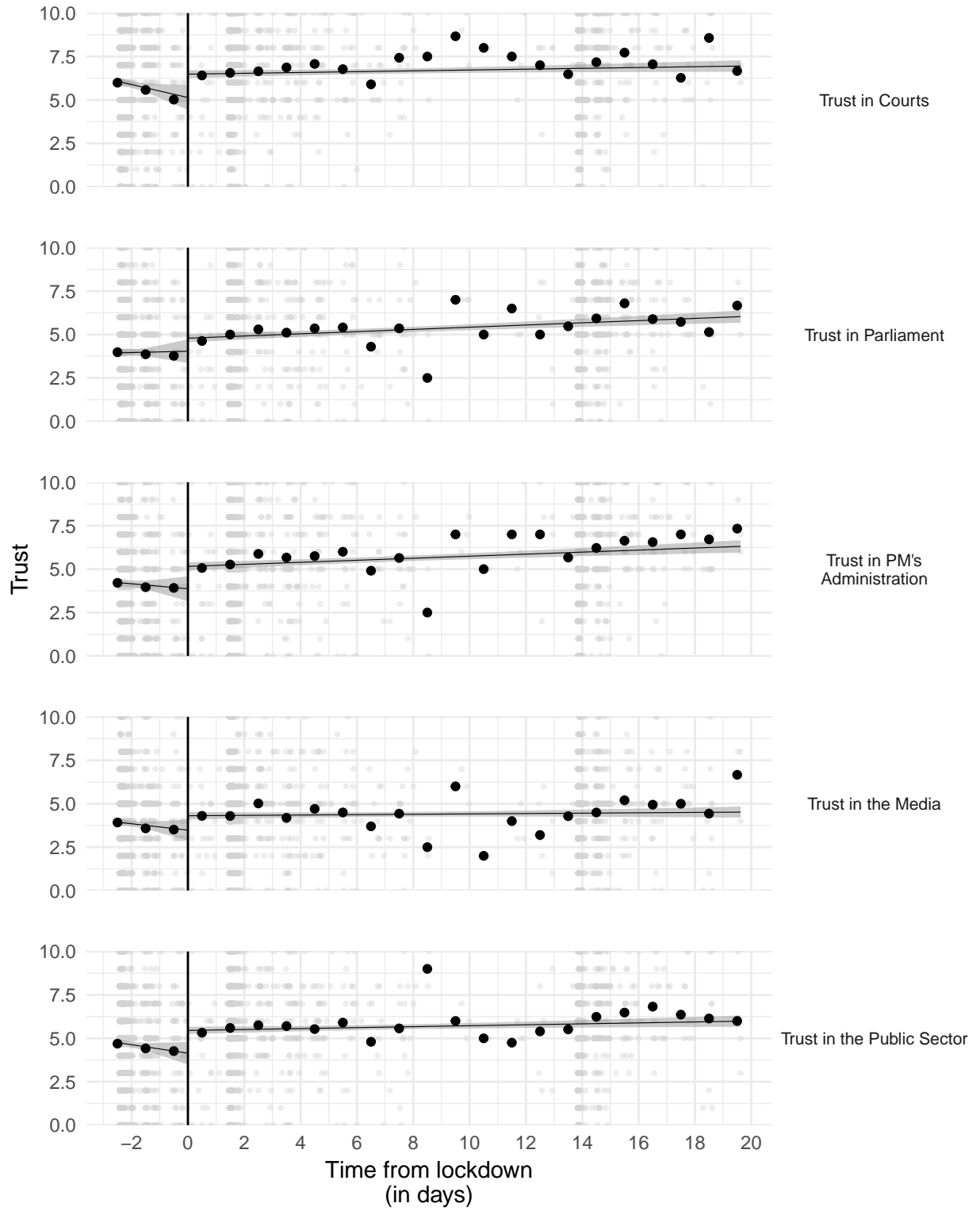
4 Enig

5 Meget enig"

### 3 Descriptive statistics

variable	N	Item response rate	Mean	Std.dev	Min	Max
Trust in PM's Administration	2125	0.855	4.993	2.936	0	10
Trust in Parliament	2123	0.854	4.713	2.840	0	10
Trust in the Public Sector	2114	0.851	5.229	2.612	0	10
Trust in Courts	2122	0.854	6.340	2.768	0	10
Trust in the Media	2117	0.852	4.163	2.459	0	10
Age	2485	1.000	49.278	11.814	20	65
Children: None	2453	0.987	0.724	0.447	0	1
Children: One child	2453	0.987	0.142	0.349	0	1
Children: Two children	2453	0.987	0.094	0.292	0	1
Children: More than two children	2453	0.987	0.040	0.195	0	1
Education: Primary School	2267	0.912	0.380	0.485	0	1
Education: Highschool	2267	0.912	0.116	0.320	0	1
Education: Vocational school	2267	0.912	0.382	0.486	0	1
Education: University	2267	0.912	0.122	0.328	0	1
Employment status: Unemployed	2407	0.969	0.761	0.427	0	1
Gender: Female	2485	1.000	0.384	0.487	0	1
Gender: Male	2485	1.000	0.616	0.487	0	1
Unemployment duration: 0-5 weeks	2428	0.977	0.162	0.369	0	1
Unemployment duration: 6-10 weeks	2428	0.977	0.151	0.358	0	1
Unemployment duration: 11-15 weeks	2428	0.977	0.166	0.372	0	1
Unemployment duration: 16-20 weeks	2428	0.977	0.128	0.334	0	1
Unemployment duration: 21 weeks or more	2428	0.977	0.393	0.488	0	1
Unemployment periods	2335	0.940	2.219	1.407	1	5
Too little control	2095	0.843	2.177	1.167	0	4
Too many activities	2093	0.842	2.627	1.103	0	4
Too many demands	2094	0.843	2.493	1.069	0	4

## 4 Developments over time





## 5 Balance test

variable	After lockdown	Before lockdown	P value
Age	49.106	49.539	0.371
Children: None	0.700	0.772	0.001
Children: One child	0.155	0.116	
Children: Two children	0.093	0.077	
Children: More than two children	0.041	0.031	
Education: Primary School	0.389	0.367	0.185
Education: Highschool	0.124	0.103	
Education: Vocational school	0.369	0.402	
Education: University	0.118	0.128	
Employment status: Unemployed	0.738	0.751	0.565
Employment status: Other	0.232	0.226	
Gender: Female	0.396	0.366	0.144
Gender: Male	0.604	0.634	
Unemployment duration: 0-5 weeks	0.150	0.183	0.220
Unemployment duration: 6-10 weeks	0.151	0.151	
Unemployment duration: 11-15 weeks	0.175	0.153	
Unemployment duration: 16-20 weeks	0.118	0.129	
Unemployment duration: 21 weeks or more	0.384	0.381	
Unemployment periods	2.159	2.308	0.012

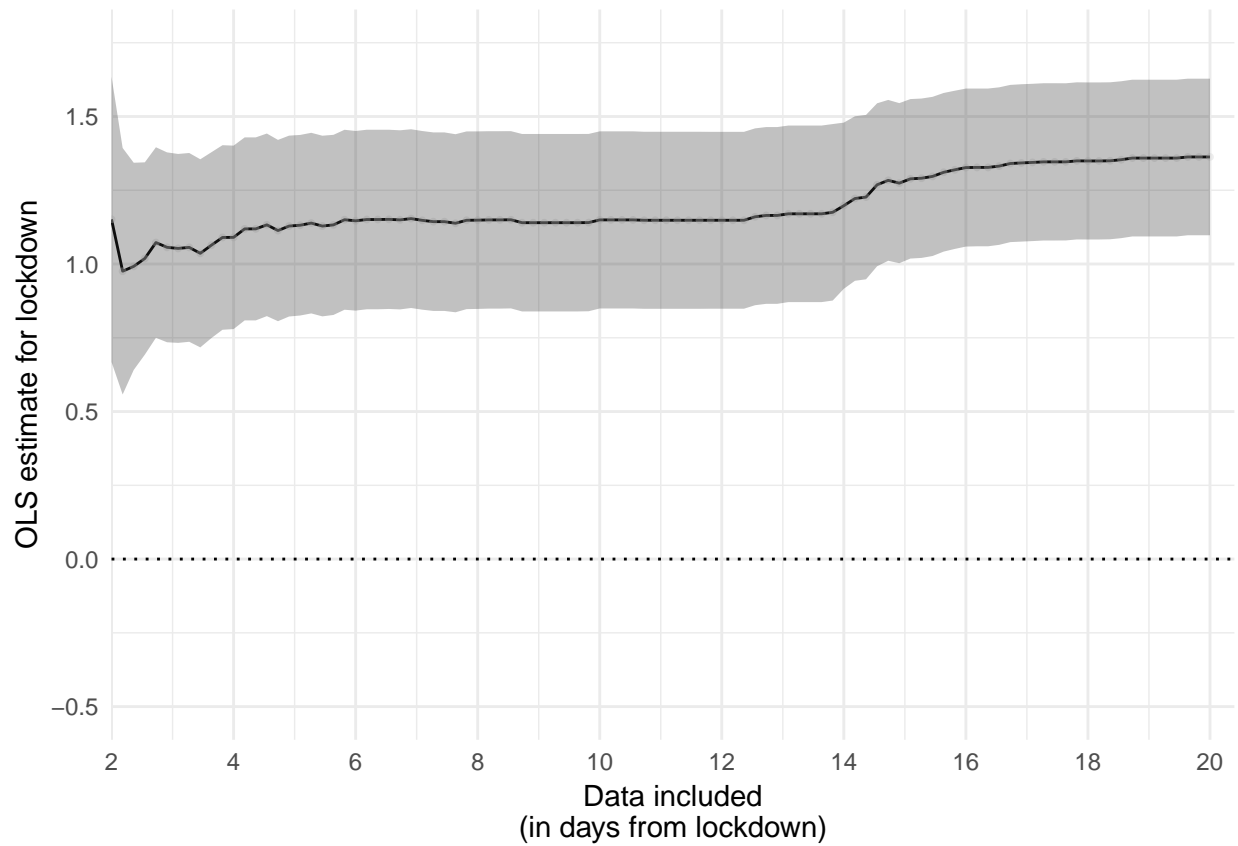
*Note: Average responses from respondents participating before and after the lockdown announcement with associated significance tests (differences in means for quantitative variables,  $\chi^2$  tests for categories). Full sample.*

## 5.1 Balance on covariates inside 7-day bandwidth

variable	After lockdown	Before lockdown	P value
Age	50.351	49.539	0.137
Children: None	0.735	0.772	0.410
Children: One child	0.139	0.116	
Children: Two children	0.080	0.077	
Children: More than two children	0.032	0.031	
Education: Primary School	0.401	0.367	0.332
Education: Highschool	0.113	0.103	
Education: Vocational school	0.375	0.402	
Education: University	0.111	0.128	
Employment status: Unemployed	0.727	0.751	0.448
Employment status: Other	0.238	0.226	
Gender: Female	0.410	0.366	0.058
Gender: Male	0.590	0.634	
Unemployment duration: 0-5 weeks	0.155	0.183	0.586
Unemployment duration: 6-10 weeks	0.158	0.151	
Unemployment duration: 11-15 weeks	0.169	0.153	
Unemployment duration: 16-20 weeks	0.126	0.129	
Unemployment duration: 21 weeks or more	0.364	0.381	
Unemployment periods	2.202	2.308	0.122

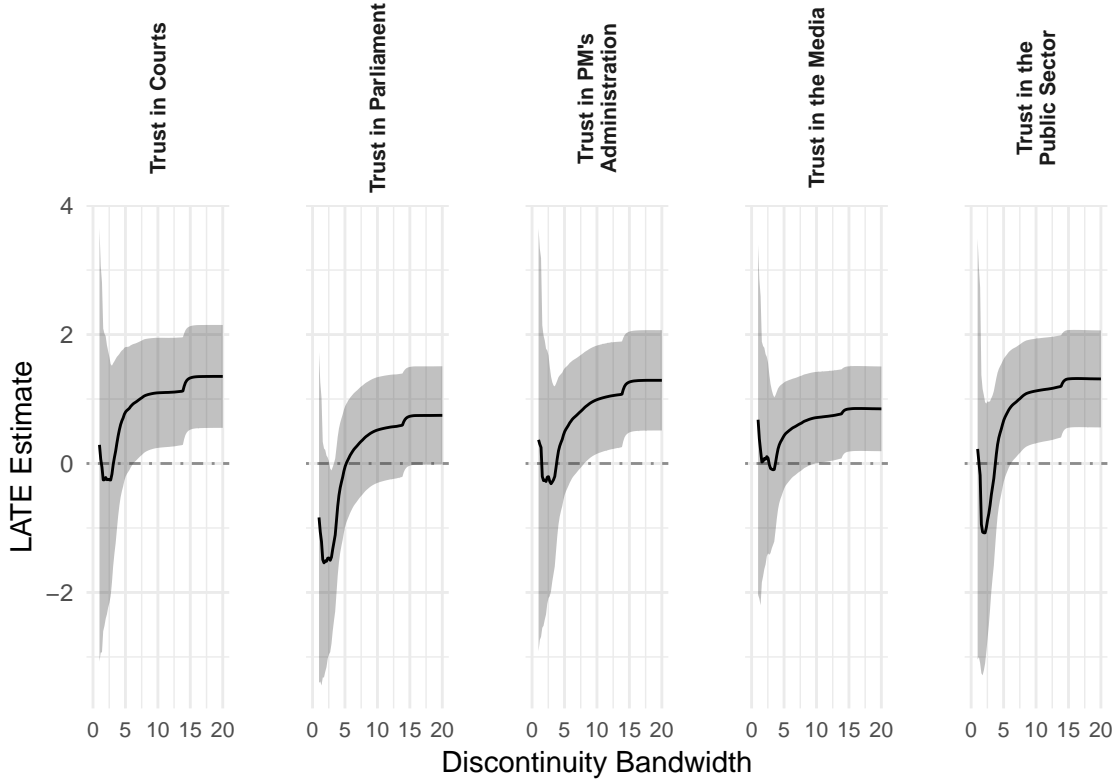
*Note: Average responses from respondents participating before and after the lockdown announcement with associated significance tests (differences in means for quantitative variables,  $\chi^2$  tests for categories). Sample restricted to within a 7-day band around the lockdown announcement.*

## 6 OLS sensitivity to restricted samples



*Note: OLS estimates for lockdown announcement association with trust in the PM's administration, restricting samples based on temporal distance to lockdown announcement. Each point on the line corresponds to a model estimated on data restricted to observations within the band indicated on the horizontal axis. With 95% confidence intervals.*

# 7 ITS bandwidth sensitivity



*Note: ITS estimates applying varying bandwidth based on temporal distance to lockdown announcement for all trust variables. Each point on the line corresponds to an ITS estimate utilizing the RDD package with bandwidths set to the value of the horizontal axis. With 95% confidence intervals.*

## 8 Average direct controlled effects around burden perceptions

In the main text, we outline a concern that changing administrative burdens may drive our results due to a partial temporal overlap between the lockdown and suspension of large parts of the active labor market policy. We do, in fact, see significant differences in three measures of administrative burden along the lockdown announcement:

- **Too many activities:** Respondents were asked on a five-point scale for their agreement with the following: *I am forced to participate in activities (e.g. meetings, interviews, and courses) that do not help me in getting a job.* (Item 8 in Section 1 above).
- **Too many demands:** Respondents were asked on a five-point scale for their agreement with the following: *I am forced to comply with too many requirements (e.g. apply for too many jobs per week or participate in courses).* (Item 9 in Section 1 above).
- **Too little control:** Respondents were asked on a five-point scale for their agreement with the following: *As a recipient of unemployment insurance benefits, I do not feel in control over my own life.* (Item 10 in Section 1 above).

In addition to significant differences on these three items along the lockdown, moving the discontinuity in our ITS analyses ahead in time increases the estimates, while moving the discontinuity back in time diminishes them (Section 9 below). Since policy was suspended later in time than the lockdown announcement, accentuates the possibility that events in unemployment policy after the announcement drives the difference in trust we observe.

Were policy initiatives in the unemployment system to drive our results, however, differences in respondent attitudes to the unemployment system should mediate the relationship between lockdown announcement and trust in the PM’s administration. As a result, were administrative burdens driving our results, our main findings should disappear if we block their mediation.

To examine this, we re-estimated model 4 from table 1 using the de-mediation tool developed by Acharya et al. (2016). This analysis fixes the suspected mediator, permitting the estimation of average direct control effects (ADCE) absent any effects through mediation. The table below shows estimated ADCE for the lockdown announcement’s association with trust in the PM’s administration, fixing the potential mediators related to administrative burdens and including the same set of controls as model 4 in the main text. As the table shows, though estimates are slightly lower than the estimate reported in model 4 in the main text, they retain statistical significance at conventional levels, increasing our confidence that the lockdown announcement affected trust in the administration.

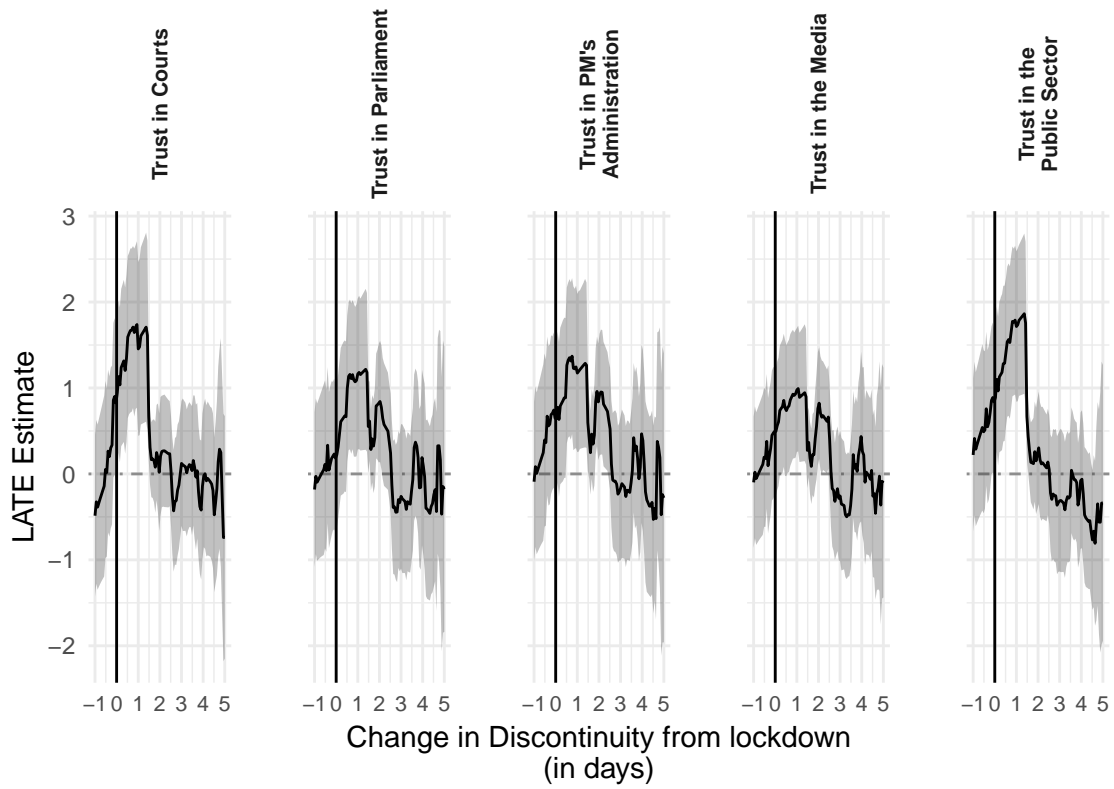
Blocked Mediator variable	ADCE Lockdown Estimate	P value
Too many activities	1.218 (0.135)	<0.001
Too many demands	1.303 (0.135)	<0.001
Too little control	1.309 (0.134)	<0.001

*Note: Average direct controlled effect of lockdown blocking on mediators. Bootstrapped standard errors in parentheses. Controls are included as in model 4 of table 1. \*  $p < 0.10$ , \*\*  $p < 0.05$ , \*\*\*  $p < 0.01$ .*

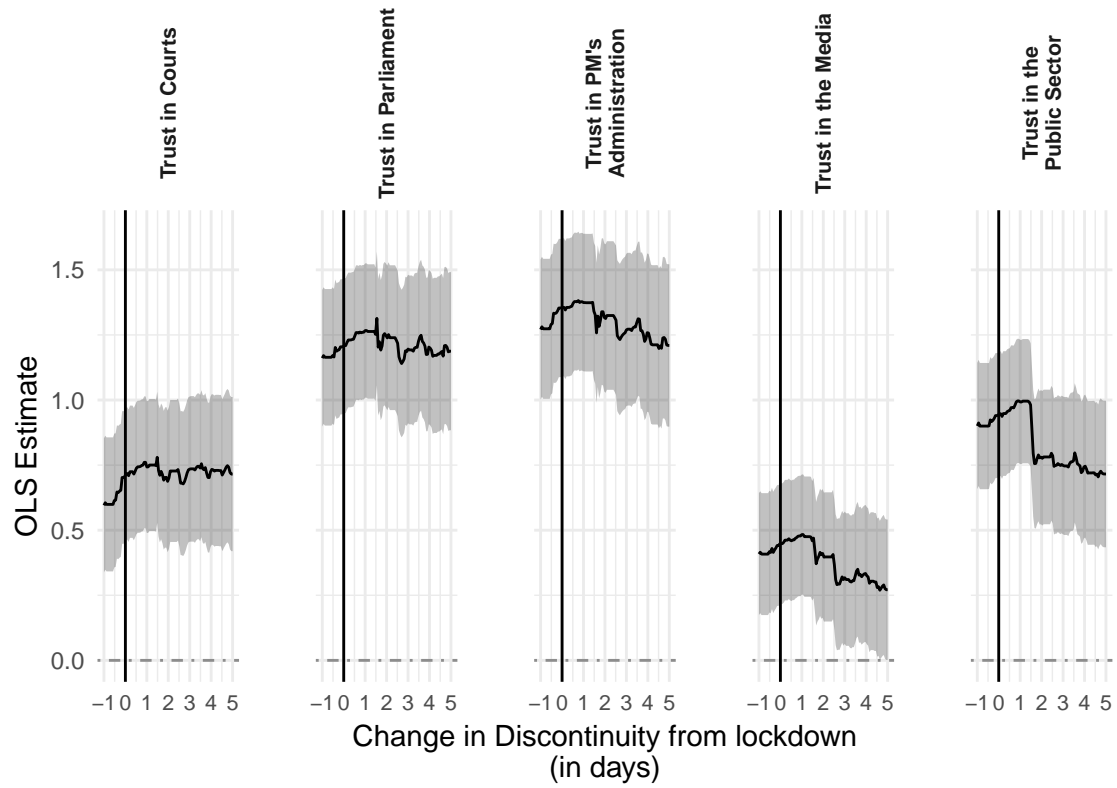
### Literature

Acharya, Avidit., Blackwell, Matthew., and Sen, Maya. (2016). Explaining causal findings without bias: Detecting and assessing direct effects. *American Political Science Review*, 110(3), 512-529.

## 9 Moving the discontinuity



*Note: ITS estimates applying varying discontinuity placement for all trust variables. Each point on the line corresponds to an ITS estimate utilizing the RDD package with discontinuity fixed to the value of the horizontal axis (measured in days from the actual lockdown announcement). With 95% confidence intervals.*



*Note: OLS estimates applying varying discontinuity placement for all trust variables. Each point on the line corresponds to an OLS estimate - replicating model 4 in the manuscript - with discontinuity fixed to the value of the horizontal axis (measured in days from the actual lockdown announcement). With 95% confidence intervals.*