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INSTITUTIONAL TRUST IN NATIONAL GOVERNMENTS DURING THE COVID-19 PANDEMIC

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Institutional trust in national governments during the COVID-19 pandemic

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Abstract

Using the Life with Corona survey, we construct an international database and explore government trust and possible determinants during the COVID-19 pandemic (2020-2021). Trust is key for compliance with sanitary measures and, therefore, crucial to public policy in times of crisis. Although there was a widespread decline in government trust during the pandemic, our findings point in the direction that, for a better empirical understanding of the effect of the pandemic on institutional trust, the identification of relevant covariates calls for country-specific analysis. There is little room for across-the-board conclusions on individual characteristics that can be associated with the fall in trust during pandemic times.

Keywords: government trust, institutional trust, COVID-19, pandemic.

Palabras clave: confianza en el gobierno, confianza institucional, COVID-19, pandemia.

1. Introduction

During the first quarter of 2020 a new virus changed the reality of worldwide citizens, and its effects are still ongoing. The COVID-19 pandemic broke out internationally in March 2020 and brought still unclear levels of challenge. Governments around the world tried to coordinate responses and alleviation measures to preserve as much welfare of the population as possible, while at the same time dealing with a political agenda and/or electoral cycles. Their ability to spread confidence and trust has a central role in the effectiveness of public policy (Gozgor, 2021). Aiming at reducing COVID-19 cases, hospitalization, and mortality growth rates, several policies were put in place around the globe. Some of them were strict or soft lockdowns, school closures, cancellation of public events, and restrictions to the inner city or even long-distance mobility. The degree of impact of these measures on public health

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targets is greatly associated with the level of public trust (Anderson et al., 2020).

Previous research has provided various definitions of government trust, also known as institutional trust. A common denominator between them has been the underlying idea of responsiveness. In this sense, government or institutional trust can be defined as the extent to which citizens have confidence in their government to operate in the best interest of society (Thomas, 1998). It is based on an assessment of whether or not the government is performing in accordance with people's normative expectations (Miller, 1974; Hetherington, 1998). Therefore, this type of trust is based on its relational characteristics, where there is a subject (or a group) that trusts and an object that is trusted (Hardin, 2000), thus linking citizens who evaluate the political system that should represent them (Mishler and Rose, 2001; Van der Meer, 2010). In sum, people seem to have more confidence in their governments when they perceive the government's ability, expertise, and technical knowledge to make the best decisions for the public interest (Gozgor, 2021).

The study of government trust is paramount; it is important both for the political system and for society as a whole. On the one hand, it is vital to good governance and, more importantly, regime stability (Wong et al., 2011). It allows governments to make decisions without the need to obtain society's specific approval for each decision, nor the need to resort to coercive means. This, in turn, enhances the legitimacy and effectiveness of government (Gamson, 1968; Hetherington, 1998). Trust is particularly important in democratic regimes, which can not resort to coercion to implement their decisions. Only once trust is established can governments allocate scarce resources to policies of collective interest (Bianco, 1994).

On the other hand, it has implications for the behavior of society, such as tax paying (Scholz and Lubell, 1988). In turn, government trust is interrelated with interpersonal or societal trust. Trust is necessary to establish a robust civil society, for individuals to voluntarily participate in collective institutions of various kinds (Mishler and Rose, 1997). Theory indicates public trust may induce cooperation and altruistic behaviors between citizens (Zmerli, 2017; Uslaner, 2018). In short, trust has important consequences in terms of political and social behavior.

In times of extraordinary uncertainty, such as the COVID-19 emergency, the importance of trust in the decisions made by public officials and institutions rises. In recent studies, Pak et al. (2021) and Bargain and Aminjonov (2020) show that public trust is a significant driver of citizen compliance with public health measures deployed by governments. This greater

compliance applies to wide-ranging policies such as lockdowns and personal prevention measures, such as hand-washing.

The consensus on the importance of institutional trust for public policy success raises an important question regarding the drivers of trust. In this paper we analyze the change in government trust and the mechanisms that may have taken place, in the context of the pandemic, comparing cross-country behavior. Institutional trust may be based on competence and values, and its evolution across countries can be quite heterogeneous (OECD, 2017).

Using a new database from online surveys coordinated by the Life with Corona[3] project, we intend to single out potential determinants of trust in the national government and its change during the pandemic. We do so by observing the change in government trust in eighteen countries, three of which are Latin American (Argentina, Brazil, and Mexico).

We found differences across countries in the levels of government trust and in the changes of this trust during the first pandemic year. Our results include insights on how trust in the national government evolved during the pandemic, regarding age, gender; nation-wide controls such as COVID-related mortality and weeks of school closure; socioeconomic controls such as (un)employment; and household size. The results indicate that, in the international arena, standard demographic controls, and customary *musts* in cross-section survey-based estimations such as age, gender or education level do not correlate significantly across the board with trust in the national government, the variable we intend to explain. Rather, there is room for pointful observations at the country level.

The rest of the paper is organized as follows. Section 2 summarizes theoretical predictions of the potential determinants of government trust. Section 3 describes our data and empirical strategy. Section 4 presents our main results about the changes in government trust across the eighteen countries. Section 5 summarizes the conclusions of our study.

2. On the potential determinants of government trust

Following Mishler and Rose (2001), there are two mainstream competing theoretical

[3] More details on the Life with Corona initiative can be found in https://lifewithcorona.org/. The CEPE-UTDT participated in the Life with Corona international network as a collaborating institution and local partner in Argentina.

approaches for explaining trust in governments. On the one hand, the institutional approach, where political trust is endogenous to the political and economic performance of governments. Based on the rational choice perspective, trust is based on a society's assessment of the performance of political institutions (March, 1988; North, 1990). Thus, within this theoretical field, we can find a sub-field that focuses its attention on how trust in governments depends on economic performance. Citizens are expected to display higher trust in governments during periods of economic growth, low inflation and low unemployment (Clarke et al., 1993; Miller and Listhaug, 1999; Van Erkel and Van Der Meer, 2016).

On the other hand sits the cultural approach. This strand of literature emphasizes that political trust is exogenous to the political arena, so trust in political institutions is rooted in deeper cultural beliefs and norms. In this sense, political trust is an extension of interpersonal trust and social capital: where people trust each other, there is a spillover effect on different collective groups (Putnam, 1993; Inglehart, 1997). Social evaluations of institutional performance depend on cultural norms and, therefore, vary according to diffuse ideas within societies. Thus, factors such as political culture and sociodemographic variables such as age, education and occupation are highlighted in their role in shaping political trust (Christensen and Laegreid, 2005).

Mishler and Rose (2001) subdivide each approach (i.e., institutional and cultural) into macro and micro variants. Within the institutional approach, we can count on macro-institutional theories that emphasize the importance of aggregate performance in promoting certain national objectives, such as economic growth, and how these results influence the level of political trust shared by all members of a society. This assumes rational citizens, with complete information.

In contrast, micro-institutional views emphasize individual perceptions of such performance based on their own political and economic experiences as the main influencing factor on the degree of trust. Thus, while the macro-institutional trends emphasize, for example, the importance of the national unemployment rate, the micro-institutional perspectives focus their attention on the perception and experiences of individuals with respect to such a factor. This approach expects that unemployed individuals tend to trust political institutions less.

On the other hand, within the cultural approach, there are macro-cultural views that analyze the impact of national traditions over trust, assuming that there is homogeneity of trust between individuals in the same society. Finally, micro-cultural views focus on differences

in socialization experiences as sources of variation in trust in government among individuals (Mishler and Rose, 2001).

Turning towards the empirical literature, pre-pandemic studies point out that institutional trust can be driven by sociodemographic factors such as age, income and education (Algan et al., 2016; Christensen and Laegreid, 2005; Zhao and Hu, 2017) and also by personal characteristics such as gender, civil status or number of people in the household (Alesina et al., 2004; Ulbig, 2007).

Regarding age, Christensen and Laegreid (2005), Zhao and Hu (2017), and Pak et al. (2021) find that older citizens express a higher level of trust in public officials than their younger counterparts. Parsons and Wiggins (2020) found lower levels of public trust among ethnic minorities in the age gap between nineteen and thirty years old. On the other hand, Gozgor (2021) provides evidence that older citizens, people with no health issues or preconditions, have lower levels of confidence in their government during the pandemic.

Kim (2010) and Tolbert and Mossberger (2006) observe that men trust their governments more than women in Japan and the United States, respectively. However, Pak et al. (2021) use a large database for several countries to show that compliance is higher in women and individuals with better health status. They also stress that the fear of infection in people with health preconditions may increase their trust and change to a higher compliance level.

There is mixed evidence of the role of income levels on public trust. For example, there is evidence of higher income associated with higher levels of public trust (Anderson et al., 2020; Pak et al. (2021)) and higher levels of education with higher levels of confidence in their government (Parsons and Wiggins, 2020), also during the pandemic (Gozgor, 2021). But there is also evidence of higher income associated with lower levels of public trust (Zhao and Hu, 2017). Furthermore, in most pre-pandemic literature, individuals with higher education tend to be more skeptical of public policy in general (Gronlund and Setala, 2007; Norris, 1999; Zhao and Hu, 2017).

Bengtsson and Brommesson (2021), analyzing the case of Sweden, found that age, income, and education levels are positively correlated with trust, as is the female gender. These authors add another variable, the position in the ideological spectrum, finding that those identifying themselves on the left display higher confidence in the national government.

Using data from 29 advanced and emerging market economies, Dabla-Norris et al. (2021)

report similar findings, where older citizens, especially women, show more compliance with physical distancing and mask-wearing. They also find that compliance with social distancing and isolation improves with the degree of confidence in the government's response to COVID-19. Focusing on Europe, Bargain and Aminjonov (2020) find that high-trust regions decreased significantly more than low-trust regions in their mobility related to non-necessary activities (recreation, work, and transport) following the implementation of containment policies in March 2020.

There were significant shifts in the level of institutional trust during the pandemic. A reasonable question would be if this phenomenon is more associated with policy measures applied (such as social distancing) or, rather, a subjective perception of the seriousness of the scenario ahead when looking at, for example, data on mortality due to COVID-19. Schraff (2020) argues that the intensity of COVID-19 within the Netherlands impacted the level of trust in political institutions, showing that as cases increased, so did support for government measures. His analysis argues against research showing that lock-down measures actually impacted institutional trust. Rump and Zwiener-Collins (2021) look into these variables, too, finding that the intensity of the threat, i.e. the number of cases, determines trust and not policy responses. Davvetas et al. (2021) also find that trust declines where the perception of local impact of global crises is high.

The COVID-19 pandemic also highlighted the differences between personal and social experiences as determinants of the level of trust. Rump and Zwiener-Collins (2021) argue that employment in critical occupations, such as public services or transport, and family situations, such as being married or having children, have differing impacts on trust. "Political trust increased in regions with high institutional quality compared with low institutional quality ones" find Bottasso et al. (2022) comparing 2019 to 2020 experiences in France, Italy, Germany, and Spain. On a similar note, Crepaz and Arikan (2021) argue that in those individuals with higher prior levels of trust, increased information also increases trust. In contrast, in those with lower prior trust, more information is associated with a decrease in trust.

Furthermore, there is the issue of government trust and compliance with policy measures, especially in the context of imposed interventions in a national crisis. Using a large database from several countries, Pak et al. (2021) highlight the important role of public trust in the compliance of the public health measures applied by governments, such as restrictions to

mobility. Robinson et al. (2021) also relate trust to support for key government policies during the pandemic by analyzing nationwide data from the United States. Jiang et al. (2022) contribute to this line of work, reporting that those who trust governments the most are more likely to comply with COVID-19 prevention guidelines, particularly those who are high trust in state governments instead of federal authorities.

Han et al. (2021) provide evidence from an extensive international survey that individuals with higher trust in their government, particularly regarding the COVID-19 crisis, also have higher adoption of health behaviors (such as hand washing, avoiding crowded spaces, self-quarantine). Other recent studies that focused on national data found that institutional trust was positively related to compliance with protective measures in different countries, such as Thailand (Saechang et al., 2021), Italy (Scandurra et al., 2021), the United States (Robinson et al., 2021) and Sweden, where higher trust increased the likelihood of handwashing, a practice recommended by the government (Johansson et al., 2021).

Institutional quality is, therefore, a trust factor and, ultimately in compliance to COVID-19 related measures. For example, cross-national evidence shows that higher levels of trust in information from government sources correlate with higher vaccine acceptance (Lazarus et al., 2021). Chen et al. (2022) also highlight the positive effect of trust on societies' ability to avoid misinformation and willingness to get vaccinated by looking into data from six countries, four from Asia, plus the United States and the United Kingdom. Before vaccination became the top priority for governments trying to contain the pandemic, testing was also of the utmost importance. Yuan et al. (2022) associate institutional trust with people's willingness to get tested in forty-four countries worldwide while finding evidence of an association with lower COVID-19 fatality rates. In some advanced economies, the crisis reinforced public trust and even social trust, that is, trust in other citizens, as Esaiasson et al. (2020) illustrate for Sweden.

However, countries with higher levels of corruption and weaker health systems are particularly exposed during the pandemic. The absence of transparency and accountability structurally compromises public trust and hence curb the government's ability to implement measures that restrict mobility or economic activities. This not only holds in the existing literature but also may be a crucial point when looking at Latin American dynamics of government trust, compliance and performance during the pandemic. The relationship and effects of corruption on society and government trust are well documented (e.g., Catterberg and Moreno, 2006; Canache and Allison, 2008; Bohn, 2012). For example, Morris and Klesner (2010) explore this

relationship in Mexico, finding strong support for the negative link between perceptions of corruption and trust in political institutions. Ramírez Alcántara and Tonatiuh Torres Sánchez (2021), studying that same country, offer insight into the effects of corruption and lack of confidence at the height of the pandemic. Gallego et al. (2021) point out the window of opportunity that the COVID-19 pandemic offered for increased levels of corruption, such as bypassing procurement regulations and standards in the face of an emergency.

Other studies, including those by Farzanegan and Hofman (2021) and Aparicio Cabrera (2022) analyze the effects of corruption, among other variables, on the impact of the COVID-19 pandemic as well as the progress of vaccination against the virus. On both of these, corruption appears to have a negative impact, slowing vaccination down and correlating more severe effects on cases and deaths due to COVID-19. These studies were conducted in ninety countries and seventy-seven countries worldwide, respectively, and are consistent with the literature mentioned above on trust and the effectiveness of public policies.

In other developing economies, for example, Ezeibe et al. (2020) analyze the role of government distrust in health policy measures in Nigeria and find that distrust impedes government action. In developing countries it is also important to differentiate government institutions from other possible trust sources. For example, Blair et al. (2021) use experimental data to show that messages from Uganda's government officials generate more support for health restrictions than messages from religious authorities, traditional leaders, or international NGOs. They further show that compliance with these restrictions positively correlates with trust in government but only weakly correlates with trust in local authorities or other citizens.

Besides public policy acceptance and compliance with prevention measures, some authors, such as Roccato et al. (2021), also analyzed the relationship between institutional trust and personal feelings during the COVID-19 pandemic. Studying a sample of the Italian population, they concluded that increased trust in political and international institutions fostered well-being and reduced anxiety and anger among participants. In all, when accomplished, government trust can provide social stability, well-being and compliance with policy initiatives.

3. Data and Empirical Strategy

We construct our database from microdata provided by the Life with Corona (LwC) project. As explained in the LwC website (https://lifewithcorona.org/), it was initiated by a team of

social scientists from ISDC (International Security and Development Center), the United Nations University World Institute for Development Economics Research (UNU-WIDER), Leibniz Institute of Vegetable and Ornamental Crops (IGZ), the University of Konstanz, and the Institute for Development Studies (IDS). The survey was designed to fulfill core properties: it intended to be "collected throughout the pandemic, including before, during and after lockdowns and peaks in infections; composed of large numbers of observations, between and within countries; captures COVID-19 exposure and experiences across multiple domains; collected from different socio-demographic groups; and allows matching with secondary data" (Stojetz et al., 2022, p. 1)[4].

Data was collected in real-time during the COVID-19 pandemic. International collaborating institutions and researchers worked as a link to the country-specific divulgation of the survey. The online survey was based on a publicly accessible online questionnaire that can be answered in several languages and was launched in March 2020. They used snowball and panel sampling to survey individuals across social strata. "The survey was advertised via Google, social media, newspapers, and networks. This strategy maximizes the number of respondents, meeting basic sample size requirements for intra- and international comparisons." (Stojetz et al., 2022).

For obvious reasons, the pandemic presented serious difficulties in face-to-face surveying. On the bright side, online surveys can be made available freely to a vast range of people, which means more individuals can be reached than, for example, via phone-based alternatives. But, as explained by Stojetz et al. (2022), the main disadvantage of online surveys is that the samples are typically not random and not representative. The solution suggested by the survey designers is using statistical weights based on population data to mitigate potential biases due to self-selection into the sample for resulting statistics to be representative of demographic groups (Stojetz et al, 2022; Brück et al., 2020). In this study we follow the same empirical strategy and use weights for the core demographic variables (age and gender) to ensure a representative sample.

In our analysis, we use the Life with Corona project data in two waves between March 2020 and March 2021: the first from March 2020 to September 2020, and the second from October 2020 to March 2021. Several countries participated in this project, but only those countries

[4] In the same publication the authors claim: "to our knowledge, the LwC Survey is currently the only survey to satisfy these criteria" (Stojetz et al., 2022).

with at least 50 observations in each wave were considered in this study. The database we constructed consists of 6,346 individual responses from eighteen countries: Argentina, Australia, Austria, Belgium, Brazil, Canada, Finland, France, Germany, India, Italy, Mexico, Netherlands, Portugal, Spain, Switzerland, United Kingdom, United States.

During the survey, all participants were asked about their levels of trust in their national governments considering five potential answers: completely, somewhat, not very much, not at all, do not know[5]. From this question, we build our main dependent variables. This way of asking about government trust levels is a frequent measure of self-reported trust in other surveys (OECD, 2017). Please note that there is only one answer from each participant, so we are working with two independent samples. With a twofold the aim of capturing changes in attitudes at different points in the distribution, as well as developing a robustness check exercise, we will be using two different specifications for our outcome variable:

- Trust 1: A dummy variable equal to one if the respondent has a medium-high or high level of trust in the government, that is, if she answers "somewhat" or "completely" (levels 3 or 4 out of 4 possible).
- Trust 2: A dummy variable only equal to one if the respondent has a high level of trust in the government, that is, if she answers "completely" (level 4 out of 4 possible).

Concerning the independent variables, we used the same database for individual variables, such as demographics (gender, age, years of education, household size, and self-reported worry about psychological health) and variables related to the labor situation of the participant (for example, if the participant is unemployed)[6]. Finally, at the country level, the number of deaths accounted for by COVID-19 and the school closures in weeks control for the different impacts that the pandemic might have had in different countries. The sources of data are: for the former, Dong et al. (2020), and for the latter, UNESCO (2022).

In a first step to estimate the global effect of the pandemic on the level of government trust,

[5] "How much do you currently trust the following people and organizations?" The list of persons/institutions includes family, neighbors, media, health professionals, and the government (which is the response that feeds our endogenous variable), among others. Possible answers are: Completely, Somewhat, Not very much, Not at all, Don't know.
[6] The exact questions in the survey instrument for our main control variables are included in Annex A.

we estimate the following model by Ordinary Least Squares (OLS):

$$y_i = \alpha + \beta\, Wave_i \quad + \sum_{k=1}^{18} \pi_k Z_{ki} + \delta X_i + \varepsilon_i \qquad (1)$$

where y_i is our outcome variable (the two definitions of trust in the government), Wavei is a dummy variable equal to one if the participant answered after September 2020 and zero otherwise, Z_{ki} are dummies variables equal one if the participant *i* is from the country *k*, and zero otherwise, X_i are the control variables at the individual level (age, gender, education, unemployment, household size and self-reported worry about psychological health), and country-level controls, such as the number of deaths accounted to COVID-19 and school closures in weeks, taking the same value for all individuals in the same country.

For the control variables, Gender is a dummy variable that equals one if the respondent self-reports as female and zero otherwise. Age is the age of the respondent. Education is the years of education of the respondent. Unemployment is a dummy variable that equals one if the respondent is unemployed and zero otherwise. Household Size is the number of persons living in the same house, and self-reported worry about psychological health is a dummy variable that equals one if the respondent was worried by her psychological health and zero otherwise. Finally, ε_i are the idiosyncratic errors of the model.

In a second step, we estimate country-specific regressions as follows:

$$y_i = \alpha + \sum_{k=1}^{18} \eta_k Z_{ki} + \sum_{k=1}^{18} \beta_k Z_{ki} Wave_i + \delta X_i + \gamma X_i Wave_i + \varepsilon_i \quad (2)$$

Model (2) has two main differences with Model (1):

I. the country fixed effects and the control variables interact with the Wave variable with the purpose of estimating the impact of the control variables on the effect of the pandemic on government trust, and

II. the β_k coefficients, which are our parameters of interest, as they will estimate the significance of the pandemic on the government trust levels for each country.

4. Results

Table 1 presents the results of a preliminary exercise: we estimate initially the β_k coefficients in equation (2) without any controls, that is, country fixed effects and the interaction between

country fixed effects and the Wave variable. This country-specific estimated coefficient in the latter interaction (β) gives us a global picture about the evolution of trust in the national government during the pandemic, in an international context. Some early studies of trust in governments during the initial phases of the COVID-19 pandemic response observed an increase in trust (Oude Groeniger et al., 2021; Goldfinch et al., 2020; Sibley et al., 2021; Pak et al., 2021), but this may not hold after some time and everywhere, so it is important to examine the dynamics of institutional trust over time and its cross-country heterogeneity (Price et al., 2021; Gozgor, 2021).

We present the estimated coefficients in increasing order of magnitude, with standard errors between parentheses. The omitted country is the United States so coefficients must be interpreted relatively.

Table 1: Country fixed effects interacted with wave

Argentina	-0.5755***	Australia	-0.0669
	(0.1023)		(0.1652)
India	-0.5328***	Netherlands	-0.0632
	(0.1620)		(0.1569)
Austria	-0.4039	Mexico	0.0032
	(0.2574)		(0.1764)
Italy	-0.3480*	Finland	0.0133
	(0.2014)		(0.1179)
Belgium	-0.3460	France	0.0877
	(0.2409)		(0.2433)
United Kingdom	-0.3442***	Brazil	0.1146
	(0.0984)		(0.1040)
Portugal	-0.2657***	Germany	0.1667**
	(0.0912)		(0.0830)
Canada	-0.1559	Spain	0.2110
	(0.1430)		(0.1791)
Switzerland	-0.1516	United States	---
	(0.1916)		

Argentina leads the relative loss of government trust after September 2020, only comparable with India. In Europe, Italy, the United Kingdom and Portugal have significant falls in trust. The other Latin American countries, Mexico and Brazil, do not present significant change in their trust in the national government, while Germany stands out as a case of significant trust growth during the pandemic. Although countries depart from different levels of government

trust, these estimated coefficients show that trust increased significantly in only one country in a sample of eighteen (again: relative to the evolution in the United States which is the omitted country).

No Latin American country presents a significant growth in trust in the context of the pandemic in our sample. As aforementioned, institutional trust is key to compliance in public health measures, which makes the analysis of trust determinants in Latin American countries a very relevant step for post-pandemic public policy analysis. If policy success is closely related to trust, then trust shifts may explain future post-pandemic average well-being.

We proceed to add control variables for a more precise measure of the effect of the pandemic on government trust. Table 2 presents the estimation results for the global Model (1). Column 1 presents the specification that uses the dichotomous definition of the dependent variable as a dummy variable that equals 1 if trust level is 3 or 4 (Trust 1), and column 2 the definition of the dependent variable as a dummy variable that equals 1 if trust level is 4 (Trust 2).

Table 2: Global model (1)

	(1)	(2)
wave	-0.0734***	-0.0446**
	(0.0231)	(0.0195)
age	0.0060**	0.0004
	(0.0021)	(0.0003)
gender	-0.0022	-0.0575**
	(0.0153)	(0.0258)
unemp	-0.0005	-0.0311**
	(0.0122)	(0.0121)
education	-0.0026	0.0026
	(0.0029)	(0.0019)
hh_size	0.0242***	-0.0026
	(0.0064)	(0.0028)
psychological_my_health	-0.0178**	0.0012
	(0.0081)	(0.0037)
lncovid	-0.0096	-0.0016
	(0.0057)	(0.0055)
full_clousures_weeks	0.0073***	0.0061***
	(0.0014)	(0.0020)
Observations	5,713	5,713
R-squared	0.2043	0.0943

Robust standard errors in parentheses
*** p<0.01, ** p<0.05, * p<0.1
Country fixed-effects estimations can be found in Annex B.

The customary controls included are: age, if the respondent identifies as female (gender), a dummy variable for unemployment, education level, household size, self-reported psychological health, and country-level controls with deaths accounted to COVID-19 cases and number of weeks schools were closed. The main conclusion from this initial global regression is that it becomes appropriate to deploy country-specific equations due to the mixed and quite inconclusive appearance of these estimation results. One aspect seems solid: the wave coefficient is negative and statistically significant in both specifications. Hence one may argue that there was a general fall in government trust during the pandemic. Beyond that robust result, we do not find solid results across both specifications on key covariates that affected the impact of the pandemic on trust, quite expectedly regarding the heterogeneity in the countries included in the sample.

In particular, age has a positive but small estimated coefficient, and is significant only under one definition of the trust variable. Gender has a negative coefficient (that is to say females present a lower level of government trust) but again is significant only under one definition of the trust variable, and the same happens with unemployment (according to specification 2, the unemployed have a significantly lower level of government trust). In these estimations, the education level does not seem to have an explanatory role on government trust, and under one definition of trust a weaker self-reported psychological health or a bigger household size increase trust. Interestingly, the amount of weeks schools were closed correlates significantly with the level of government trust robustly in both specifications, probably because longer periods without schools as an emergency measure inherently require public support to hold.

So we proceed to estimate country-specific versions of Model (2): (i) with only the Wave variable and a country-specific control of the number of deaths due to COVID-19 sickness (Table 3), (ii) adding the same controls used in the global model (Table 4), and finally (iii) interacting the control variables with the Wave variable for dynamic analysis of the estimated coefficients, or in other words, to examine how the control variables might affect the impact of the pandemic on government trust (Table 5). Tables 3, 4, and 5 present two panels, one for each definition of trust in the government variable (respectively, for Trust 1 and Trust 2). As explained above, we present both with the objective of better capturing the evolution of government trust and for a robustness check of the estimated results.

Table 2 showed that there was globally a generalized fall in government trust and called for country-level analysis. Country-level estimations allow us to see which countries the

pandemic's evolution was paramount for the attrition in government trust. Table 3 presents government trust explained by the survey Wave and the number of deaths assigned to COVID-19, which are both aggregate controls, so there are no individual characteristics in this regression. In this preliminary exercise, it is interesting to see that under both definitions of the dependent variable, the fall in government trust can be explained by the evolution of the pandemic in India, Italy, Portugal, and the United Kingdom. In turn, tougher pandemic junctures do not seem to affect government trust because more deaths due to COVID-19 can be hardly associated with shifts in trust according to these results. This result contradicts some psychological arguments on public responses to crises. It is argued that a so-called anxiety effect exists, where collective angst and uncertainty in the face of exponentially rising COVID-19 cases leads citizens to "rally around the flag", around existing institutions as a lifebuoy, displaying a greater sense of community, as showed in Dutch households (Schraff, 2020), Sweden (Esaiasson et al., 2020) and New Zealand (Sibley et al., 2021) over the first COVID-19 wave.

Table 3: Country-level regressions

Panel A (independent variable Trust 1)

	Argentina	Australia	Austria	Belgium	Brazil	Canada	Finland	France	Germany
wave	-0.2211**	0.0787	-0.2755***	-0.2127**	-0.0209	-0.1237*	0.0287	0.0598	0.0165
	(0.1118)	(0.1254)	(0.1008)	(0.0954)	(0.0307)	(0.0707)	(0.0457)	(0.1606)	(0.1067)
lncovid	-0.0118	-0.0620	0.0388	0.0118	-0.0309	-0.0087	0.0104	0.0118	-0.0159
	(0.0306)	(0.0883)	(0.0436)	(0.0465)	(0.0190)	(0.0317)	(0.0232)	(0.0629)	(0.0987)
Constant	0.5916***	0.6989***	0.7116***	0.7811***	0.2934**	0.9414***	0.9176***	0.4050	0.8764**
	(0.0647)	(0.0927)	(0.1071)	(0.2094)	(0.1299)	(0.1299)	(0.0368)	(0.3987)	(0.3536)
Observations	810	114	214	177	447	156	212	176	1,116
R-squared	0.0576	0.0121	0.0667	0.0572	0.0174	0.0270	0.0026	0.0023	0.0020

Robust standard errors in parentheses

*** p<0.01, ** p<0.05, * p<0.1

Panel B (independent variable Trust 2)

	Argentina	Australia	Austria	Belgium	Brazil	Canada	Finland	France	Germany
wave	-0.1027	-0.0963	-0.0465	-0.0543	-0.0012	-0.0715	-0.2354*	0.0771	0.1003
	(0.0729)	(0.0903)	(0.1417)	(0.1258)	(0.0157)	(0.0878)	(0.1369)	(0.0958)	(0.0923)
lncovid	0.0056	-0.0306	0.0005	0.0426	0.0006	0.0096	0.0034	0.0134	0.0269
	(0.0203)	(0.0658)	(0.0453)	(0.0613)	(0.0075)	(0.0402)	(0.0640)	(0.0411)	(0.0828)
Constant	0.1442***	0.2118***	0.2858***	0.1516	0.0154	0.2211	0.5915***	0.0310	0.1301
	(0.0436)	(0.0718)	(0.1037)	(0.2554)	(0.0506)	(0.1740)	(0.0964)	(0.2459)	(0.2973)
Observations	810	114	214	177	447	156	212	176	1,116
R-squared	0.0129	0.0112	0.0026	0.0286	0.0000	0.0083	0.0283	0.0086	0.0069

Robust standard errors in parentheses

*** p<0.01, ** p<0.05, * p<0.1

Table 3: Country-level regressions

Panel A (independent variable Trust 1, cont.)

	India	Italy	Mexico	Netherlands	Portugal	Spain	Switzerland	United Kingdom	United States
wave	-0.2983***	-0.2332*	0.1672	0.0102	-0.1434***	-0.0068	-0.0212	-0.1663***	-0.0637*
	(0.1069)	(0.1182)	(0.1011)	(0.0526)	(0.0300)	(0.1080)	(0.0965)	(0.0412)	(0.0327)
lncovid	0.0304	-0.0194	-0.0846***	0.0213	0.0322	0.0184	-0.0595*	0.0613***	0.0360
	(0.0198)	(0.0354)	(0.0311)	(0.0294)	(0.0256)	(0.0444)	(0.0318)	(0.0216)	(0.0311)
Constant	0.5081***	0.7696***	0.5633***	0.8195***	0.7455***	0.3744	0.9041***	0.0425	-0.0120
	(0.0685)	(0.2218)	(0.1565)	(0.1277)	(0.0849)	(0.2837)	(0.1343)	(0.1270)	(0.2169)
Observations	322	185	154	138	1,135	250	171	806	1,024
R-squared	0.0322	0.0387	0.0605	0.0057	0.0318	0.0013	0.0283	0.0591	0.0057

Robust standard errors in parentheses
*** p<0.01, ** p<0.05, * p<0.1

Panel B (independent variable Trust 2, cont.)

	India	Italy	Mexico	Netherlands	Portugal	Spain	Switzerland	United Kingdom	United States
wave	-0.1847**	-0.1980***	0.1069*	-0.1007	-0.1233***	0.1148*	-0.1540*	-0.0653***	-0.0183
	(0.0755)	(0.0694)	(0.0569)	(0.1250)	(0.0334)	(0.0685)	(0.0816)	(0.0204)	(0.0112)
lncovid	0.0057	-0.0630	-0.0478	0.0629	0.0306	0.0446**	-0.0899***	0.0066	0.0321***
	(0.0188)	(0.0452)	(0.0311)	(0.0513)	(0.0192)	(0.0175)	(0.0337)	(0.0146)	(0.0111)
Constant	0.1862***	0.5393*	0.2439	0.0871	0.1677**	-0.1844*	0.6308***	0.0431	-0.1925**
	(0.0613)	(0.2912)	(0.1503)	(0.2199)	(0.0662)	(0.1008)	(0.1399)	(0.0849)	(0.0746)
Observations	322	185	154	138	1,135	250	171	806	1,024
R-squared	0.0309	0.0860	0.0631	0.0415	0.0290	0.0260	0.0915	0.0212	0.0105

Robust standard errors in parentheses
*** p<0.01, ** p<0.05, * p<0.1

Once again, adding controls for personal characteristics allows for more accurate statistical measures of the effect of the pandemic on government trust now in each country. Table 4 presents the country-level estimations, including the same controls in Table 3: age, gender, unemployment, education level, household size, and self-reported psychological health. The Wave variable is still statistically relevant in explaining the fall in government trust in India, Italy, and Portugal. Beyond these three robust results, some countries present the same consistency in the significance of control variables in the empirical equation for government trust under both definitions of this variable. In Germany, Argentina, and the United States, age seems to be explanatory. However, in Germany and Argentina, with a negative sign (older citizens have lower trust in the government[7]), while in the United States, the effect is the opposite, and higher age may be associated with a higher level of trust. This may have historical and idiosyncratic explanations, each country's history and background matter, showing once again the relevance of country-level regressions; otherwise this heterogeneity would not be captured.

Usual controls such as gender, unemployment, or education level do not present robust or transversal results. We believe that the weak statistical effect of the education level variable is compatible with the existing mixed evidence on the direction of the impact of higher education on government trust. On one side, evidence from different OECD countries shows that educational status is correlated with higher confidence in government. This may be attributed to the better understanding of government functions and, during the COVID-19 era, to more access and greater understanding of the information and data about COVID-19 policies (Christensen and Leagreid, 2005; Goldfinch et al., 2020; Price et al., 2021). On the other side, evidence from low-income and middle-income economies shows that education may also be negatively related to trust in governments (Gozgor, 2021). The rationale is that in the developing world, better access to information and a more critical attitude toward government keeps political trust low, as Ayala Duran (2021) explains for El Salvador.

[7] There is some evidence in related studies on higher age being associated with higher levels of government trust. On the onset of the COVID- 19 pandemic, older adults tended to trust more in government because they are more "collectively oriented" (Christensen and Laegreid, 2005; Zhao and Hu, 2017; Gozgor, 2021).

Table 4: Country-level regressions (control variables)

Panel A (independent variable Trust 1)

	Argentina	Australia	Austria	Belgium	Brazil	Canada	Finland	France	Germany
wave	-0.1863	0.1383	-0.1355	-0.1320	-0.0145	-0.1356*	0.0602	0.0206	-0.0895
	(0.1210)	(0.1710)	(0.1312)	(0.1209)	(0.0334)	(0.0791)	(0.0598)	(0.1104)	(0.1416)
age	-0.0038***	0.0007	0.0023	0.0030	0.0025**	-0.0010	0.0006	-0.0019**	-0.0001
	(0.0013)	(0.0052)	(0.0040)	(0.0036)	(0.0011)	(0.0021)	(0.0015)	(0.0010)	(0.0049)
gender	0.0285	0.1358	0.1409	0.1616	-0.0493	-0.0187	0.0317	-0.0111	0.1347
	(0.0377)	(0.1340)	(0.1124)	(0.1241)	(0.0309)	(0.0633)	(0.0691)	(0.0293)	(0.1248)
unemp	0.0313	0.0010	-0.0057	-0.0767	-0.0250	0.0739	0.0661	0.0206	0.0590
	(0.0440)	(0.1592)	(0.1229)	(0.1108)	(0.0294)	(0.0508)	(0.0633)	(0.0321)	(0.1169)
education	0.0004	0.0118	0.0014	0.0021	-0.0201*	-0.0011	-0.0005		0.0198
	(0.0064)	(0.0507)	(0.0196)	(0.0102)	(0.0114)	(0.0090)	(0.0048)		(0.0132)
hh_size	-0.0455***	0.0135	-0.0491	-0.0656	0.0165	-0.0059	0.0097		0.0719
	(0.0136)	(0.0548)	(0.0423)	(0.0434)	(0.0120)	(0.0271)	(0.0342)		(0.0480)
psychological_my_health	0.0720***	0.0180	0.1582***	0.0075	-0.0261*	0.0614**	0.0183	0.0423***	0.0400
	(0.0153)	(0.0586)	(0.0392)	(0.0442)	(0.0133)	(0.0300)	(0.0367)	(0.0135)	(0.0445)
lncovid	-0.0323	-0.0828	0.0079	0.0339	-0.0188	-0.0048	0.0065	-0.0110	-0.0584
	(0.0324)	(0.1326)	(0.0436)	(0.0471)	(0.0277)	(0.0318)	(0.0284)	(0.1005)	(0.0575)
Constant	0.6847***	0.2708	0.2194	0.5370	0.5601**	0.8336***	0.7683***	0.8244**	0.2110
	(0.1614)	(0.8397)	(0.4428)	(0.3451)	(0.2811)	(0.2376)	(0.2349)	(0.3618)	(0.4866)
Observations	711	73	111	149	398	129	102	1,114	117
R-squared	0.1065	0.0507	0.2084	0.0903	0.0521	0.1138	0.0308	0.0245	0.0769

Robust standard errors in parentheses
*** p<0.01, ** p<0.05, * p<0.1

Table 4: Country-level regressions (control variables)

Panel A (independent variable Trust 1, cont.)

	India	Italy	Mexico	Netherlands	Portugal	Spain	Switzerland	United Kingdom	United States
wave	-0.1891	-0.2688**	0.2292*	0.0229	-0.1855***	0.0267	0.0697	-0.1476***	-0.0844**
	(0.1339)	(0.1137)	(0.1254)	(0.0390)	(0.0342)	(0.1141)	(0.1287)	(0.0540)	(0.0379)
age	0.0084***	0.0017	0.0062**	0.0030*	0.0001	0.0050	-0.0005	0.0013	0.0046***
	(0.0030)	(0.0032)	(0.0026)	(0.0016)	(0.0012)	(0.0032)	(0.0031)	(0.0016)	(0.0010)
gender	-0.0170	0.1705	-0.0423	-0.1034*	0.0218	0.0356	-0.0104	-0.0046	-0.0746**
	(0.0765)	(0.1035)	(0.0740)	(0.0611)	(0.0350)	(0.0866)	(0.0897)	(0.0424)	(0.0314)
unemp	-0.0260	0.0920	0.1337	-0.0408	-0.0343	-0.0916	-0.0476	-0.0529	-0.0647*
	(0.0984)	(0.1161)	(0.1144)	(0.0983)	(0.0422)	(0.0916)	(0.1258)	(0.0490)	(0.0343)
education	-0.0004	-0.0401***	0.0005	0.0206*	-0.0017	0.0340***	0.0197	-0.0078	-0.0099*
	(0.0221)	(0.0121)	(0.0078)	(0.0113)	(0.0073)	(0.0101)	(0.0145)	(0.0084)	(0.0056)
hh_size	0.0415	0.0527	0.0657**	-0.0187	0.0052	0.0275	0.0676	0.0393**	0.0062
	(0.0312)	(0.0456)	(0.0297)	(0.0196)	(0.0148)	(0.0386)	(0.0413)	(0.0168)	(0.0124)
psychological_my_health	-0.0469	0.0539	0.0050	-0.0239	0.0660***	0.0029	0.0838*	-0.0041	-0.0358**
	(0.0292)	(0.0459)	(0.0269)	(0.0314)	(0.0156)	(0.0397)	(0.0436)	(0.0183)	(0.0143)
lncovid	-0.0062	-0.0256	-0.0857*	0.0081	0.0280	0.0028	-0.0711***	0.0688***	0.0739*
	(0.0358)	(0.0414)	(0.0434)	(0.0240)	(0.0253)	(0.0461)	(0.0258)	(0.0231)	(0.0444)
Constant	0.2843	1.0920**	0.0464	0.5584*	0.5573***	-0.4811	0.2242	-0.0069	-0.1548
	(0.4651)	(0.4562)	(0.2392)	(0.3336)	(0.1836)	(0.3936)	(0.3766)	(0.2383)	(0.3458)
Observations	205	130	141	97	1,036	206	118	638	824
R-squared	0.0978	0.1546	0.1000	0.1620	0.0654	0.0620	0.2424	0.0707	0.0730

Robust standard errors in parentheses
*** p<0.01, ** p<0.05, * p<0.1

Table 4: Country-level regressions (control variables)

Panel B (independent variable Trust 2)

	Argentina	Australia	Austria	Belgium	Brazil	Canada	Finland	France	Germany
wave	-0.0594	-0.0153	-0.2238*	-0.1328	-0.0003	-0.0764	-0.3616***	0.1305	0.0511
	(0.0777)	(0.1244)	(0.1166)	(0.1530)	(0.0198)	(0.1008)	(0.1366)	(0.0945)	(0.1005)
age	-0.0023***	-0.0002	0.0100**	0.0047	0.0008	-0.0028	0.0069	-0.0029***	0.0005
	(0.0007)	(0.0040)	(0.0040)	(0.0037)	(0.0006)	(0.0033)	(0.0064)	(0.0010)	(0.0043)
gender	-0.0474*	-0.2057	0.0196	-0.1477	-0.0182	-0.1069	-0.0482	-0.0594*	0.0995
	(0.0255)	(0.1242)	(0.1067)	(0.0996)	(0.0168)	(0.0858)	(0.1170)	(0.0309)	(0.0900)
unemp	0.0238	-0.0911	-0.1171	-0.0894	-0.0195**	-0.0168	-0.0343	0.0182	-0.0751
	(0.0314)	(0.1115)	(0.1091)	(0.1055)	(0.0099)	(0.1071)	(0.1300)	(0.0378)	(0.0753)
education	0.0003	0.0123	-0.0091	-0.0040	-0.0046	-0.0094	-0.0037		0.0087
	(0.0039)	(0.0366)	(0.0172)	(0.0083)	(0.0052)	(0.0088)	(0.0151)		(0.0083)
hh_size	-0.0261***	-0.0094	-0.0838*	-0.0148	-0.0042	-0.0376	-0.1297***		0.0482
	(0.0092)	(0.0340)	(0.0443)	(0.0427)	(0.0043)	(0.0367)	(0.0429)		(0.0407)
psychological_my_health	0.0343***	0.0528	0.1370***	0.0140	-0.0105	0.0204	-0.0213	0.0290**	0.0192
	(0.0110)	(0.0503)	(0.0343)	(0.0429)	(0.0076)	(0.0315)	(0.0529)	(0.0124)	(0.0328)
lncovid	-0.0117	0.0338	-0.0218	0.0425	0.0099	0.0318	-0.1572**	0.0553	0.0169
	(0.0218)	(0.1189)	(0.0405)	(0.0505)	(0.0086)	(0.0468)	(0.0675)	(0.0837)	(0.0360)
Constant	0.2679***	-0.0468	0.0804	0.1542	0.0701	0.5075	1.0185***	0.1048	-0.3406
	(0.1005)	(0.5178)	(0.3833)	(0.3213)	(0.1237)	(0.3779)	(0.3712)	(0.3082)	(0.4492)
Observations	711	73	111	149	398	129	102	1,114	117
R-squared	0.0470	0.1088	0.3386	0.1673	0.0322	0.0505	0.1909	0.0247	0.0524

Robust standard errors in parentheses
*** p<0.01, ** p<0.05, * p<0.1

Table 4: Country-level regressions (control variables)

Panel B (independent variable Trust 2, cont.)

	India	Italy	Mexico	Netherlands	Portugal	Spain	Switzerland	United Kingdom	United States
wave	-0.1631**	-0.1955***	0.0251	0.0276	-0.1353***	0.1645**	-0.1049	-0.0939***	-0.0192
	(0.0810)	(0.0718)	(0.0299)	(0.1547)	(0.0379)	(0.0731)	(0.1494)	(0.0334)	(0.0154)
age	0.0006	0.0015	0.0023*	-0.0005	0.0031***	0.0026	0.0050	0.0021*	0.0014***
	(0.0022)	(0.0023)	(0.0013)	(0.0036)	(0.0012)	(0.0027)	(0.0036)	(0.0011)	(0.0004)
gender	-0.1354***	-0.0337	-0.0150	-0.1413	-0.0531	-0.0072	0.0044	-0.0141	0.0105
	(0.0465)	(0.0694)	(0.0322)	(0.1318)	(0.0349)	(0.0753)	(0.0861)	(0.0233)	(0.0131)
unemp	-0.0399	-0.0429	-0.0456	0.1610	-0.0185	0.1039	0.0572	-0.0529*	-0.0074
	(0.0555)	(0.0676)	(0.0285)	(0.1716)	(0.0442)	(0.0735)	(0.1566)	(0.0303)	(0.0131)
education	0.0081	-0.0001	0.0016	0.0200*	0.0038	0.0126	0.0163*	-0.0014	-0.0027
	(0.0068)	(0.0051)	(0.0032)	(0.0107)	(0.0050)	(0.0088)	(0.0098)	(0.0052)	(0.0025)
hh_size	-0.0097	-0.0201	0.0174*	0.0658	-0.0190*	-0.0195	0.0241	0.0171**	0.0010
	(0.0221)	(0.0232)	(0.0104)	(0.0568)	(0.0111)	(0.0243)	(0.0363)	(0.0079)	(0.0042)
psychological_my_health	-0.0021	0.0144	0.0026	-0.0170	0.0264**	-0.0023	-0.0052	0.0024	-0.0025
	(0.0217)	(0.0291)	(0.0136)	(0.0552)	(0.0122)	(0.0196)	(0.0380)	(0.0114)	(0.0056)
lncovid	0.0090	-0.0593	-0.0083	0.0013	0.0367*	0.0459**	-0.1060***	-0.0002	0.0322
	(0.0269)	(0.0428)	(0.0096)	(0.0486)	(0.0201)	(0.0203)	(0.0372)	(0.0152)	(0.0205)
Constant	0.0792	0.4768*	-0.0946	-0.1678	-0.0712	-0.5222*	0.1016	-0.0022	-0.2079
	(0.1680)	(0.2754)	(0.1062)	(0.4726)	(0.1403)	(0.2840)	(0.4008)	(0.1269)	(0.1716)
Observations	205	130	141	97	1,036	206	118	638	824
R-squared	0.0901	0.1381	0.0498	0.1278	0.0703	0.0717	0.2096	0.0618	0.0288

Robust standard errors in parentheses

*** p<0.01, ** p<0.05, * p<0.1

Household size, as with age, is a robust control for government trust in Argentina, Mexico, and the United Kingdom, with different directions. Interestingly, in Argentina, members of bigger households have lower trust in their governments, while the opposite happens in Mexico and the United States. This, again has a strong cultural and idiosyncratic component. According to the Oxford Stringency Index[8], by September 2020 Argentina had the second most strict policy responses to the pandemic worldwide, the highest in our sample, and considerably higher than Mexico or the United States. From this point of view, it is reasonable for bigger households to get more distant and critical of the national government because the lockdown and school closures a higher toll on them. Specifically, the closure of schools was a driver of social animosity in Argentina in early 2021, mainly among families with school-age children.

A highly remarkable result in our study is the inclusion of a self-reported degree of psychological health in the empirical equation of government trust. Naturally, trust in a national government is subjective, so a personal and emotional status report may be explanatory. We find a robust positive effect of a better emotional situation on government trust in Germany, Argentina, Austria and Portugal. Interestingly, this is valid for a country with high growth of government trust during the pandemic (Germany) and one with a significant loss (Argentina).

Moving forward, Table 5 adds interactions of the controls with the Wave variable. This adds additional information regarding the dynamic relevance of controls in explaining government trust in two distinct phases of the pandemic. All other characteristics kept constant, in Switzerland reporting better psychological health, may be associated with an increase in the government trust level during the pandemic; in Spain being a member of a household with more members is associated with an increase in trust, in Austria being unemployed reasonably explains a fall in government trust during the pandemic, and finally, in the United Kingdom being older explains a drop in government trust between the two waves of the survey.

[8] Published online at OurWorldInData.org. Retrieved from: 'https://ourworldindata.org/coronavirus'.

Table 5: Country-level regressions (control variables and interaction with Wave)

Panel A (independent variable Trust 1)	Argentina	Australia	Austria	Belgium	Brazil	Canada	Finland	France	Germany
wave	-0.1224	4.3670**	5.7166***	-2.0263***	-0.4072	-0.4947	1.3604	-0.4464	0.0523
	(0.5110)	(1.7172)	(1.8325)	(0.6521)	(0.4791)	(0.3365)	(0.8336)	(0.7488)	(0.1285)
age	-0.0029*	0.0036	0.0063	-0.0066	0.0023*	-0.0010	0.0033	0.0087	-0.0004
	(0.0017)	(0.0057)	(0.0054)	(0.0059)	(0.0014)	(0.0032)	(0.0027)	(0.0067)	(0.0015)
int_age	-0.0026	-0.0121	-0.0042	0.0124*	0.0001	0.0022	-0.0050	-0.0117	-0.0026
	(0.0026)	(0.0113)	(0.0075)	(0.0072)	(0.0022)	(0.0044)	(0.0041)	(0.0089)	(0.0019)
gender	0.0817*	0.2522	-0.0283	-0.1080	-0.0588	-0.0242	0.0949	0.1314	-0.0390
	(0.0483)	(0.1599)	(0.1553)	(0.1831)	(0.0409)	(0.0538)	(0.0868)	(0.1540)	(0.0440)
int_gender	-0.1551**	-0.6206***	0.2266	0.3531	0.0246	0.0131	-0.2132	0.0139	0.0446
	(0.0747)	(0.2325)	(0.2148)	(0.2270)	(0.0624)	(0.1291)	(0.1468)	(0.2497)	(0.0596)
unemp	0.0135	0.0268	0.3737*	-0.4195***	-0.0526	0.0731	0.0396	0.1546	0.0399
	(0.0478)	(0.1763)	(0.2046)	(0.1550)	(0.0321)	(0.0592)	(0.0763)	(0.1527)	(0.0389)
int_unemp	0.1204	0.1346	-0.5414**	0.4552**	0.0623	0.1118	0.0793	-0.3051	-0.0380
	(0.1168)	(0.2726)	(0.2693)	(0.2064)	(0.0688)	(0.1204)	(0.1397)	(0.2384)	(0.0652)
education	-0.0100	0.1371	-0.2846***	-0.0288**	-0.0381	-0.0031	0.0597*	-0.0036	
	(0.0241)	(0.0887)	(0.0867)	(0.0123)	(0.0238)	(0.0104)	(0.0349)	(0.0270)	
int_edu	0.0089	-0.1788*	0.2939***	0.0371**	0.0267	0.0048	-0.0610*	0.0261	
	(0.0250)	(0.1069)	(0.0887)	(0.0176)	(0.0261)	(0.0155)	(0.0352)	(0.0304)	
hh_size	-0.0260	0.0391	-0.1095**	-0.1055	0.0133	0.0181	-0.0078	0.0390	
	(0.0177)	(0.0548)	(0.0498)	(0.0639)	(0.0154)	(0.0241)	(0.0419)	(0.0641)	
int_hh_size	-0.0581**	-0.0480	0.0908	0.0312	0.0043	-0.0737	0.0504	0.0710	
	(0.0273)	(0.1301)	(0.0767)	(0.0817)	(0.0237)	(0.0602)	(0.0558)	(0.0975)	
psychological_my_health	0.0617***	-0.0001	0.0272	-0.0745	-0.0115	0.0200	0.0100	-0.0112	0.0188
	(0.0199)	(0.0663)	(0.0940)	(0.0678)	(0.0130)	(0.0350)	(0.0512)	(0.0584)	(0.0205)
int_psycho	0.0341	0.0081	0.0939	0.0752	-0.0420	0.1151*	0.0185	0.0869	0.0356
	(0.0314)	(0.1539)	(0.1048)	(0.0864)	(0.0302)	(0.0622)	(0.0613)	(0.0892)	(0.0272)
lncovid	-0.0342	-0.0652	-0.0151	0.0406	-0.0203	0.0022	0.0153	-0.0670	0.0102
	(0.0319)	(0.1288)	(0.0438)	(0.0463)	(0.0276)	(0.0298)	(0.0315)	(0.0549)	(0.1013)
Constant	0.8011*	-2.3278	5.7609***	2.1450***	0.8901*	0.9097***	-0.4323	0.5330	0.7454**
	(0.4687)	(1.5194)	(1.8135)	(0.5564)	(0.4685)	(0.1833)	(0.8420)	(0.6501)	(0.3572)
Observations	711	73	111	149	398	129	102	117	1,114
R-squared	0.1205	0.2221	0.2968	0.1520	0.0664	0.1778	0.1176	0.1278	0.0308

Robust standard errors in parentheses *** p<0.01, ** p<0.05, * p<0.1

Table 5: Country-level regressions (control variables and interaction with Wave)

Panel B (independent variable Trust 2)	Argentina	Australia	Austria	Belgium	Brazil	Canada	Finland	France	Germany
wave	-0.3353	0.4580	-1.8002	0.2141	-0.2327	1.0764*	-0.6453	0.2260	0.2931**
	(0.3463)	(1.3698)	(1.5067)	(0.6596)	(0.2806)	(0.5883)	(1.4086)	(0.6002)	(0.1353)
age	-0.0028***	0.0003	0.0154**	0.0112**	0.0004	0.0017	0.0224***	0.0088	0.0007
	(0.0011)	(0.0047)	(0.0059)	(0.0056)	(0.0007)	(0.0037)	(0.0047)	(0.0056)	(0.0015)
int_age	0.0015	-0.0024	-0.0063	-0.0102	0.0011	-0.0088	-0.0281***	-0.0109	-0.0067***
	(0.0013)	(0.0077)	(0.0080)	(0.0069)	(0.0014)	(0.0059)	(0.0084)	(0.0077)	(0.0020)
gender	-0.0380	-0.1950	-0.0515	-0.0088	-0.0269	-0.0819	0.0025	0.1042	-0.0837*
	(0.0339)	(0.1571)	(0.1899)	(0.1883)	(0.0231)	(0.1126)	(0.1244)	(0.0860)	(0.0445)
int_gender	-0.0254	-0.0666	0.1183	-0.1655	0.0293	-0.0113	-0.2216	0.0267	0.0288
	(0.0481)	(0.2416)	(0.2328)	(0.2193)	(0.0319)	(0.1585)	(0.2601)	(0.1759)	(0.0609)
unemp	0.0149	-0.1351	0.1649	-0.2392	-0.0263	-0.0599	0.1270	0.0304	0.0180
	(0.0341)	(0.1336)	(0.1826)	(0.1711)	(0.0176)	(0.1136)	(0.1273)	(0.1193)	(0.0430)
int_unemp	0.0349	0.2765	-0.3418*	0.2772	-0.0014	0.1704	-0.3261	-0.3005*	0.0765
	(0.0864)	(0.2890)	(0.2042)	(0.2208)	(0.0267)	(0.3122)	(0.4063)	(0.1562)	(0.0827)
education	-0.0082	0.0061	-0.0963	-0.0068	-0.0119	0.0291	-0.0764	0.0225	
	(0.0177)	(0.0689)	(0.0763)	(0.0135)	(0.0152)	(0.0191)	(0.0640)	(0.0170)	
int_edu	0.0094	-0.0333	0.0882	0.0003	0.0124	-0.0422**	0.0906	-0.0178	
	(0.0181)	(0.0799)	(0.0778)	(0.0174)	(0.0152)	(0.0212)	(0.0661)	(0.0191)	
hh_size	-0.0374***	-0.0208	-0.1796**	-0.0134	-0.0092	-0.0075	-0.1267***	0.0142	
	(0.0128)	(0.0406)	(0.0855)	(0.0762)	(0.0058)	(0.0491)	(0.0466)	(0.0444)	
int_hh_size	0.0306*	0.1718	0.1425	-0.0085	0.0164	-0.1050	-0.0807	0.0796	
	(0.0169)	(0.1079)	(0.0988)	(0.0908)	(0.0101)	(0.0729)	(0.1024)	(0.0746)	
psychological_my_health	0.0390**	0.0542	0.0952	-0.0007	-0.0006	-0.0298	-0.0568	-0.0719	-0.0098
	(0.0153)	(0.0603)	(0.0657)	(0.0852)	(0.0033)	(0.0422)	(0.0563)	(0.0465)	(0.0209)
int_psycho	-0.0160	-0.0785	0.0049	0.0501	-0.0283	0.0853	0.0850	0.1649**	0.0564**
	(0.0198)	(0.0816)	(0.0761)	(0.1014)	(0.0195)	(0.0605)	(0.1360)	(0.0652)	(0.0256)
lncovid	-0.0104	0.0415	-0.0405	0.0312	0.0095	0.0340	-0.1746**	-0.0047	0.0861
	(0.0221)	(0.1280)	(0.0407)	(0.0506)	(0.0090)	(0.0444)	(0.0702)	(0.0336)	(0.0807)
Constant	0.4691	0.0838	1.7009	-0.0366	0.2121	-0.3298	1.7512	-0.5406	-0.0538
	(0.3363)	(1.2285)	(1.4762)	(0.5475)	(0.3106)	(0.4304)	(1.3164)	(0.4695)	(0.2977)
Observations	711	73	111	149	398	129	102	117	1,114
R-squared	0.0525	0.1691	0.3827	0.2093	0.0546	0.1214	0.2995	0.1767	0.0441

Robust standard errors in parentheses

*** p<0.01, ** p<0.05, * p<0.1

Table 5: Country-level regressions (control variables and interaction with Wave)

Panel A (independent variable Trust 1, cont.)	India	Italy	Mexico	Netherlands	Portugal	Spain	Switzerland	United Kingdom	United States
wave	0.8814	-2.5954*	1.9192	-1.4495*	-0.9477*	1.1390	2.2764	0.3286	-0.4909*
	(1.0455)	(1.3562)	(1.2288)	(0.7745)	(0.4878)	(1.0623)	(1.5886)	(0.4884)	(0.2867)
age	0.0037	0.0034	0.0049	-0.0029	-0.0011	0.0078**	0.0062	0.0036	0.0049***
	(0.0038)	(0.0039)	(0.0054)	(0.0035)	(0.0018)	(0.0035)	(0.0064)	(0.0023)	(0.0013)
int_age	0.0093	-0.0012	0.0005	0.0100**	0.0020	-0.0109*	-0.0092	-0.0055*	-0.0007
	(0.0063)	(0.0065)	(0.0062)	(0.0046)	(0.0024)	(0.0059)	(0.0076)	(0.0030)	(0.0021)
gender	-0.0667	0.0633	0.1007	-0.1152	0.0203	0.0286	-0.2239	0.0053	-0.1006***
	(0.0923)	(0.1234)	(0.1198)	(0.0983)	(0.0440)	(0.0947)	(0.1670)	(0.0613)	(0.0388)
int_gender	0.1132	0.3466*	-0.1813	-0.0104	0.0039	-0.0371	0.2183	-0.0210	0.0640
	(0.1663)	(0.2039)	(0.1496)	(0.1176)	(0.0658)	(0.1626)	(0.1939)	(0.0832)	(0.0665)
unemp	-0.0591	0.1540	0.0828	-0.0939	-0.0324	-0.1131	0.0632	-0.0416	-0.0727*
	(0.1067)	(0.1310)	(0.1196)	(0.1540)	(0.0526)	(0.0942)	(0.2005)	(0.0613)	(0.0376)
int_unemp	0.0507	-0.1580	0.0370	0.1574	-0.0286	0.2628	-0.1345	-0.0026	0.0579
	(0.2528)	(0.2452)	(0.2748)	(0.1657)	(0.0877)	(0.2308)	(0.2541)	(0.0884)	(0.0899)
education	0.0610	-0.1524**	0.0963	-0.0239	-0.0308	0.0520	0.1361	-0.0058	-0.0333***
	(0.0441)	(0.0601)	(0.0647)	(0.0295)	(0.0223)	(0.0527)	(0.0917)	(0.0222)	(0.0103)
int_edu	-0.0808	0.1325**	-0.0981	0.0434	0.0308	-0.0382	-0.1259	-0.0041	0.0295**
	(0.0503)	(0.0613)	(0.0655)	(0.0315)	(0.0236)	(0.0546)	(0.0928)	(0.0241)	(0.0119)
hh_size	0.0656*	0.0781	0.1184**	-0.0242	-0.0064	-0.0298	0.0670	0.0554**	0.0134
	(0.0353)	(0.0552)	(0.0568)	(0.0226)	(0.0187)	(0.0397)	(0.0793)	(0.0222)	(0.0153)
int_hh_size	-0.0649	-0.0906	-0.0631	0.0325	0.0162	0.1883***	0.0203	-0.0375	-0.0213
	(0.0710)	(0.0915)	(0.0659)	(0.0395)	(0.0274)	(0.0664)	(0.0900)	(0.0326)	(0.0235)
psychological_my_health	-0.0668*	0.0567	-0.0891*	-0.0253	0.0581***	0.0583	-0.0392	-0.0007	-0.0252
	(0.0348)	(0.0503)	(0.0504)	(0.0438)	(0.0203)	(0.0414)	(0.0867)	(0.0267)	(0.0164)
int_psycho	0.0660	-0.0099	0.1173**	0.0146	0.0141	-0.1449**	0.1728*	-0.0114	-0.0313
	(0.0629)	(0.0875)	(0.0578)	(0.0547)	(0.0290)	(0.0649)	(0.1002)	(0.0370)	(0.0325)
lncovid	0.0110	-0.0228	-0.0635	-0.0104	0.0268	-0.0028	-0.0491*	0.0732***	0.0687
	(0.0370)	(0.0491)	(0.0451)	(0.0267)	(0.0255)	(0.0447)	(0.0264)	(0.0230)	(0.0445)
Constant	-0.7524	3.0980**	-1.7512	1.8128**	1.2260***	-0.9095	-1.9420	-0.2397	0.2832
	(0.8596)	(1.3093)	(1.2195)	(0.7485)	(0.4610)	(0.9973)	(1.5531)	(0.4433)	(0.3976)
Observations	205	130	141	97	1,036	206	118	638	824
R-squared	0.1303	0.2189	0.1393	0.2557	0.0691	0.1688	0.3217	0.0797	0.0841

Robust standard errors in parentheses

*** p<0.01, ** p<0.05, * p<0.1

Table 5: Country-level regressions (control variables and interaction with Wave)

Panel B (independent variable Trust 2, cont.)	India	Italy	Mexico	Netherlands	Portugal	Spain	Switzerland	United Kingdom	United States
wave	0.0584	-0.3060	0.5541	-1.7381	0.0781	1.3698**	4.3421***	0.4447	-0.1272
	(0.6992)	(1.0220)	(0.6764)	(1.9443)	(0.5417)	(0.6754)	(1.5940)	(0.2842)	(0.2000)
age	0.0021	0.0023	-0.0007	-0.0028	0.0027	0.0026	0.0164**	0.0038**	0.0017***
	(0.0036)	(0.0031)	(0.0011)	(0.0068)	(0.0023)	(0.0026)	(0.0067)	(0.0018)	(0.0006)
int_age	-0.0037	-0.0017	0.0036*	0.0066	0.0003	-0.0040	-0.0215***	-0.0045**	-0.0011
	(0.0038)	(0.0035)	(0.0021)	(0.0084)	(0.0027)	(0.0052)	(0.0075)	(0.0019)	(0.0009)
gender	-0.1704***	-0.0665	0.0471	0.0722	-0.0506	0.0923	-0.1280	-0.0402	0.0170
	(0.0607)	(0.0999)	(0.0459)	(0.2209)	(0.0559)	(0.0826)	(0.1844)	(0.0392)	(0.0169)
int_gender	0.1407*	0.0886	-0.0868	-0.3121	-0.0035	-0.3266**	0.1479	0.0581	-0.0271
	(0.0772)	(0.1052)	(0.0647)	(0.2631)	(0.0715)	(0.1427)	(0.2004)	(0.0408)	(0.0249)
unemp	0.0039	-0.0375	-0.0441	-0.2420	-0.0657	0.0307	-0.0044	-0.0666*	-0.0016
	(0.0799)	(0.0961)	(0.0444)	(0.1954)	(0.0509)	(0.0595)	(0.1630)	(0.0371)	(0.0157)
int_unemp	-0.0298	-0.0208	0.0158	0.9135***	0.0861	0.2888	0.6927***	0.0749*	-0.0167
	(0.0881)	(0.1051)	(0.0603)	(0.2473)	(0.0864)	(0.2325)	(0.2533)	(0.0417)	(0.0201)
education	0.0133	-0.0064	0.0424	-0.0389	0.0159	0.0615**	0.1932**	0.0132	-0.0112
	(0.0336)	(0.0539)	(0.0389)	(0.1010)	(0.0280)	(0.0237)	(0.0820)	(0.0150)	(0.0098)
int_edu	-0.0072	0.0080	-0.0413	0.0571	-0.0132	-0.0708***	-0.1993**	-0.0190	0.0107
	(0.0340)	(0.0540)	(0.0390)	(0.1017)	(0.0285)	(0.0255)	(0.0824)	(0.0158)	(0.0099)
hh_size	-0.0129	-0.0281	0.0215	0.1045	-0.0138	-0.0529**	0.0744*	0.0231*	0.0000
	(0.0283)	(0.0357)	(0.0204)	(0.0676)	(0.0217)	(0.0238)	(0.0443)	(0.0121)	(0.0050)
int_hh_size	0.0235	0.0206	0.0008	-0.0320	-0.0068	0.1237*	-0.1083*	-0.0137	0.0044
	(0.0340)	(0.0428)	(0.0259)	(0.0882)	(0.0250)	(0.0703)	(0.0575)	(0.0135)	(0.0096)
psychological_my_health	0.0043	0.0165	-0.0322	-0.1189	0.0211	-0.0186	-0.0945	-0.0022	-0.0009
	(0.0314)	(0.0451)	(0.0298)	(0.0749)	(0.0226)	(0.0226)	(0.0588)	(0.0188)	(0.0069)
int_psycho	-0.0178	-0.0139	0.0445	0.1306	0.0063	0.0193	0.1388*	0.0049	-0.0091
	(0.0331)	(0.0486)	(0.0336)	(0.0962)	(0.0269)	(0.0435)	(0.0718)	(0.0197)	(0.0118)
lncovid	-0.0049	-0.0521	0.0035	-0.0175	0.0364*	0.0383**	-0.0611*	0.0039	0.0305
	(0.0353)	(0.0456)	(0.0112)	(0.0457)	(0.0199)	(0.0193)	(0.0364)	(0.0153)	(0.0202)
Constant	-0.0226	0.5465	-0.7504	1.3828	-0.2613	-1.3076***	-3.6851**	-0.3644	-0.0595
	(0.6199)	(0.9950)	(0.7027)	(1.8833)	(0.5331)	(0.4876)	(1.5358)	(0.2606)	(0.2423)
Observations	205	130	141	97	1,036	206	118	638	824
R-squared	0.1088	0.1466	0.0854	0.3038	0.0727	0.2044	0.4383	0.1008	0.0398

Robust standard errors in parentheses

*** p<0.01, ** p<0.05, * p<0.1

5. Concluding remarks

Since the COVID-19 pandemic broke out in March 2020, governments' ability to spread confidence and trust has had a central role in the effectiveness of public policy. In these times of great uncertainty, the belief in the decisions made by public officials has had a critical role.

Using a new database from online surveys coordinated by the Life with Corona project, we analyzed the change in government trust for eighteen countries, and we found, in general, a significant drop. Concerning the determinants of these changes for the whole sample, the number of deaths due to COVID-19 does not seem to significantly affect trust in national governments. We find that it is crucial to make individual country-specific analysis. No control variable for the empirical government trust equation is explanatory across the board. Age, gender, unemployment, household size or psychological health present a robust statistical importance in explaining the change in government trust scatteredly in different countries.

The bottom line is that government trust has dropped and this may impact the success of public policies, but hardly one-size-fits-all explanations will be successful due to the heterogeneity of country-level dynamics and determinants of trust.

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ANNEX A – Data sources for variables of interest

1. Variables of interest from the Life with Corona survey

Here we reproduce the questions in the survey following Stojetz et al. (2022) for the control variables of interest to our study. The full survey instrument can be found in the aforementioned publication.

Variable of interest	Survey instrument
female	Gender [Female / Male / Other]. 1 = Female.
age	Age
educ	How many years of formal education (e.g. in primary school, secondary school, university or vocational skills learning institution) have you completed?
unemp	Which of the following best describes your current situation? My primary occupation currently is: - Wage worker - Daily labourer - Civil servant / public servant - Self-employed - Farmer - Other type of employment - Unemployed (or furloughed/reduced work hours) - Student - Housewife/Househusband/parental leave - Unable to work due to disability - Retired - No answer
pub emp	Which of the following best describes your current situation? My primary occupation currently is: - Wage worker - Daily labourer

	- Civil servant / public servant - Self-employed - Farmer - Other type of employment - Unemployed (or furloughed/reduced work hours) - Student - Housewife/Househusband/parental leave - Unable to work due to disability - Retired - No answer
hh size	How many people do you currently live with (including yourself)?
psycho health	How worried are you, personally, that you will become ill from the coronavirus? [Very Worried – Somewhat Worried -- Not very worried -- Not at all Worried -- Not sure / Don't want to answer]
wave	It takes value 0 if it corresponds to the first wave and 1 if it corresponds to the second wave, which took place in 2020 and 2021 respectively

2. Variables of interest from other sources

The following are two variables of interest for the study whose data source is not the Life with Corona survey.

Variable of interest	**Source**
covid deaths	COVID-19 Dashboard by the Center for Systems Science and Engineering (CSSE) at Johns Hopkins University (JHU)
clousures	"Education: from disruption to recovery". UNESCO. Retrieved from: https://www.unesco.org/en/covid-19/education-response

ANNEX B – Country fixed effects

Here we reproduce country fixed effects from Table 2 (Argentina is the omitted country).

	Fixed effects	
	(1)	(2)
Australia	0.2789***	0.0987**
	(0.0267)	(0.0379)
Austria	0.1797***	0.2394***
	(0.0133)	(0.0126)
Belgium	0.2803***	0.2482***
	(0.0121)	(0.0161)
Brazil	-0.3712***	-0.1403***
	(0.0226)	(0.0274)
Canada	0.4653***	0.1432***
	(0.0058)	(0.0104)
Finland	0.5342***	0.4134***
	(0.0181)	(0.0270)
France	0.2114***	0.1204***
	(0.0104)	(0.0122)
Germany	0.4483***	0.2211***
	(0.0132)	(0.0196)
India	0.0623***	-0.0144*
	(0.0089)	(0.0077)
Italy	0.1328***	0.0143*
	(0.0153)	(0.0073)
Mexico	-0.3197***	-0.1598***
	(0.0222)	(0.0309)
Netherlands	0.5046***	0.1885***
	(0.0096)	(0.0133)
Portugal	0.3566***	0.1310***
	(0.0109)	(0.0166)
Spain	0.0878***	0.0488***
	(0.0137)	(0.0096)

Switzerland	0.3354***	0.2288***
	(0.0119)	(0.0220)
United Kingdom	-0.1113***	-0.0388***
	(0.0103)	(0.0066)
United States	-0.1117***	-0.0136
	(0.0208)	(0.0168)
Constant	0.1933**	0.0423
	(0.0755)	(0.0355)
Observations	5,713	5,713
R-squared	0.2043	0.0943

Robust standard errors in parentheses

*** p<0.01, ** p<0.05, * p<0.1