COVID-19 Stressors, Mental/Emotional Distress, and Political Support

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Abstract

The effects of COVID-19 on democracy are still relatively unknown. Our study focuses on two factors that, to date, have been neglected: (1) psychological stressors; and (2) symptoms of mental/emotional distress. We posit that higher COVID-19 stressors and symptoms of distress are associated with lower political support, and that higher COVID-19 stressors are associated with higher symptoms of mental/emotional distress. We tested this formulation by conducting two online surveys in Britain in August 2020 and March 2021. We found strong support for our hypotheses. COVID-19 worry about life changes is associated with evaluation of government performance on the pandemic and with perceived responsiveness of the political system; COVID-19 stress resulting from anti-pandemic measures is associated with evaluation of government performance and, only subsequently, with trust in government. These findings contribute significantly to our understanding of the political psychology of the COVID-19 pandemic.

COVID-19; democracy; depression; anxiety; stress.

The COVID-19 pandemic has renewed scholarly interest in the effects of external stressors, like pandemics and disasters, on democracy. With some exceptions (Kritzinger *et al.* 2021; Amat *et al.* 2020; Altiparmakis *et al.* 2021; Jennings *et al.* 2021), investigators have found that the COVID-19 pandemic has strengthened, or at least has not undermined, core dimensions of political support such as institutional trust and satisfaction with government measures (Yam *et al.* 2020; Schraff 2020; Oude Groeniger *et al.* 2021; Esaiasson *et al.* 2020; Sibley *et al.* 2020; Eggers and Harding 2021; Graffigna *et al.* 2021; Jørgensen *et al.* 2021; Bol *et al.* 2021; Lupu and Zechmeister 2021).

Some researchers have suggested that, in times of crisis, citizens share a common external threat that tightens bonds among them and leads them to abide with and approve institutional responses, which in turn has beneficial effects on political support (Bol *et al.* 2021). Other investigators suggest, instead, that the high level of uncertainty to which citizens are exposed increases anxiety and the need for security which, in turn, reinforce political trust (Schraff 2020), which researchers have labeled the "rally-round-the-flag" effect (Lambert *et al.* 2011).

We argue that, although valuable, this formulation may only apply to the beginning of the pandemic and ignores the role that psychological stressors and mental/emotional distress might play during a pandemic or a disaster. While previous studies have used sophisticated designs to model the effects of the COVID-19 pandemic or the subsequent anti-pandemic policy responses, by neglecting citizen emotional responses they offer an incomplete assessment of the situation.

The growing literature examining the negative consequences of disasters on psychological well-being (Norris *et al.* 2002; Bonanno *et al.* 2010), which have been well-documented during COVID-19 (O'Connor *et al.* 2021; Perlis *et al.* 2021; Zhao *et al.* 2021; Gotlib *et al.* 2021), supports this position. More specifically, we posit that

psychological stressors originating from perceptions of policy measures and from life changes due to a pandemic may undermine rather than promote (or stabilize) political support. This hypothesis builds on extant work examining the effects of anxiety on evaluations and attitudes (Marcus *et al.* 2000; Valentino *et al.* 2008; Albertson and Gadarian 2015; Huddy *et al.* 2007). Anxiety may decrease political support conditional on the origin of the threat and the expertise and relevance of the actor involved. Moreover, anxiety may foster blame attributions by facilitating higher levels of information processing. Thus, the rally-round-the-flag effect may decay at later stages of the pandemic (Kritzinger *et al.* 2021) when the emergency is no longer a shock and is external to the government. Consequently, citizens who are more vulnerable to COVID-19 anxieties may engage more in information-seeking and processing and attribute responsibility of the situation to the actors who are ultimately in charge of solving the problem.

We argue further that mental/emotional distress mediates the relation between pandemic stressors and political support. We believe that incorporating mental health is important not only because the research described above has documented that the pandemic has significantly affected people's psychological well-being, but also because poor mental health has been found to reduce political participation (Landwehr and Ojeda 2020; Couture and Breux 2017). More importantly, researchers have recently found that depression negatively affects people's perceptions of government responsiveness (Bernardi *et al.* n.d.). Based on findings of studies of cognitive aspects of depression (LeMoult and Gotlib 2019), negativity biases in the way depressed people interpret information might explain why people who suffer from depression perceive government responsiveness to be lower. We apply this argument to hypothesize a negative association between mental/emotional distress and political support. At the same time, however, we acknowledge the complexity of causal direction. For instance,

it is likely that mental/emotional distress also exacerbates anxiety and stress related to COVID-19. Indeed, some research has reported bidirectional associations between COVID-19 and psychiatric disorders (Taquet *et al.* 2021).

Based on the above arguments, we formulated the following three hypotheses: H1: Psychological stressors will be negatively associated with political support; H2: Psychological stressors will be positively associated with symptoms of mental/emotional distress; and H3: Symptoms of distress will be negatively associated with political support. To our knowledge, this study is the first to examine the relation between mental distress and political support in the context of the COVID-19 pandemic.

Methodology

We commissioned two online surveys, conducted in August 2020 and March 2021, of a demographically and politically representative sample of the GB adult population (aged 18+) to the polling firm YouGov using their 'Political Omnibus' approach (N~1,600). Ethical approval was previously obtained and details are reported in Section S6. The samples were recruited from an online panel using active sampling based on quotas relating to age, gender, social grade, education, region, political attention and the 2016 EU Referendum and 2019 General Election votes. The quotas were based on the following publicly available data: ONS mid-year estimates, The Census, Election and Referendum Results, and British Election Study face-to-face study.

Our survey questionnaire includes several questions about factors relating the COVID-19 pandemic that might have generated worry and stress among citizens. Response options range from 1 (very worried / stressed) to 4 (not at all worried / stressed). We recoded the variables so that higher values denote higher worry / stress. Specifically, we asked respondents whether they were worried that they would become seriously unwell or die and whether they had the same feelings for their family and

friends, and whether they were worried about their finances and about the long-lasting, negative effects of the pandemic. We also asked respondents whether they were stressed about restrictions on leaving their home, reduction in contacts with people outside their household, and wearing a face mask in public spaces. While the former set of questions assess fear and anxiety around COVID-19, the latter questions assess people's perceptions of 'anti-pandemic' measures. We created two summative indices: *COVID-19 worry* (range: 4-16; Cronbach's alpha = 0.69 for both August and March surveys); and *COVID-19 stress* (range: 3-12; Cronbach's alpha = 0.71 for August and 0.74 for March surveys).[1]

Depression was measured with the 9-item form of the Center for Epidemiologic Studies Depression Scale (Radloff 1977). Respondents were asked about their feelings in the past two weeks on the following items: "I felt depressed;" "I felt that everything I did was an effort;" "I felt hopeful about the future;" "my sleep was restless;" "I was happy;" "I felt lonely;" "I enjoyed life;" "I felt sad;" and "I could not get 'going." Response options ranged from 1 (rarely or none of the time) to 4 (most or all of the time). Scores on the *CESD-9* ranged from 0 to 27 and were recoded so that higher values denote higher levels of depressive symptoms.

Anxiety was measured with the 6-item form of the State-Trait Anxiety Inventory (Marteau and Bekker 1992). Respondents were asked how often have they felt calm / tense / relaxed / upset / content / worried in the past two months. Response options ranged from 1 (never) to 4 (always). Scores on the *STAI-6* ranged from 2 to 16 and were recoded so that higher values denote higher levels of anxiety symptoms.

Stress was measured with the 4-item form of the Perceived Stress Scale (Cohen *et al.* 1983). Respondents were asked how often in the past two months have they felt: "that you were unable to control the important things in your life;" "confident about your ability to handle your personal problems;" "that things were going your way;" and

"difficulties were piling up so high that you could not overcome them." Response options range from 1 (never) to 5 (all of the time). Scores on the *PSS-4* ranged from 0 to 16 and were recoded so that higher values denote higher levels of stress symptoms.

To measure political support, we built on work on diffuse versus specific support (Norris 2011; Easton 1975) and obtained data on three of her five dimensions of political support, prioritizing those relating to the government and the political system. Therefore, although we cannot speak to associations with 'national identities' and 'approval of core regime principles and values,' we included questions assessing 'evaluation of regime performance' (external efficacy), 'confidence in regime institutions' (trust in government), and 'approval of incumbent office-holders' (satisfaction with government). We measured external political efficacy with two questions ("Public officials don't care much about what people like me think" and "The political system allows people like me to influence what the government does") that have the same range as the questions about internal political efficacy and that, combined, yield a standard measure of external political efficacy with values from 2 to 10. We also asked a question on a 0-10 scale about trust in government (0=not at all, 10=completely) and a question about government performance on the pandemic ("How well or badly do you think the UK Government is handling the issue of the Coronavirus (COVID-19)?" where 1 "very well", 2 "fairly well", 3 "fairly badly", and 4 "very badly") which was reverse-scored. Descriptive statistics of the main variables are presented in Table S1 while rationale and coding of control variables is described in Section S3.

Finally, to facilitate comparisons across models, in the analyses we rescaled all our key dependent and independent variables ranging from 0 to 1 and used the weight variable suggested by YouGov as a fine-tuning measure to correct any discrepancies (our results do not change substantively using the unweighted data).

Results

We present findings of our linear regression analyses in Tables 1-2, which account for the inclusion of our control variables (analyses without controls are presented in Tables S2-S3 and analyses with controls displayed are presented in Tables S4-S9 of the Online Appendix). Table 1 reports the results of the key variables of interest (coefficients and standard errors in parentheses) based on the data from the August 2020 survey, which we replicate in Table 2 with the March 2021 data. The top portion of Table 1 examines whether there is an association between psychological stressors due to COVID-19 and the three measures of political support (H1). COVID-19 worry was negatively associated with both external efficacy (slightly less than 1 standard deviation) and government satisfaction, but not with trust in government. In turn, COVID-19 stress was associated only with satisfaction in the expected direction. The central part of Table 1 presents data evaluating our hypothesis about the negative association between COVID-19 stressors and mental/emotional distress (H2). We found strong support for this hypothesis: the coefficients of both the COVID-19 worry and stress variables are positive and significant ($p<.01$). Further, the effect sizes are substantive: psychological stressors predict about 1.5 standard deviations in symptoms of depression and stress, and 1 standard deviation in anxiety symptoms. Finally, the bottom portion of Table 1 presents data relevant to our third hypothesis, predicting a negative association between mental/emotional distress and political support outcomes. Again, we found strong and consistent support for the hypothesis across all of the measures of mental health.

Next, we examined whether later stages of the pandemic exacerbated or alleviated the associations detected in earlier stages. Table 2 indicates that all the relations observed in August 2020 hold in March 2021, with comparable effect sizes. The main difference in the March data concerns trust in government, which was

negatively associated with COVID-19 stress. Overall, we stress that the magnitude of the effects of psychological stressors and symptoms of mental/emotional distress on political outcomes was larger than the one of any of our socio-demographic factors and, in the context of external efficacy, larger than the ones of voting behavior.

Table 1: Analyses from August 2020 Survey

H1: Negative Association between COVID-19 Stressors and Political Support			
	Efficacy	**Trust**	**Satisfaction**
COVID-19 worry	-.13**	-.08	-.13**
	(.03)	(.02)	(.04)
COVID-19 stress	-.03	-.02	-.09**
	(.03)	(.05)	(.03)
H2: Positive Association between COVID-19 Stressors and Mental Distress			
	CESD-9	**STAI-6**	**PSS-4**
COVID-19 worry	.39**	.20**	.34**
	(.04)	(.04)	(.04)
COVID-19 stress	.35**	.26**	.23**
	(.03)	(.03)	(.03)
H3: Negative Association between Mental Distress and Political Support			
	Efficacy	**Trust**	**Satisfaction**
CESD-9	-.11**	-.13**	-.15**
	(.02)	(.04)	(.04)
STAI-6	-.14**	-.18**	-.18**
	(.03)	(.06)	(.04)
PSS-4	-.12**	-.13**	-.17**
	(.03)	(.04)	(.04)

** $p<0.01$, * $p<0.05$

Table 2: Analyses from March 2021 Survey

H1: Negative Association between COVID-19 Stressors and Political Support

	Efficacy	Trust	Satisfaction
COVID-19 worry	-.11**	-.08	-.11**
	(.04)	(.05)	(.04)
COVID-19 stress	-.03	-.11**	-.07*
	(.03)	(.04)	(.03)
H2: Positive Association between COVID-19 Stressors and Mental Distress			
	CESD-9	**STAI-6**	**PSS-4**
COVID-19 worry	.39**	.18**	.33**
	(.05)	(.03)	(.04)
COVID-19 stress	.39**	.22**	.24**
	(.04)	(.03)	(.03)
H3: Negative Association between Mental Distress and Political Support			
	Efficacy	**Trust**	**Satisfaction**
CESD-9	-.12**	-.19**	-.14**
	(.02)	(.03)	(.02)
STAI-6	-.11**	-.22**	-.17**
	(.03)	(.04)	(.04)
PSS-4	-.11**	-.18**	-.18**
	(.03)	(.04)	(.03)

** $p<0.01$, * $p<0.05$

Above we presented analyses that tested bivariate associations among psychological stressors, mental distress, and political support using normal OLS models and controlling for possible confounding variables. We did so because of the difficulties involved in estimating causal mediation with observational data (Bullock *et al.* 2010; Imai *et al.* 2010). However, we have also estimated three sets of mediation analyses, one per mental health measure, using the Stata 14 'sem' package.[2] Given the limitations of our data, we report methodological discussions and analyses in the Online Appendix (Section S5 and Table S10-S11) while briefly discussing them here because they provide useful insights for further testing causal relations in future studies.

Symptoms of depression, anxiety, and stress all significantly mediated the effect of COVID-19 stressors on political support. Indeed, the indirect effect of distress is always statistically significant at at least $p<.05$, and the effect of COVID-19 stressors is mediated by symptoms of distress. The measures of mental health account for a substantive portion of the COVID-19 stressors effect. For instance, depression, anxiety, and stress mediate 19%, 23% and 21%, respectively, of the effect of COVID-19 worry on external efficacy, whereas depression and anxiety mediate 27% and 23%, respectively, of the effect of COVID-19 worry on government satisfaction. We replicated these findings from the August 2020 survey with the March 2021 data. Overall, again, symptoms of distress significantly mediated the relation between COVID-19 stressors and political support.

As we mentioned earlier, we cannot exclude the possibility that the association between mental/emotional distress and political support occurs through psychological stressors. Therefore, we estimated another set of SEMs where COVID-19 stressors are the mediators. Analyses of indirect effects provide some support this formulation (Tables S9-S10). In the August 2020 survey, COVID-19 worry mediated the effects of depression and anxiety on efficacy and satisfaction, and the effect of perceived stress on efficacy. In the March 2021 survey, COVID-19 worry mediated the effects of depression, anxiety, and perceived stress on external efficacy, and the effect of anxiety on satisfaction. Future research should assess the causal nature of the associations identified here.

Conclusions

Our paper makes three significant contributions. First, by examining psychological stressors and mental/emotional distress, we advance our understanding of the consequences of disasters and pandemics for democracy and political support. We

found that whereas people's worry due to COVID-19 is associated with lower perceived responsiveness of the political system and with lower satisfaction with government performance on the pandemic, people's stressful feelings about anti-pandemic measures are associated with lower performance and trust, the latter occurring only in a later stage of the pandemic. Thus, our findings suggest that pandemic-related worry is related not so much to confidence in regime institutions, but rather, to evaluations of regime performance (Norris 2011). In addition, while the disaster literature has primarily pointed towards anti-incumbency effects, our study indicates that withdrawal effects may also play a role.

Second, by expanding on the mental health measures, we extend research examining the effect of mental health problems on political attitudes, which to date has focused only on depression (Bernardi 2020; Bernardi and Johns 2021; Bernardi *et al.* n.d.).

Third, our negative associations on external efficacy make sense in a context where governing parties would be more likely to listen to experts rather than to the public, and expand the scope of research on perceived responsiveness (Esaiasson and Wlezien 2017) to mental/emotional distress.

Although our study elucidates how psychological perceptions about the pandemic and mental health may affect political support, our analyses are limited to one country and, given that our surveys were conducted in the midst of the pandemic, we cannot determine whether the relations between mental/emotional distress and political support changed with the pandemic. Further, the relations we report above are correlational in nature and the lack of panel data prevents us from further exploring whether decreased levels of perceived responsiveness and government evaluations exacerbate COVID-19 stressors and symptoms of mental distress. Future research should examine how political perceptions may serve both to increase vulnerability to

experience difficulties in mental health and to facilitate mental well-being. For instance, our finding of a negative association between COVID-19 stress and trust in government suggests that increasing institutional trust has a beneficial effect on people's feelings about anti-pandemic measures. Similarly, the negative association between mental/emotional distress and trust in government suggests that boosting institutional trust is beneficial for mental well-being (OECD 2020). Policymakers should consider these findings when drafting policies to improve mental health and well-being.

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Notes

(1) The factor analysis supports a two-factor solution. Figure S1 in the Online Appendix presents the scree plot of eigenvalues of COVID-19 stressors.

(2) Because of the high comorbidity of depression, anxiety, and stress (Brady *et al.* 2000), we estimated the models separately for each mental health measure. Indeed, the mean correlation among depression, anxiety, and stress in our data sets was r=0.73.

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Disclosure Statement

No potential conflict of interest was reported by the authors.

Notes on Contributions

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Online Appendix for

"COVID-19 Stressors, Mental/Emotional Distress, and Political Support"

Section S1: Wording and Response Options of COVID-19 Questions used for the COVID-19 Worry and Stress Variables

How much are you worried that each of the following might occur as a result of the COVID-19 (coronavirus) outbreak?

-That I might become seriously unwell or die

-That my friends or family might become seriously unwell or die

-That my finances will be severely affected

-That there will be a long lasting negative impact on society

Very worried

Fairly worried

Not very worried

Not at all worried

Don't know

N/A - this doesn't apply to me

N/A - this has already happened

How stressful, if at all, did you personally find each of the following as a result of the COVID-19 (coronavirus) outbreak?

-Restrictions on leaving your home

-Reduction in contact with people outside your household

-Wearing a face mask in public places

Very

Fairly

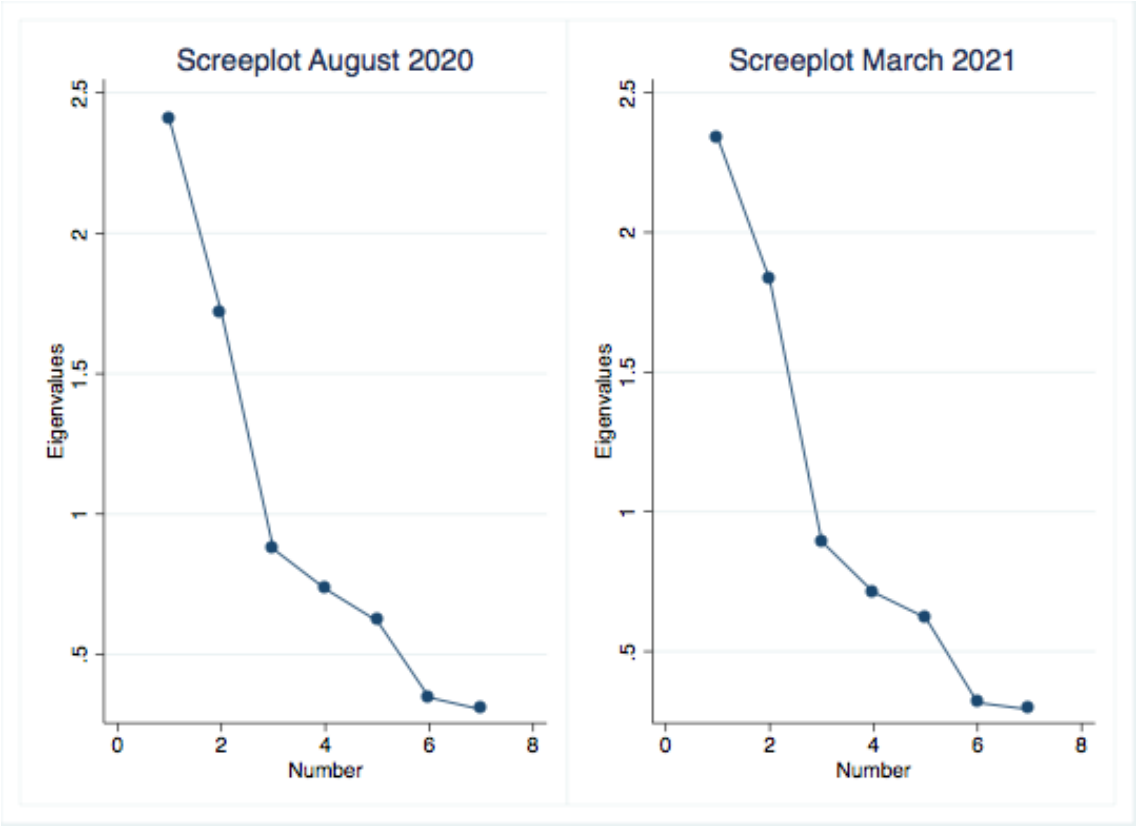
Not very

Not at all

Don't know

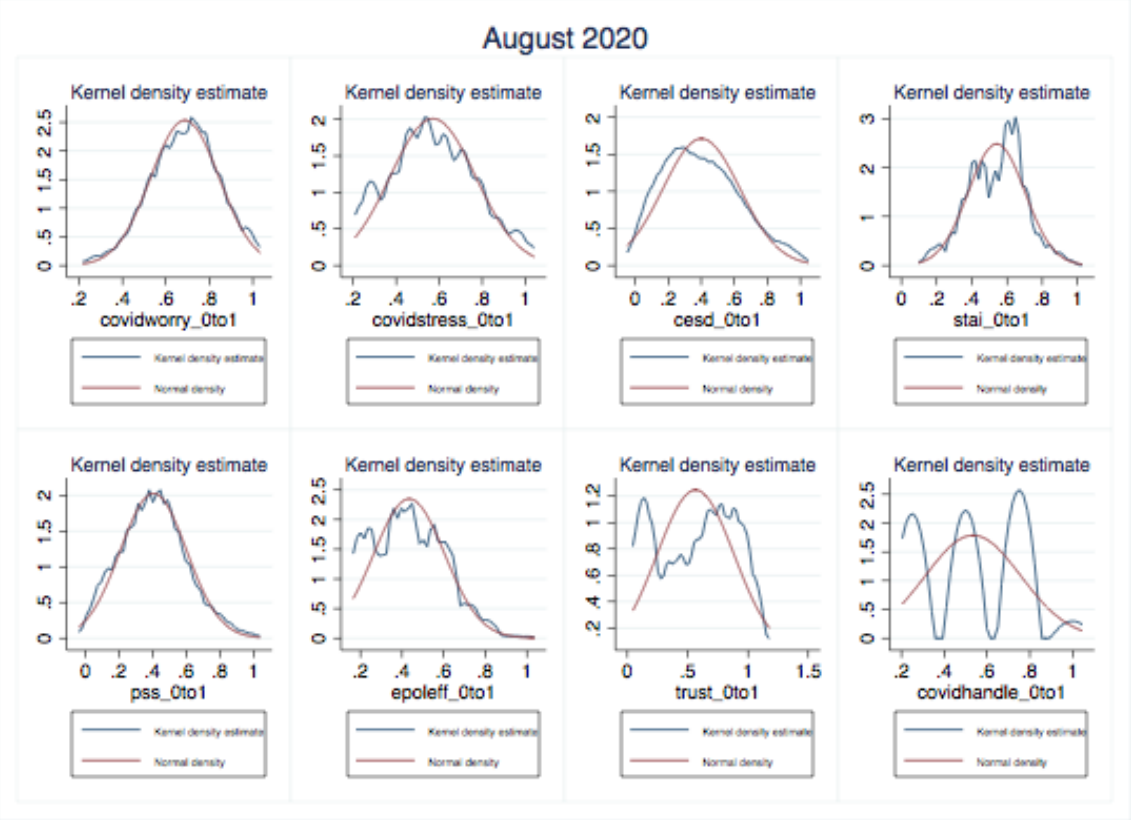
N/A - this doesn't apply to me

Figure S1: Scree plot of COVID-19 Stressors by Survey



Section S2: Distribution and Descriptive Statistics of Main Variables

Figure S2: Distribution of Main Variables by Survey



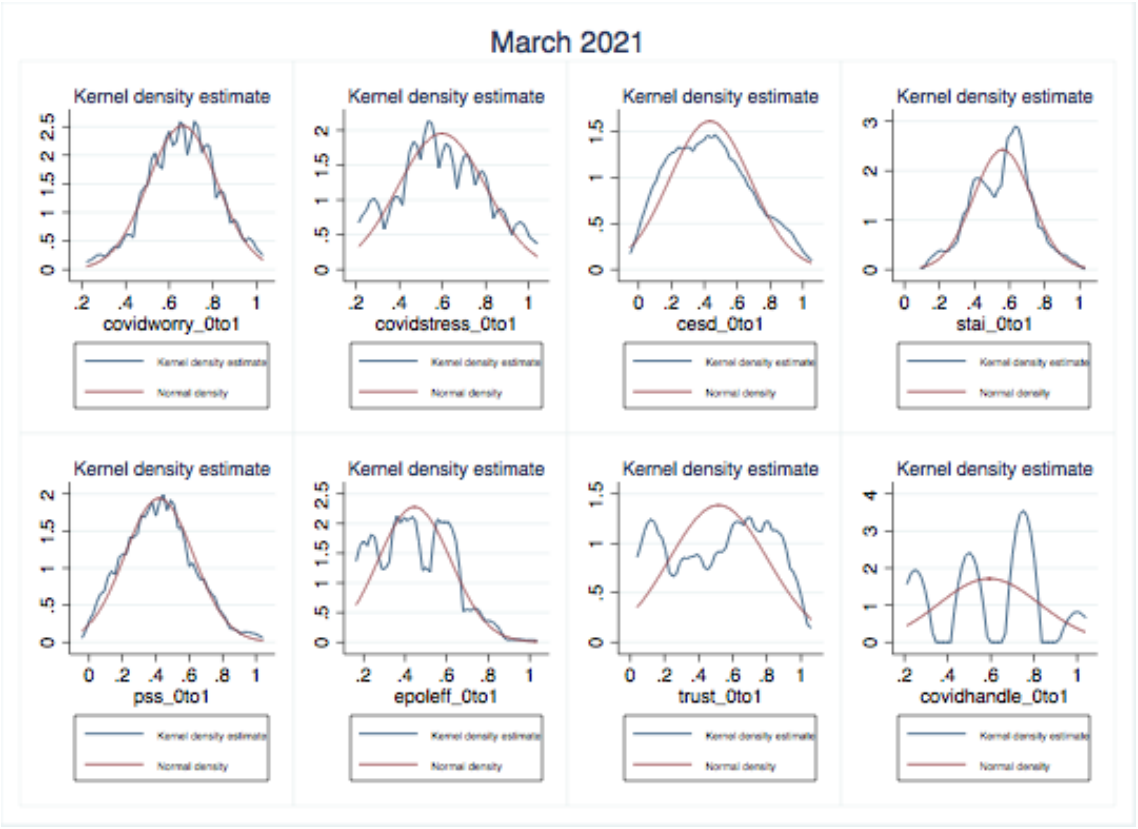

March 2021
Kernel density estimate
covidworry_0to1
covidstress_0to1
cesd_0to1
stai_0to1
pss_0to1
epoleff_0to1
trust_0to1
covidhandle_0to1
Kernel density estimate
Normal density

Table S1: Descriptive Statistics of Standardized Variables (0-1)

	August 2020		March 2021	
Variable	**Mean**	**Std. Dev.**	**Mean**	**Std. Dev.**
COVID-19 worry	.66	.16	.69	.16
COVID-19 stress	.60	.20	.57	.20
CESD-9	.43	.25	.40	.34
STAI-6	.56	.16	.54	.16
PSS-4	.42	.21	.40	.20
External political efficacy	.44	18	.43	17
Trust in government	.52	.29	.57	.32
Government satisfaction	.59	.23	.53	.22

Notes: min N = 1,355; max N = 1,651.

Section S3: Coding and Rationale of Control Variables

In our analyses we included a number of socio-demographic and political factors available in our data sets that may have acted as confounders to our associations. Following previous research on the socio-demographic determinants of depression and on the effect of COVID-19 on mental health in the UK (O'Connor et al. 2021; Rai et al. 2013), we controlled for sex (1=male, 2=female), age (range: 18-89 years), education (seven-category variable), socioeconomic status (A=higher managerial, administrative, professional occupations; B=intermediate managerial, administrative, professional occupations; C1=supervisory, clerical and junior managerial, administrative, professional occupations; C2=skilled manual occupations; D=semi-skilled and unskilled manual occupations; E=unemployed and lowest grade occupations), marital status (1=single or never married; 2=married, living as married, civil partnership; 3=separated or divorced; 4=widowed), ethnicity (1=English, Welsh, Scottish, Northern Irish, 0=otherwise), and region (1=North, 2=Midlands, 3=London and South, 4=Wales, 5=Scotland). Following research on COVID-19 and political support (Altiparmakis et al. 2021; Kritzinger et al. 2021; Bol et al. 2021) and to account for the possibility that non-voters and partisanship may drive our associations, in addition to the standard socio-demographic factors in the political engagement literature described above, we also controlled for past voting behavior including turnout (1=voted, 0=did not vote) and vote choice (1=Conservative Party, 2=Labour Party, 3=LibDem, 4=others) in the 2019 general elections.

Altiparmakis, Argyrios, Abel Bojar, Sylvain Brouard, Martial Foucault, Hanspeter Kriesi, and Richard Nadeau. 2021. “Pandemic Politics: Policy Evaluations of Government Responses to COVID-19.” *West European Politics* 0 (0): 1–21. https://doi.org/10.1080/01402382.2021.1930754.

Bol, Damien, Marco Giani, André Blais, and Peter John Loewen. 2021. “The Effect of COVID-19 Lockdowns on Political Support: Some Good News for Democracy?” *European Journal of Political Research* 60 (2): 497–505. https://doi.org/10.1111/1475-6765.12401.

Kritzinger, Sylvia, Martial Foucault, Romain Lachat, Julia Partheymüller, Carolina Plescia, and Sylvain Brouard. 2021. “‘Rally Round the Flag’: The COVID-19 Crisis and Trust in the National Government.” *West European Politics* 0 (0): 1–27. https://doi.org/10.1080/01402382.2021.1925017.

O’Connor, Rory C., Karen Wetherall, Seonaid Cleare, Heather McClelland, Ambrose J. Melson, Claire L. Niedzwiedz, Ronan E. O’Carroll, et al. 2021. “Mental Health and Well-Being during the COVID-19 Pandemic: Longitudinal Analyses of Adults in the UK COVID-19 Mental Health & Wellbeing Study.” *British Journal of Psychiatry* 218 (6): 326–33. https://doi.org/10.1192/bjp.2020.212.

Rai, Dheeraj, Pedro Zitko, Kelvyn Jones, John Lynch, and Ricardo Araya. 2013. “Country- and Individual-Level Socioeconomic Determinants of Depression: Multilevel Cross-National Comparison.” *British Journal of Psychiatry* 202 (3): 195–203. https://doi.org/10.1192/bjp.bp.112.112482.

Section S4: OLS Analyses

Table S2: Analyses from August 2020 Survey without controls

H1: Negative Association between COVID-19 Stressors and Political Support			
	Efficacy	**Trust**	**Satisfaction**
COVID-19 worry	-.15**	-.25**	-.22**
	(.04)	(.06)	(.04)
COVID-19 stress	-.01	.06	-.02
	(.03)	(.05)	(.04)
H2: Positive Association between COVID-19 Stressors and Mental Distress			
	CESD-9	**STAI-6**	**PSS-4**
COVID-19 worry	.40**	.22**	.36**
	(.04)	(.04)	(.04)
COVID-19 stress	.32**	.25**	.21**
	(.03)	(.03)	(.03)
H3: Negative Association between Mental Distress and Political Support			
	Efficacy	**Trust**	**Satisfaction**
CESD-9	-.13**	-.23**	-.19**
	(.02)	(.04)	(.03)
STAI-6	-.14**	-.28**	-.24**
	(.03)	(.06)	(.04)
PSS-4	-.14**	-.24**	-.21**
	(.03)	(.05)	(.04)

** $p<0.01$, * $p<0.05$

Table S3: Analyses from March 2021 Survey without controls

H1: Negative Association between COVID-19 Stressors and Political Support			
	Efficacy	**Trust**	**Satisfaction**
COVID-19 worry	-.14**	-.22**	-.22**
	(.04)	(.06)	(.05)
COVID-19 stress	-.02	-.04	-.02
	(.03)	(.04)	(.04)
H2: Positive Association between COVID-19 Stressors and Mental Distress			
	CESD-9	**STAI-6**	**PSS-4**
COVID-19 worry	.44**	.23**	.37**
	(.05)	(.03)	(.04)
COVID-19 stress	.38**	.21**	.24**
	(.04)	(.03)	(.03)
H3: Negative Association between Mental Distress and Political Support			
	Efficacy	**Trust**	**Satisfaction**
CESD-9	-.13**	-.25**	-.19**
	(.02)	(.03)	(.03)
STAI-6	-.12**	-.30**	-.26**
	(.03)	(.05)	(.04)
PSS-4	-.13**	-.26**	-.25**
	(.02)	(.04)	(.03)

** $p<0.01$, * $p<0.05$

Table S4: H1 with controls displayed (August 2020)

	(1)	(2)	(3)
	M1	M2	M3
VARIABLES	efficacy_0to1	trust_0to1	satisfaction_0to1
covidworry_0to1	-0.129**	-0.0818	-0.125**
	(0.0344)	(0.0596)	(0.0400)
covidstress_0to1	-0.0323	-0.0206	-0.0884**
	(0.0275)	(0.0485)	(0.0341)
sex	0.0198	0.00800	0.0269*
	(0.0102)	(0.0176)	(0.0123)
age	7.70e-05	-0.000683	-0.000713
	(0.000385)	(0.000643)	(0.000451)
edu_2	-0.0269	-0.0103	-0.0626
	(0.0358)	(0.0583)	(0.0405)
edu_3	0.00904	0.0339	-0.0595
	(0.0263)	(0.0468)	(0.0333)
edu_4	-0.00742	0.0597	-0.0390
	(0.0281)	(0.0493)	(0.0336)
edu_5	0.00493	0.00681	-0.0800*
	(0.0268)	(0.0457)	(0.0326)
edu_6	-0.00901	-0.0736	-0.0989**
	(0.0299)	(0.0523)	(0.0382)
edu_7	-0.0156	0.0717	-0.0500
	(0.0291)	(0.0488)	(0.0341)
marital_1	-0.0697**	-0.0883	-0.0564
	(0.0258)	(0.0570)	(0.0338)
marital_2	-0.0576*	-0.0669	-0.0355
	(0.0235)	(0.0526)	(0.0315)
marital_3	-0.0863**	-0.0706	-0.0125
	(0.0276)	(0.0574)	(0.0358)
socialgrade_1	0.108**	0.100*	0.0385
	(0.0252)	(0.0404)	(0.0285)
socialgrade_2	0.0300	0.0292	0.00760
	(0.0220)	(0.0396)	(0.0255)
socialgrade_3	0.0376	0.0626	-0.00329
	(0.0204)	(0.0366)	(0.0228)
socialgrade_4	0.0492*	0.0497	0.000211
	(0.0210)	(0.0391)	(0.0247)
socialgrade_5	0.00717	-0.00981	-0.00242
	(0.0239)	(0.0414)	(0.0251)
british	-0.0111	-0.0583	0.0298
	(0.0180)	(0.0315)	(0.0219)
region_2	0.00537	0.00787	0.0165
	(0.0137)	(0.0244)	(0.0174)
region_3	0.0107	-0.00587	-0.00561
	(0.0131)	(0.0228)	(0.0160)
region_4	-0.00427	0.0244	0.00985

	(0.0284)	(0.0454)	(0.0330)
region_5	0.000519	0.00521	-0.0327
	(0.0204)	(0.0353)	(0.0232)
turnout	-0.0738**	-0.338**	-0.123**
	(0.0172)	(0.0293)	(0.0210)
votelab	-0.0895**	-0.397**	-0.261**
	(0.0136)	(0.0216)	(0.0153)
votelibdem	-0.0258	-0.293**	-0.188**
	(0.0172)	(0.0287)	(0.0211)
voteothers	-0.0825**	-0.382**	-0.196**
	(0.0173)	(0.0316)	(0.0240)
Constant	0.649**	1.285**	0.987**
	(0.0632)	(0.116)	(0.0706)
Observations	1,355	1,296	1,317
R-squared	0.135	0.345	0.291

** p<0.01, * p<0.05

Notes: robust standard errors in parentheses. Reference category education: edu_1; reference category marital status: marital_4; reference category social grade: socialgrade_6; reference category region: region_1; reference category vote: votecon. For variable coding see Section S3.

Table S5: H2 with controls displayed (August 2020)

	(1)	(2)	(3)
	M4	M5	M6
VARIABLES	cesd_0to1	stai_0to1	pss_0to1
covidworry_0to1	0.386**	0.201**	0.342**
	(0.0401)	(0.0357)	(0.0370)
covidstress_0to1	0.344**	0.260**	0.235**
	(0.0335)	(0.0290)	(0.0288)
sex	0.000699	0.00723	-0.0113
	(0.0121)	(0.00956)	(0.0108)
age	-0.00186**	-0.00126**	-0.00220**
	(0.000454)	(0.000363)	(0.000401)
edu_2	-0.00839	-0.0306	-0.0139
	(0.0404)	(0.0297)	(0.0339)
edu_3	0.00101	-0.0279	0.00814
	(0.0294)	(0.0240)	(0.0239)
edu_4	0.00632	0.00155	-0.00218
	(0.0327)	(0.0256)	(0.0256)
edu_5	-0.0101	-0.0156	-0.00586
	(0.0292)	(0.0233)	(0.0239)
edu_6	-0.000256	-0.00170	-0.00984
	(0.0336)	(0.0261)	(0.0270)
edu_7	-0.0248	-0.0257	-0.00819
	(0.0333)	(0.0257)	(0.0316)
marital_1	0.0522	0.0174	0.0442
	(0.0363)	(0.0282)	(0.0342)
marital_2	-0.0219	-0.00911	0.00557
	(0.0333)	(0.0260)	(0.0315)
marital_3	0.0524	0.0181	0.0560
	(0.0356)	(0.0290)	(0.0340)
socialgrade_1	-0.0904**	-0.0245	-0.0423
	(0.0337)	(0.0227)	(0.0279)
socialgrade_2	-0.114**	-0.0522*	-0.0751**
	(0.0325)	(0.0218)	(0.0288)
socialgrade_3	-0.0756*	-0.0328	-0.0452
	(0.0310)	(0.0207)	(0.0263)
socialgrade_4	-0.0562	-0.0213	-0.0277
	(0.0314)	(0.0211)	(0.0270)
socialgrade_5	-0.0375	-0.0159	-0.0124
	(0.0360)	(0.0227)	(0.0304)
british	0.0283	0.00949	0.00820
	(0.0223)	(0.0168)	(0.0193)
region_2	-0.0206	-0.00997	-0.0258
	(0.0159)	(0.0125)	(0.0151)
region_3	-0.0164	-0.00547	-0.0218
	(0.0158)	(0.0123)	(0.0143)
region_4	-0.00729	-0.000719	-0.00933

	(0.0297)	(0.0207)	(0.0298)
region_5	0.00555	0.00989	0.00404
	(0.0239)	(0.0199)	(0.0207)
turnout	0.00900	0.00574	0.0173
	(0.0202)	(0.0156)	(0.0189)
votelab	0.0334*	0.0202	0.0220
	(0.0164)	(0.0120)	(0.0147)
votelibdem	0.0150	0.0263	0.0146
	(0.0179)	(0.0153)	(0.0162)
voteothers	0.00608	0.000584	-0.0112
	(0.0208)	(0.0150)	(0.0179)
Constant	0.0589	0.325**	0.163*
	(0.0812)	(0.0593)	(0.0770)
Observations	1,355	1,355	1,348
R-squared	0.289	0.223	0.247

** p<0.01, * p<0.05

Notes: robust standard errors in parentheses. Reference category education: edu_1; reference category marital status: marital_4; reference category social grade: socialgrade_6; reference category region: region_1; reference category vote: votecon. For variable coding see Section S3.

Table S6: H3 with controls displayed (August 2020)

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	M7	M8	M9	M10	M11	M12	M13	M14	M15
VARIABLES	efficacy_0to1	efficacy_0to1	efficacy_0to1	trust_0to1	trust_0to1	trust_0to1	satisfaction_0to1	satisfaction_0to1	satisfaction_0to1
cesd_0to1	-0.110**			-0.132**			-0.151**		
	(0.0220)			(0.0387)			(0.0355)		
sex	0.0195*	0.0189	0.0171	0.00596	0.00607	0.00615	0.0131	0.0123	0.0116
	(0.00954)	(0.00977)	(0.00967)	(0.0164)	(0.0165)	(0.0164)	(0.0127)	(0.0138)	(0.0131)
age	-0.000322	-0.000309	-0.000362	-0.000735	-0.000702	-0.000845	-0.00120*	-0.00118*	-0.00133**
	(0.000363)	(0.000363)	(0.000371)	(0.000603)	(0.000606)	(0.000610)	(0.000503)	(0.000501)	(0.000510)
edu_2	-0.0346	-0.0366	-0.0342	0.00975	0.00500	-0.00557	-0.0655	-0.0690	-0.0691
	(0.0291)	(0.0296)	(0.0303)	(0.0539)	(0.0539)	(0.0545)	(0.0359)	(0.0364)	(0.0365)
edu_3	-0.0106	-0.0132	-0.0101	0.0119	0.00915	0.00399	-0.0563*	-0.0599*	-0.0545
	(0.0224)	(0.0223)	(0.0232)	(0.0398)	(0.0399)	(0.0410)	(0.0272)	(0.0276)	(0.0282)
edu_4	-0.0145	-0.0131	-0.0165	0.0515	0.0540	0.0454	-0.0387	-0.0384	-0.0371
	(0.0240)	(0.0238)	(0.0249)	(0.0414)	(0.0415)	(0.0430)	(0.0290)	(0.0295)	(0.0299)
edu_5	-0.00379	-0.00124	-0.000996	-0.00983	-0.00677	-0.0163	-0.0726**	-0.0704*	-0.0690*
	(0.0228)	(0.0228)	(0.0237)	(0.0392)	(0.0393)	(0.0404)	(0.0270)	(0.0275)	(0.0281)
edu_6	-0.0196	-0.0176	-0.0181	-0.0874	-0.0842	-0.0968*	-0.0940**	-0.0927**	-0.0940**
	(0.0260)	(0.0260)	(0.0269)	(0.0455)	(0.0456)	(0.0466)	(0.0333)	(0.0335)	(0.0341)
edu_7	-0.0385	-0.0383	-0.0369	0.0455	0.0464	0.0378	-0.0523	-0.0528	-0.0479
	(0.0253)	(0.0253)	(0.0261)	(0.0413)	(0.0414)	(0.0426)	(0.0280)	(0.0282)	(0.0290)
marital_1	-0.0435	-0.0456*	-0.0444*	-0.0465	-0.0484	-0.0487	-0.0142	-0.0177	-0.0136
	(0.0223)	(0.0228)	(0.0226)	(0.0470)	(0.0471)	(0.0483)	(0.0303)	(0.0305)	(0.0309)
marital_2	-0.0366	-0.0341	-0.0343	-0.0290	-0.0247	-0.0239	-0.0150	-0.0122	-0.0116
	(0.0200)	(0.0206)	(0.0203)	(0.0426)	(0.0429)	(0.0440)	(0.0271)	(0.0277)	(0.0279)
marital_3	-0.0579*	-0.0602*	-0.0563*	-0.0327	-0.0342	-0.0340	0.0178	0.0139	0.0181
	(0.0239)	(0.0245)	(0.0245)	(0.0482)	(0.0482)	(0.0495)	(0.0315)	(0.0317)	(0.0323)
socialgrade_1	0.0676**	0.0726**	0.0772**	0.0987**	0.105**	0.0974**	0.0383	0.0452	0.0394
	(0.0215)	(0.0216)	(0.0214)	(0.0353)	(0.0355)	(0.0361)	(0.0258)	(0.0255)	(0.0260)
socialgrade_2	0.00529	0.00971	0.0139	0.0440	0.0492	0.0378	0.00188	0.00816	0.00297
	(0.0187)	(0.0189)	(0.0184)	(0.0347)	(0.0348)	(0.0352)	(0.0239)	(0.0236)	(0.0240)
socialgrade_3	0.0189	0.0239	0.0283	0.0797*	0.0843**	0.0784*	0.00646	0.0128	0.00830
	(0.0174)	(0.0178)	(0.0173)	(0.0324)	(0.0327)	(0.0330)	(0.0226)	(0.0238)	(0.0233)
socialgrade_4	0.0201	0.0242	0.0288	0.0658	0.0708*	0.0637	0.00568	0.0101	0.00742
	(0.0181)	(0.0181)	(0.0178)	(0.0344)	(0.0348)	(0.0349)	(0.0229)	(0.0230)	(0.0230)

socialgrade_5	0.00266	0.00451	0.00641	0.0102	0.0129	0.00568	-0.00164	0.000320	-0.00315
	(0.0222)	(0.0223)	(0.0220)	(0.0367)	(0.0371)	(0.0375)	(0.0234)	(0.0237)	(0.0237)
british	-0.0137	-0.0152	-0.0109	-0.0524	-0.0554*	-0.0653*	0.0573*	0.0560*	0.0500*
	(0.0174)	(0.0175)	(0.0173)	(0.0280)	(0.0279)	(0.0283)	(0.0237)	(0.0238)	(0.0237)
region_2	-0.00424	-0.00366	-0.00553	0.0120	0.0125	0.0111	0.0118	0.0125	0.0133
	(0.0130)	(0.0129)	(0.0131)	(0.0229)	(0.0231)	(0.0231)	(0.0159)	(0.0160)	(0.0160)
region_3	0.0123	0.0145	0.0121	-0.00549	-0.00429	-0.00545	0.00442	0.00773	0.00444
	(0.0127)	(0.0128)	(0.0129)	(0.0212)	(0.0213)	(0.0213)	(0.0170)	(0.0181)	(0.0174)
region_4	-0.00271	-0.00404	-0.00339	0.0579	0.0566	0.0546	0.0218	0.0208	0.0202
	(0.0246)	(0.0247)	(0.0248)	(0.0447)	(0.0453)	(0.0449)	(0.0306)	(0.0309)	(0.0308)
region_5	-0.0221	-0.0228	-0.0214	-0.0241	-0.0237	-0.0233	-0.0650*	-0.0658*	-0.0657*
	(0.0187)	(0.0188)	(0.0191)	(0.0352)	(0.0353)	(0.0353)	(0.0256)	(0.0262)	(0.0257)
turnout	-0.0731**	-0.0742**	-0.0709**	-0.332**	-0.333**	-0.332**	-0.119**	-0.120**	-0.120**
	(0.0154)	(0.0153)	(0.0155)	(0.0268)	(0.0272)	(0.0269)	(0.0196)	(0.0199)	(0.0196)
votelab	-0.0971**	-0.0989**	-0.100**	-0.402**	-0.403**	-0.403**	-0.260**	-0.264**	-0.265**
	(0.0127)	(0.0127)	(0.0128)	(0.0207)	(0.0206)	(0.0206)	(0.0145)	(0.0147)	(0.0146)
votelibdem	-0.0284	-0.0274	-0.0307	-0.284**	-0.283**	-0.283**	-0.190**	-0.190**	-0.188**
	(0.0162)	(0.0163)	(0.0165)	(0.0279)	(0.0279)	(0.0281)	(0.0202)	(0.0200)	(0.0204)
voteothers	-0.0645**	-0.0623**	-0.0697**	-0.359**	-0.360**	-0.361**	-0.145**	-0.142**	-0.148**
	(0.0180)	(0.0198)	(0.0188)	(0.0305)	(0.0303)	(0.0311)	(0.0361)	(0.0399)	(0.0377)
stai_0to1		-0.141**			-0.176**			-0.184**	
		(0.0318)			(0.0581)			(0.0402)	
pss_0to1			-0.121**			-0.133**			-0.168**
			(0.0269)			(0.0446)			(0.0355)
Constant	0.627**	0.657**	0.624**	1.225**	1.262**	1.252**	0.892**	0.929**	0.913**
	(0.0558)	(0.0569)	(0.0562)	(0.0940)	(0.0964)	(0.0964)	(0.0682)	(0.0675)	(0.0691)
Observations	1,563	1,563	1,541	1,486	1,486	1,466	1,502	1,502	1,487
R-squared	0.119	0.115	0.120	0.343	0.342	0.342	0.274	0.268	0.272

** p<0.01, * p<0.05

Notes: robust standard errors in parentheses. Reference category education: edu_1; reference category marital status: marital_4; reference category social grade: socialgrade_6; reference category region: region_1; reference category vote: votecon. For variable coding see Section S3.

Table S7: H1 with controls displayed (March 2021)

	(1)	(2)	(3)
	M1	M2	M3
VARIABLES	efficacy_0to1	trust_0to1	satisfaction_0to1
covidworry_0to1	-0.113**	-0.0832	-0.115**
	(0.0372)	(0.0545)	(0.0434)
covidstress_0to1	-0.0291	-0.112**	-0.0699*
	(0.0266)	(0.0377)	(0.0319)
sex	0.0355**	0.0594**	0.0520**
	(0.0111)	(0.0150)	(0.0121)
age	-0.000695*	-0.00115*	4.35e-05
	(0.000309)	(0.000454)	(0.000392)
edu_2	-0.0174	0.0674	-0.0210
	(0.0354)	(0.0547)	(0.0369)
edu_3	-0.0238	0.0599	-0.00683
	(0.0279)	(0.0417)	(0.0298)
edu_4	-0.0213	0.0531	-0.0101
	(0.0286)	(0.0423)	(0.0297)
edu_5	-0.0223	0.0338	-0.0384
	(0.0283)	(0.0410)	(0.0292)
edu_6	-0.0564	-0.00593	-0.0681*
	(0.0316)	(0.0466)	(0.0335)
edu_7	-0.0485	0.0294	-0.0462
	(0.0289)	(0.0427)	(0.0303)
marital_1	-0.00924	-0.0226	-0.0395
	(0.0250)	(0.0337)	(0.0280)
marital_2	-0.0132	-0.00253	0.00450
	(0.0231)	(0.0301)	(0.0248)
marital_3	-0.0514	-0.0166	-0.0142
	(0.0262)	(0.0373)	(0.0311)
socialgrade_1	0.0244	0.0499	-0.0178
	(0.0241)	(0.0347)	(0.0313)
socialgrade_2	0.0252	0.0353	-0.0381
	(0.0241)	(0.0316)	(0.0283)
socialgrade_3	2.93e-06	0.0489	-0.0111
	(0.0217)	(0.0299)	(0.0273)
socialgrade_4	-0.0384	0.0614	-0.0187
	(0.0222)	(0.0322)	(0.0291)
socialgrade_5	-0.0251	0.0291	-0.0202
	(0.0242)	(0.0351)	(0.0309)
british	-0.0240	-0.0431	0.00804
	(0.0217)	(0.0282)	(0.0213)
region_2	0.0177	-0.0217	0.00670
	(0.0143)	(0.0208)	(0.0172)
region_3	0.0148	-0.0169	-0.0319*
	(0.0141)	(0.0194)	(0.0162)
region_4	-0.00692	-0.0789*	-0.0252

	(0.0238)	(0.0364)	(0.0281)
region_5	-0.00871	-0.0600*	-0.0369
	(0.0181)	(0.0268)	(0.0225)
turnout	-0.0627**	-0.228**	-0.152**
	(0.0164)	(0.0258)	(0.0205)
votelab	-0.0871**	-0.371**	-0.278**
	(0.0140)	(0.0196)	(0.0159)
votelibdem	-0.0587**	-0.249**	-0.179**
	(0.0181)	(0.0242)	(0.0201)
voteothers	-0.0626**	-0.287**	-0.200**
	(0.0201)	(0.0273)	(0.0225)
Constant	0.681**	1.022**	0.974**
	(0.0562)	(0.0837)	(0.0670)
Observations	1,279	1,228	1,233
R-squared	0.102	0.346	0.330

** p<0.01, * p<0.05

Notes: robust standard errors in parentheses. Reference category education: edu_1; reference category marital status: marital_4; reference category social grade: socialgrade_6; reference category region: region_1; reference category vote: votecon. For variable coding see Section S3.

Table S8: H2 with controls displayed (March 2021)

	(1)	(2)	(3)
	M4	M5	M6
VARIABLES	cesd_0to1	stai_0to1	pss_0to1
covidworry_0to1	0.387**	0.178**	0.335**
	(0.0451)	(0.0329)	(0.0379)
covidstress_0to1	0.388**	0.215**	0.239**
	(0.0365)	(0.0264)	(0.0312)
sex	0.00975	0.0289**	0.00550
	(0.0136)	(0.0105)	(0.0117)
age	-0.000806	-0.000554	-0.000600
	(0.000438)	(0.000335)	(0.000364)
edu_2	0.0358	0.0358	0.0689
	(0.0630)	(0.0520)	(0.0438)
edu_3	0.0275	0.00182	0.0224
	(0.0327)	(0.0247)	(0.0245)
edu_4	0.0183	0.00833	0.0142
	(0.0314)	(0.0244)	(0.0236)
edu_5	0.0255	0.0218	0.0453
	(0.0312)	(0.0244)	(0.0231)
edu_6	0.0162	0.00659	0.0132
	(0.0343)	(0.0262)	(0.0272)
edu_7	-0.000750	-0.00739	0.00437
	(0.0345)	(0.0266)	(0.0251)
marital_1	0.0549	0.0399	0.0776*
	(0.0407)	(0.0298)	(0.0369)
marital_2	-0.0269	0.0156	0.00373
	(0.0387)	(0.0287)	(0.0351)
marital_3	0.0281	0.00885	0.0195
	(0.0421)	(0.0311)	(0.0378)
socialgrade_1	-0.0872**	-0.0769**	-0.0700**
	(0.0290)	(0.0214)	(0.0249)
socialgrade_2	-0.0844**	-0.0781**	-0.0855**
	(0.0281)	(0.0203)	(0.0239)
socialgrade_3	-0.0657*	-0.0590**	-0.0551*
	(0.0264)	(0.0190)	(0.0222)
socialgrade_4	-0.0467	-0.0444*	-0.0463
	(0.0299)	(0.0221)	(0.0250)
socialgrade_5	-0.0557	-0.0672**	-0.0315
	(0.0305)	(0.0226)	(0.0274)
british	0.0387	0.0139	0.00889
	(0.0264)	(0.0232)	(0.0245)
region_2	-0.0277	-5.28e-05	-0.00622
	(0.0185)	(0.0136)	(0.0155)
region_3	-0.0158	0.0115	-0.000490
	(0.0179)	(0.0144)	(0.0155)
region_4	-0.0791*	-0.0592*	-0.0549

	(0.0330)	(0.0263)	(0.0331)
region_5	-0.00940	0.00722	-0.0180
	(0.0257)	(0.0183)	(0.0213)
turnout	0.0361	0.0151	0.0383*
	(0.0209)	(0.0156)	(0.0180)
votelab	0.0680**	0.0558**	0.0397**
	(0.0186)	(0.0147)	(0.0153)
votelibdem	-0.00757	-0.00229	-0.0285
	(0.0225)	(0.0156)	(0.0169)
voteothers	0.0576*	0.0455**	0.0495*
	(0.0242)	(0.0175)	(0.0198)
Constant	-0.0700	0.279**	0.0283
	(0.0794)	(0.0659)	(0.0722)
Observations	1,279	1,279	1,267
R-squared	0.275	0.190	0.244

** p<0.01, * p<0.05

Notes: robust standard errors in parentheses. Reference category education: edu_1; reference category marital status: marital_4; reference category social grade: socialgrade_6; reference category region: region_1; reference category vote: votecon. For variable coding see Section S3.

Table S9: H3 with controls displayed (March 2021)

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	M7	M8	M9	M10	M11	M12	M13	M14	M15
VARIABLES	efficacy_0to1	efficacy_0to1	efficacy_0to1	trust_0to1	trust_0to1	trust_0to1	satisfaction_0to1	satisfaction_0to1	satisfaction_0to1
cesd_0to1	-0.125**			-0.188**			-0.141**		
	(0.0200)			(0.0289)			(0.0241)		
sex	0.0350**	0.0341**	0.0345**	0.0628**	0.0639**	0.0601**	0.0516**	0.0521**	0.0497**
	(0.00973)	(0.00987)	(0.00990)	(0.0137)	(0.0138)	(0.0139)	(0.0111)	(0.0111)	(0.0111)
age	-0.000637*	-0.000627*	-0.000616*	-0.00102*	-0.00101*	-0.000966*	5.23e-05	4.50e-05	0.000106
	(0.000279)	(0.000281)	(0.000285)	(0.000410)	(0.000410)	(0.000414)	(0.000351)	(0.000350)	(0.000348)
edu_2	-0.0301	-0.0289	-0.0214	0.0514	0.0548	0.0585	-0.0322	-0.0294	-0.0306
	(0.0293)	(0.0304)	(0.0310)	(0.0481)	(0.0493)	(0.0491)	(0.0335)	(0.0341)	(0.0334)
edu_3	-0.0205	-0.0226	-0.0216	0.0398	0.0376	0.0422	-0.0178	-0.0199	-0.0223
	(0.0234)	(0.0236)	(0.0245)	(0.0370)	(0.0372)	(0.0382)	(0.0266)	(0.0268)	(0.0269)
edu_4	-0.0165	-0.0168	-0.0116	0.0480	0.0480	0.0494	-0.0177	-0.0175	-0.0237
	(0.0239)	(0.0241)	(0.0252)	(0.0373)	(0.0374)	(0.0383)	(0.0268)	(0.0268)	(0.0272)
edu_5	-0.0179	-0.0188	-0.0106	0.0288	0.0283	0.0355	-0.0424	-0.0424	-0.0427
	(0.0241)	(0.0243)	(0.0253)	(0.0364)	(0.0367)	(0.0375)	(0.0267)	(0.0269)	(0.0270)
edu_6	-0.0478	-0.0489	-0.0400	-0.0120	-0.0135	-0.0107	-0.0716*	-0.0734*	-0.0778*
	(0.0273)	(0.0275)	(0.0284)	(0.0416)	(0.0421)	(0.0425)	(0.0310)	(0.0314)	(0.0313)
edu_7	-0.0436	-0.0450	-0.0373	0.0210	0.0183	0.0228	-0.0509	-0.0523	-0.0551
	(0.0246)	(0.0248)	(0.0259)	(0.0378)	(0.0380)	(0.0390)	(0.0281)	(0.0282)	(0.0285)
marital_1	-0.0104	-0.0144	-0.0100	-0.00167	-0.00333	0.00506	-0.0676**	-0.0688**	-0.0564*
	(0.0211)	(0.0215)	(0.0220)	(0.0324)	(0.0329)	(0.0336)	(0.0259)	(0.0259)	(0.0259)
marital_2	-0.0286	-0.0250	-0.0269	0.00113	0.00940	0.0106	-0.0435	-0.0376	-0.0361
	(0.0194)	(0.0198)	(0.0202)	(0.0300)	(0.0305)	(0.0312)	(0.0235)	(0.0236)	(0.0235)
marital_3	-0.0619**	-0.0653**	-0.0670**	-0.0105	-0.0116	-0.00817	-0.0579*	-0.0598*	-0.0551
	(0.0222)	(0.0225)	(0.0229)	(0.0361)	(0.0366)	(0.0370)	(0.0286)	(0.0288)	(0.0286)
socialgrade_1	0.0246	0.0304	0.0277	0.0185	0.0262	0.0229	-0.0306	-0.0248	-0.0303
	(0.0198)	(0.0199)	(0.0201)	(0.0295)	(0.0301)	(0.0301)	(0.0257)	(0.0260)	(0.0259)
socialgrade_2	0.0306	0.0344	0.0276	0.00204	0.00786	0.00313	-0.0478*	-0.0439	-0.0500*
	(0.0194)	(0.0195)	(0.0196)	(0.0275)	(0.0276)	(0.0279)	(0.0235)	(0.0234)	(0.0235)
socialgrade_3	0.00866	0.0120	0.00973	0.0171	0.0220	0.0208	-0.0201	-0.0165	-0.0196
	(0.0172)	(0.0174)	(0.0174)	(0.0255)	(0.0256)	(0.0257)	(0.0222)	(0.0221)	(0.0221)
socialgrade_4	-0.0202	-0.0180	-0.0200	0.0376	0.0417	0.0390	-0.00878	-0.00590	-0.00815
	(0.0180)	(0.0182)	(0.0183)	(0.0284)	(0.0283)	(0.0286)	(0.0239)	(0.0238)	(0.0237)

socialgrade_5	-0.00985	-0.00832	-0.00533	0.00487	0.00800	0.0137	-0.0247	-0.0231	-0.0178
	(0.0199)	(0.0201)	(0.0201)	(0.0300)	(0.0302)	(0.0303)	(0.0252)	(0.0253)	(0.0253)
british	-0.0210	-0.0247	-0.0180	-0.0336	-0.0403	-0.0342	0.0197	0.0167	0.0175
	(0.0180)	(0.0183)	(0.0184)	(0.0246)	(0.0245)	(0.0249)	(0.0182)	(0.0180)	(0.0184)
region_2	0.00113	0.00327	0.00261	-0.0267	-0.0242	-0.0217	-0.00345	-0.000929	-0.00219
	(0.0128)	(0.0129)	(0.0131)	(0.0190)	(0.0190)	(0.0193)	(0.0160)	(0.0160)	(0.0161)
region_3	0.00855	0.0108	0.0134	-0.0127	-0.00900	-0.00850	-0.0244	-0.0214	-0.0238
	(0.0127)	(0.0128)	(0.0130)	(0.0178)	(0.0178)	(0.0181)	(0.0148)	(0.0148)	(0.0149)
region_4	-0.0205	-0.0172	-0.0124	-0.0638*	-0.0612	-0.0548	-0.0167	-0.0148	-0.0131
	(0.0198)	(0.0200)	(0.0200)	(0.0318)	(0.0324)	(0.0322)	(0.0249)	(0.0252)	(0.0248)
region_5	-0.0164	-0.0156	-0.0141	-0.0485	-0.0465	-0.0450	-0.0404	-0.0393	-0.0436*
	(0.0178)	(0.0179)	(0.0182)	(0.0261)	(0.0260)	(0.0261)	(0.0215)	(0.0213)	(0.0213)
turnout	-0.0589**	-0.0633**	-0.0626**	-0.246**	-0.251**	-0.241**	-0.154**	-0.157**	-0.151**
	(0.0144)	(0.0146)	(0.0147)	(0.0226)	(0.0223)	(0.0228)	(0.0178)	(0.0177)	(0.0177)
votelab	-0.0847**	-0.0875**	-0.0893**	-0.360**	-0.361**	-0.361**	-0.277**	-0.278**	-0.275**
	(0.0128)	(0.0129)	(0.0130)	(0.0180)	(0.0183)	(0.0182)	(0.0147)	(0.0149)	(0.0148)
votelibdem	-0.0688**	-0.0682**	-0.0713**	-0.246**	-0.245**	-0.243**	-0.171**	-0.170**	-0.170**
	(0.0165)	(0.0166)	(0.0167)	(0.0221)	(0.0222)	(0.0225)	(0.0188)	(0.0188)	(0.0189)
voteothers	-0.0596**	-0.0618**	-0.0617**	-0.283**	-0.284**	-0.285**	-0.203**	-0.203**	-0.201**
	(0.0182)	(0.0183)	(0.0185)	(0.0257)	(0.0257)	(0.0258)	(0.0207)	(0.0208)	(0.0206)
stai_0to1		-0.114**			-0.215**			-0.169**	
		(0.0297)			(0.0426)			(0.0359)	
pss_0to1			-0.111**			-0.180**			-0.180**
			(0.0255)			(0.0350)			(0.0288)
Constant	0.640**	0.656**	0.626**	0.996**	1.037**	0.971**	0.958**	0.991**	0.966**
	(0.0450)	(0.0475)	(0.0461)	(0.0711)	(0.0736)	(0.0722)	(0.0549)	(0.0577)	(0.0554)
Observations	1,579	1,579	1,552	1,495	1,495	1,479	1,504	1,504	1,484
R-squared	0.108	0.091	0.098	0.341	0.332	0.330	0.326	0.319	0.325

** p<0.01, * p<0.05

Notes: robust standard errors in parentheses. Reference category education: edu_1; reference category marital status: marital_4; reference category social grade: socialgrade_6; reference category region: region_1; reference category vote: votecon. For variable coding see Section S3.

Section S5: Mediation Analyses

Consistent with previous research on health and political engagement (Mattila 2020), in Tables S10-S11 we report Sobel's mediation test (Sobel 1987), an appropriate method for testing whether the mediation between two variables through a third variable is statistically significant (Kline 2016, 245). To identify the type of mediation, we used the 'medsem' Stata package (Mehmetoglu 2018). The available goodness-of-fit test results indicate an acceptable fitness level (Hooper, Coughlan, and Mullen 2008; Mattila 2020, 57): standardized root mean square residual (SRMR) equals 0.025 for all three models, and the coefficient of determination (CD) is 0.665 for the CESD-9 model, 0.635 for the STAI-6 model, and 0.645 for the PSS-4 model. Because not all of the variables are normally distributed (Figure S2a and b) and normality in observed variables is an assumption of SEM, we re-estimated our models using the Satorra-Bentler adjustment that controls for potential non-normalities. Because the Satorra-Bentler scaled chi-squared test does not work with weights, we used the unweighted data.

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Table S10: Mediation of mental distress and COVID-19 stressors, with controls

(August 2020 | March 2021)

Political Support	Mental Distress	COVID-19 Stressor	Indirect Effect Mental Distress	Indirect Effect COVID-19 Stressor
Efficacy	CESD-9	Worry	-0.04** | -0.06**	-0.03* | -0.02*
		Stress	-0.03** | -0.05**	-0.00 | 0.01
Trust		Worry	-0.09** | -0.11**	-0.01 | -0.01
		Stress	-0.07** | -0.10**	0.01 | -0.01
Satisfaction		Worry	-0.05** | -0.07**	-0.02* | -0.02
		Stress	-0.04** | -0.07**	-0.02 | -0.01
Efficacy	STAI-6	Worry	-0.03** | -0.02*	-0.03* | -0.03**
		Stress	-0.03** | -0.02*	-0.00 | -0.00
Trust		Worry	-0.06** | -0.06**	-0.02 | -0.02
		Stress	-0.06** | -0.06**	0.01 | -0.03
Satisfaction		Worry	-0.04** | -0.05**	-0.03* | -0.02*
		Stress	-0.05** | -0.05**	-0.02 | -0.01
Efficacy	PSS-4	Worry	-0.04** | -0.04**	-0.03* | -0.03*
		Stress	-0.03** | -0.03**	-0.00 | -0.00
Trust		Worry	-0.05* | -0.09**	-0.01 | -0.01
		Stress	-0.04* | -0.06**	0.00 | -0.02
Satisfaction		Worry	-0.07** | -0.07**	-0.02 | -0.02
		Stress	-0.04** | -0.05**	-0.02 | -0.01

** $p < 0.01$, * $p < 0.05$.

Notes: All variables range from 0 to 1. Survey August 2020 N = 1,302; Survey March 2021 N = 1,221. Mediation analyses are estimated separately for each mental health measure. We used the 'medsem' package for testing for mediation and reported the Sobel's test in the table. Efficacy = external political efficacy; Trust = trust in government; Satisfaction = satisfaction with government handling COVID-19. CESD-9 = 9-item Center for Epidemiological Studies Depression Scale; STAI-6 = 6-item State-Trait Anxiety Inventory; PSS-4 = 4-item Perceived Stress Scale.

Table S11: Mediation of mental distress and COVID-19 stressors, with Satorra-Bentler adjustment, without weight (August 2020 | March 2021)

Political Support	Mental Distress	COVID-19 Stressor	Indirect Effect Mental Distress	Indirect Effect COVID-19 Stressor
Efficacy	CESD-9	Worry	-0.02* | -0.06**	-0.02** | -0.02*
		Stress	-0.02* | -0.06**	-0.01 | 0.01
Trust		Worry	-0.04* | -0.08**	-0.03* | -0.01
		Stress	-0.03* | -0.08**	0.01 | -0.01
Satisfaction		Worry	-0.03** | -0.05**	-0.03** | -0.02*
		Stress	-0.03** | -0.05**	-0.02 | -0.01
Efficacy	STAI-6	Worry	-0.02* | -0.03**	-0.03** | -0.03**
		Stress	-0.02* | -0.03**	-0.01 | -0.00
Trust		Worry	-0.04** | -0.03**	-0.03* | -0.02*
		Stress	-0.04** | -0.04**	-0.01 | -0.03
Satisfaction		Worry	-0.03** | -0.03**	-0.03** | -0.03**
		Stress	-0.04** | -0.03**	-0.02 | -0.02
Efficacy	PSS-4	Worry	-0.03** | -0.04**	-0.03** | -0.02**
		Stress	-0.02** | -0.03**	-0.01 | -0.00
Trust		Worry	-0.04* | -0.06**	-0.03* | -0.02
		Stress	-0.03* | -0.04**	-0.01 | -0.02
Satisfaction		Worry	-0.04** | -0.04**	-0.03** | -0.02*
		Stress	-0.03** | -0.03**	-0.02 | -0.02

** $p < 0.01$, * $p < 0.05$.

Notes: All variables range from 0 to 1. Survey August 2020 N < 1,261; Survey March 2021 N < 1,190. Mediation analyses are estimated separately for each mental health measure. We used the 'medsem' package for testing for mediation and reported the Sobel's test in the table. Efficacy = external political efficacy; Trust = trust in government; Satisfaction = satisfaction with government handling COVID-19. CESD-9 = 9-item Center for Epidemiological Studies Depression Scale; STAI-6 = 6-item State-Trait Anxiety Inventory; PSS-4 = 4-item Perceived Stress Scale.

Section S6: Ethics Considerations

YouGov does not rely on consent but, instead, on legitimate interests for processing panelist data. When individuals join YouGov, they are asked to agree to their terms and conditions and are offered the chance to read their privacy and cookies notice. Before starting the survey, participants were shown a short text briefing them about the nature of the study and the approximate duration of the survey. The data were fully anonymized after the fieldwork and individual ID numbers were created. We submitted an ethics application for our study that received ethical approval on 13th July 2020 by the School of Histories, Languages and Cultures Ethics Committee of the University of Liverpool (reference number 7774).