Supplementary Information

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Corresponding author: Julia Schulte-Cloos

Contact: julia.schulte-cloos@eui.eu

Data Availability Statement: All data and code is stored at Harvard Dataverse (DOI: https://doi.org/10.7910/DVN/QKLSWY). The repository also contains a Dockerfile that allows to run all analyses in a reproducible environment.
Figure S1: Fear recall questions presented to respondents in the treatment group. Left panel shows first question prompt, right panel shows following question prompt.

Experimental stimulus

Figure S1 shows the question prompts presented to individuals in the treatment group. The left panel shows the first question prompt that asked individuals to mention three things that made them feel afraid during the peak of the COVID-19 pandemic. The right panel shows the question prompt that followed and asked individuals to describe in more detail the situation that makes or made them most afraid in such a way that would make other people feel afraid, too. Drawing on research on the subconscious effects that colors have on individuals’ emotional reactions, we present the fear recall questions on a black background with red text (Hupka et al., 1997).

Items of outcome dimensions

Tables S1 and S2 show the different items that compose the different outcome dimensions. We introduced the different items measuring respondents’ COVID-19 policy preferences with a short pretext (“While the numbers of COVID-19 cases are currently low, [Country] might still need to adopt policy-measures to contain the spread of the virus in the upcoming months. Please tell us how much you could personally approve of the following policies in this situation.”).

Descriptive statistics

Table S3 presents descriptive statistics on the mean, standard deviation, minimum and maximum values of relevant covariates among treated and control units in Hungary and
Table S1: Items measuring higher-level attitudes related to right-wing authoritarianism, outgroup-hostility, and nationalism

| Authoritarian |   |   |   |   |   |
|---------------|---|---|---|---|---|
| 1 R           | It’s great that many young people today are prepared to defy authority. |   |   |   |   |
| 2 R           | What our country needs most is discipline, with everyone following our leaders in unity. |   |   |   |   |
| 3             | Gods laws about abortion, pornography, and marriage must be strictly followed before it is too late. |   |   |   |   |
| 4 R           | There is nothing wrong with premarital sexual intercourse. |   |   |   |   |
| 5 R           | Our society does NOT need tougher government and stricter laws. |   |   |   |   |
| 6             | The facts on crime and the recent public disorders show we have to crack down harder on troublemakers if we are going to preserve law and order. |   |   |   |   |

| Nationalist   |   |   |   |   |   |
|---------------|---|---|---|---|---|
| 1             | How emotionally attached do you feel to [Country]? |   |   |   |   |
| 2             | The interests of my country come before those of all other nations, including countries that are in desperate need |   |   |   |   |
| 3             | Being born in [Country] and having ancestry here is an important component of having a [Country] identity. |   |   |   |   |

| Outgroup-hostile |   |   |   |   |   |
|------------------|---|---|---|---|---|
| 1                | [Country] citizens who live in [Country] should have a bigger say in how to run the country than those who left [Country] |   |   |   |   |
| 2                | [Country] should allow people of the same race or ethnic group as most [Country citizens] to come and live here |   |   |   |   |
| 3                | [Country] should allow people of a different race or ethnic group as most [Country citizens] to come and live here |   |   |   |   |
| 4                | Is it generally bad or good for [Country]'s economy that people come to live here from other countries? |   |   |   |   |
| 5                | Is [Country] made a worse or a better place to live by people coming to live here from other countries? |   |   |   |   |

Romania. The table also shows how each variable is distributed by presenting inline histograms and boxplots.
**Table S2:** Items measuring right-wing authoritarian, outgroup-hostile, and nationalist COVID-19 policy preferences

| Authoritarian                                                                                         |
|------------------------------------------------------------------------------------------------------|
| 1. The Constitutional Court should refrain from intervening to check every executive decision.       |
| 2. It is more important for the government to act fast than closely follow legal procedures.          |
| 3. The military should be allowed to take over some of the duties of the government.                  |
| 4. Public safety needs to take precedence over freedom of movement.                                   |
| 5. Public safety needs to take precedence over freedom of expression.                                 |
| 6. Public safety needs to take precedence over minority rights.                                      |

| Nationalist                                                                                           |
|------------------------------------------------------------------------------------------------------|
| 1. [Country] should not consider sharing personal protective equipment (PPE) or vaccines with other nations. |
| 2. The government should make it more difficult for [Country] trained medical personnel to leave the country and work somewhere else. |

| Outgroup-hostile                                                                                      |
|------------------------------------------------------------------------------------------------------|
| 1. [Country] should impose tougher border controls and checks on the returning workforce.            |
| 2. [Country] should be ready to impose tough immigration controls to keep those who are not [Country] citizens out. |
Table S3: Summary statistics by treatment and control

|                  | Treatment            | Control            | Diff. adj. means (p-value) |
|------------------|----------------------|--------------------|---------------------------|
|                  | Mean  SD  [Min, Max] | Mean  SD  [Min, Max] |                           |
| Hungary          |                      |                    |                           |
| Female           | 0.54  0.50  [0, 1]   | 0.49  0.50  [0, 1]   | 0.06                      |
| Age              | 42.11  13.08  [18, 66] | 43.42  13.36  [18, 68] | 0.07                      |
| Diaspora         | 0.01  0.10  [0, 1]   | 0.00  0.06  [0, 1]   | 0.15                      |
| Urbanity         | 2.28  1.15  [1, 6]   | 2.33  1.16  [1, 5]   | 0.49                      |
| Education        | 3.18  1.10  [1, 6]   | 3.13  1.14  [1, 6]   | 0.44                      |
| Minority         | 0.03  0.18  [0, 1]   | 0.02  0.15  [0, 1]   | 0.32                      |
| Religion Life    | 0.33  0.47  [0, 1]   | 0.33  0.47  [0, 1]   | 0.98                      |
| Religious Service| 1.65  0.95  [1, 5]   | 1.65  0.95  [1, 5]   | 0.98                      |
| Support Government| 2.98  3.32  [0, 10] | 3.28  3.45  [0, 10] | 0.11                      |
| Pol. News Consumption | 2.86  1.21  [1, 6] | 2.86  1.17  [1, 6] | 0.96                      |
| Covid Infection  | 0.19  0.39  [0, 1]   | 0.16  0.37  [0, 1]   | 0.16                      |
| Covid Vaccination| 0.65  0.48  [0, 1]   | 0.67  0.47  [0, 1]   | 0.64                      |
| Incidence (Survey)| 8.18  4.48  [2.84, 21.94] | 8.66  4.74  [2.84, 21.94] | 0.06                      |
| Romania          |                      |                    |                           |
| Female           | 0.51  0.50  [0, 1]   | 0.49  0.50  [0, 1]   | 0.45                      |
| Age              | 41.95  12.50  [18, 66] | 42.28  12.81  [18, 68] | 0.64                      |
| Diaspora         | 0.01  0.11  [0, 1]   | 0.00  0.07  [0, 1]   | 0.12                      |
| Urbanity         | 1.93  1.11  [1, 5]   | 1.98  1.14  [1, 5]   | 0.40                      |
| Education        | 3.88  0.90  [1, 6]   | 3.82  0.92  [1, 6]   | 0.25                      |
| Minority         | 0.08  0.27  [0, 1]   | 0.08  0.27  [0, 1]   | 0.92                      |
| Religion Life    | 0.65  0.48  [0, 1]   | 0.61  0.49  [0, 1]   | 0.20                      |
| Religious Service| 2.26  1.01  [1, 5]   | 2.20  0.96  [1, 5]   | 0.23                      |
| Support Government| 2.87  2.89  [0, 10] | 2.72  2.82  [0, 10] | 0.35                      |
| Pol. News Consumption | 3.02  1.34  [1, 6] | 3.17  1.38  [1, 6] | 0.06                      |
| Covid Infection  | 0.22  0.41  [0, 1]   | 0.22  0.41  [0, 1]   | 1.00                      |
| Covid Vaccination| 0.56  0.50  [0, 1]   | 0.51  0.50  [0, 1]   | 0.06                      |
| Incidence (Survey)| 12.06  8.16  [3.2, 33.98] | 12.64  8.85  [3.2, 47.39] | 0.22                      |
Figure S2: Heat map of correlations between different emotional states among treated and control respondents.

Analyses

Heat Map of Emotion States

Figure S2 shows a heat map of the bivariate correlations between the different emotional states that respondents reported in the treatment and control groups. We find strong positive correlations between the emotional states of feeling worried and afraid and between feeling angry and outraged (Pearson’s $r > 0.5$). There is a modest positive correlation between feeling angry and worried (Pearson’s $r > 0.3$) and a modest negative correlation between feeling hopeful and afraid (Pearson’s $r < -0.3$). There are no statistically significant differences in these general patterns between treatment and control groups.
**Table S4:** Means and standard deviations of manipulated emotions among treated and control respondents

|                | Control (N=1446) | Treatment (N=1430) | Diff. in Means | Std. Error |
|----------------|------------------|--------------------|----------------|------------|
|                | Mean  | Std. Dev. | Mean  | Std. Dev. |                |            |
| Hope           | 5.45  | 3.28     | 5.22  | 3.34     | -0.23        | 0.12        |
| Afraid         | 3.87  | 2.83     | 4.32  | 4.29     | 0.45         | 0.11        |
| Outraged       | 5.41  | 2.62     | 5.53  | 2.66     | 0.12         | 0.10        |
| Happy          | 3.37  | 2.40     | 3.19  | 2.40     | -0.18        | 0.09        |
| Worried        | 5.82  | 1.95     | 6.17  | 1.94     | 0.35         | 0.07        |
| Angry          | 5.21  | 2.51     | 5.36  | 2.66     | 0.15         | 0.10        |

**Group Differences in Emotion States**

In addition to the visual presentation of group differences in respondents’ (standardized) manipulated emotions presented in Figure 1, Table S4 shows the group means and respective differences in the unstandardized data.
Table S5: First and second principal components of each conceptually relevant dimension and amount of variance explained by each component.

| Country    | Dimension            | Principal Component | N Items | % Variance Explained |
|------------|----------------------|---------------------|---------|-----------------------|
| **COVID-19 Policies** |                       |                     |         |                       |
| Hungary    | Authoritarian        | 1                   | 6       | 0.52                  |
| Hungary    | Authoritarian        | 2                   | 6       | 0.16                  |
| Romania    | Authoritarian        | 1                   | 6       | 0.47                  |
| Romania    | Authoritarian        | 2                   | 6       | 0.17                  |
| Hungary    | Outgroup-Hostile     | 1                   | 2       | 0.70                  |
| Hungary    | Outgroup-Hostile     | 2                   | 2       | 0.30                  |
| Romania    | Outgroup-Hostile     | 1                   | 2       | 0.80                  |
| Romania    | Outgroup-Hostile     | 2                   | 2       | 0.20                  |
| Hungary    | Nationalist          | 1                   | 2       | 0.58                  |
| Hungary    | Nationalist          | 2                   | 2       | 0.42                  |
| Romania    | Nationalist          | 1                   | 2       | 0.59                  |
| Romania    | Nationalist          | 2                   | 2       | 0.41                  |
| **General Attitudes** |                       |                     |         |                       |
| Hungary    | Authoritarian        | 1                   | 6       | 0.39                  |
| Hungary    | Authoritarian        | 2                   | 6       | 0.18                  |
| Romania    | Authoritarian        | 1                   | 6       | 0.26                  |
| Romania    | Authoritarian        | 2                   | 6       | 0.22                  |
| Hungary    | Outgroup-Hostile     | 1                   | 5       | 0.44                  |
| Hungary    | Outgroup-Hostile     | 2                   | 5       | 0.18                  |
| Romania    | Outgroup-Hostile     | 1                   | 5       | 0.41                  |
| Romania    | Outgroup-Hostile     | 2                   | 5       | 0.22                  |
| Hungary    | Nationalist          | 1                   | 3       | 0.66                  |
| Hungary    | Nationalist          | 2                   | 3       | 0.21                  |
| Romania    | Nationalist          | 1                   | 3       | 0.73                  |
| Romania    | Nationalist          | 2                   | 3       | 0.15                  |

**PCA reduced outcome dimensions**

Principal Component Analysis (PCA) is an unsupervised, non-parametric statistical technique frequently used for dimensionality reduction. It reduces a larger set of variables into a smaller set, while maintaining most of the information contained in the initial variables. The new variables (principal components) are constructed as linear combinations of all underlying variables that are uncorrelated with each other. Most of the information contained in the larger set of initial variables is compressed into the first components. PCA, thus, puts maximum possible information of the underlying variables into the first component. This allows us to reduce the dimensionality in our data by focusing on the first component(s) and discarding the remaining components that only add little additional information of lower eigenvalues. Table S5 shows the metrics of the PCA that we conducted to arrive at the conceptually relevant outcome dimensions of interest. We show the first two components and the amounts of variance in the initial set of variables that can be explained by these three components. The percentage of variance explained by each prin-
Principal component is the eigenvalue of each component divided by the sum of all eigenvalues. As can be seen in Table S5, the first principal of the well-established short right-wing authoritarian scale (Bizumic & Duckitt, 2018) only explains around a third of the variance of the data in both countries. To address this shortcoming, and to assess the robustness of our results with respect to an entirely different way of reducing our data’s dimensionality, we also report the results from using the first component of a so-called uniform manifold approximation and projection (UMAP). We discuss this in greater detail below.

Table S6 shows the effect of fear of COVID-19 on authoritarian, outgroup-hostile, and nationalist policy measures in response to the pandemic. The dependent variables are first principal components of the respective dimensions. We report confidence intervals from 5000 bootstrap resamples stratified by countries.

Table S7 shows the effect of fear of COVID-19 on broader levels of authoritarian, outgroup-hostile, and nationalist attitudes that are not specifically related to the pandemic.
Table S6: Preferences for authoritarian, outgroup-hostile, and nationalist COVID-19 measures in response to fear of COVID-19 (outcomes: PCA)

|                      | Authoritarian | Outgroup-Hostile | Nationalist |
|----------------------|---------------|------------------|-------------|
|                      | Simple | Full | Simple | Full | Simple | Full |
| COVID-19 Fear        | 0.02   | 0.02 | 0.01   | 0.02 | -0.02  | -0.01 |
|                      | [-0.05; 0.09] | [-0.06; 0.08] | [-0.05; 0.10] | [-0.09; 0.05] | [-0.08; 0.07] |
| Female               | 0.12   | 0.07 | 0.01   | 0.00 | -0.02  | -0.05 |
|                      | [0.05; 0.19] | [0.00; 0.15] | [-0.10; 0.05] |
| Age                  | 0.00   | 0.01 | 0.00   | 0.00 | 0.00   | 0.00 |
|                      | [-0.01; -0.00] | [0.00; 0.01] | [-0.00; 0.01] |
| Urbanity             | 0.00   | -0.01 | 0.00   | 0.00 | -0.01  | -0.00 |
|                      | [-0.04; 0.03] | [-0.05; 0.02] | [-0.04; 0.03] |
| Education            | -0.12  | -0.08 | -0.01  | -0.00 | 0.04   | 0.03 |
|                      | [-0.15; -0.08] | [-0.12; -0.05] | [-0.09; -0.02] |
| Gov. Support         | 0.11   | 0.06 | 0.00   | 0.04 | 0.01   | 0.04 |
|                      | [0.10; 0.12] | [0.05; 0.08] | [0.02; 0.05] |
| Pol. News            | -0.03  | -0.02 | -0.00  | 0.00 | -0.06  | -0.03 |
|                      | [-0.06; 0.00] | [-0.05; 0.01] | [-0.10; -0.03] |
| Church Attendance    | -0.02  | 0.00 | 0.00   | 0.01 | 0.00   | 0.01 |
|                      | [-0.06; 0.03] | [-0.05; 0.04] | [-0.04; 0.06] |
| Religion Important   | 0.23   | 0.21 | 0.12   | 0.13 | 0.04   | 0.22 |
|                      | [0.15; 0.32] | [0.12; 0.30] | [0.04; 0.22] |
| Covid Infection      | 0.04   | -0.01 | 0.00   | 0.00 | -0.03  | -0.05 |
|                      | [-0.04; 0.13] | [-0.11; 0.08] | [-0.12; 0.06] |
| Covid Incidence Rate | 0.00   | 0.00 | 0.00   | 0.00 | -0.01  | -0.00 |
|                      | [-0.01; 0.00] | [-0.01; 0.00] | [-0.01; -0.00] |
| Minority             | -0.16  | -0.15 | 0.04   | 0.05 | 0.01   | 0.05 |
|                      | [-0.32; 0.00] | [-0.33; 0.03] | [-0.11; 0.20] |
| Diaspora             | -0.37  | -0.60 | 0.00   | 0.00 | -0.17  | -0.71 |
|                      | [-0.73; 0.01] | [-1.01; -0.17] | [-1.10; -0.30] |
| Intercept            | -0.01  | -0.03 | 0.00   | 0.00 | -0.17  | -0.07 |
|                      | [-0.07; 0.05] | [-0.07; 0.06] | [-0.05; 0.07] |
|                      | 0.01   | 0.28 | 0.00   | 0.00 | 0.01   | 0.28 |
|                      | [-0.04; 0.52] | [-0.04; 0.52] | [-0.04; 0.52] |

R$^2$ 0.176 0.072 0.039
Num. Obs. 2876 2665 2876 2665 2876 2665

Note: dependent variables are first principal components of the respective dimensions. 95% percentile confidence intervals from 5000 bootstrap resamples stratified by countries.
Table S7: Authoritarian, outgroup-hostile, and nationalist attitudes in response to fear of COVID-19 (outcomes: PCA)

|                  | Authoritarian | Outgroup-Hostile | Nationalist |
|------------------|---------------|------------------|-------------|
|                  | Simple        | Full             | Simple      | Full             | Simple       | Full             |
| COVID-19 Fear    | -0.03 [-0.10; 0.00] | -0.03 [-0.05; 0.10] | 0.03 [-0.04; 0.10] | 0.03 [-0.10; 0.01] | 0.03 [-0.04; 0.10] | 0.00 [-0.07; 0.07] |
| Female           | -0.04 [-0.10; 0.00] | -0.05  [-0.12; 0.02] | -0.02 [-0.08; 0.05] |
| Age              | 0.00 [0.00; 0.01] | 0.01 [0.01; 0.01] | 0.02 [0.02; 0.02] |
| Urbanity         | 0.03 [0.00; 0.06] | 0.00 [0.04; 0.03] | -0.01 [-0.05; 0.02] |
| Education        | -0.07 [-0.10; -0.04] | -0.12 [-0.16; -0.09] | -0.11 [-0.15; -0.08] |
| Gov. Support     | 0.09 [0.08; 0.10] | 0.02 [0.01; 0.04] | 0.07 [0.06; 0.08] |
| Pol. News        | -0.05 [-0.07; -0.02] | -0.07 [-0.10; -0.04] | -0.02 [-0.02; 0.04] |
| Church Attendance| 0.18 [0.13; 0.22] | 0.20 [0.03; 0.07] | 0.04 [0.01; 0.08] |
| Religion Important| 0.56 [0.48; 0.64] | 0.18 [0.09; 0.27] | 0.33 [0.24; 0.41] |
| Covid Infection  | -0.01 [-0.10; 0.07] | 0.04 [-0.05; 0.13] | 0.01 [-0.07; 0.10] |
| Covid Incidence Rate| 0.00 [-0.01; 0.00] | 0.00 [-0.01; 0.10] | 0.00 [-0.01; 0.10] |
| Minority         | -0.10 [-0.27; 0.06] | -0.08 [-0.26; 0.09] | -0.51 [-0.69; -0.34] |
| Diaspora         | 0.05 [-0.40; 0.52] | -0.36 [-0.90; 0.16] | 0.01 [-0.37; 0.36] |
| Intercept        | 0.01 [-0.05; 0.07] | -0.49 [-0.69; -0.28] | -0.01 [-0.08; 0.05] | 0.01 [-0.05; 0.07] | -0.66 [-0.88; -0.43] |

R² | 0.265 | 0.075 | 0.182 |
Num.Obs. | 2876 | 2665 | 2876 | 2665 | 2876 | 2665 |

Note: dependent variables are first principal components of the respective dimensions. 95% percentile confidence intervals from 5000 bootstrap resamples stratified by countries.

UMAP reduced outcome dimensions

UMAP is a non-linear dimensionality reduction algorithm first introduced by McInnes et al. (2018). It is based on ideas from topological data analysis and is particularly well-suited to balance the emphasis of the local versus the global structure of the data. Relying on the concept of k-nearest neighbor, UMAP tries to optimize the results through stochastic
gradient descent. To do so, it first calculates the distance between the different points in high dimensional space, while projecting them onto the low dimensional space and calculating the distance between the different points in this respective low dimensional space. Using stochastic gradient descent, it then tries to minimize the difference between these distances.

Table S8 shows the effect of fear of COVID-19 on authoritarian, outgroup-hostile, and nationalist policy measures in response to the pandemic. The dependent variables are first UMAP components of the respective dimensions. We report confidence intervals from 5000 bootstrap resamples stratified by countries.

Table S9 shows the effect of fear of COVID-19 on broader levels of authoritarian, outgroup-hostile, and nationalist attitudes that are not specifically related to the pandemic.
Table S8: Preferences for authoritarian, outgroup-hostile, and nationalist COVID-19 measures in response to fear of COVID-19 (outcomes: UMAP)

|                      | Authoritarian | Outgroup-Hostile | Nationalist |
|----------------------|---------------|------------------|-------------|
|                      | Simple        | Full             | Simple      | Full            | Simple      | Full            |
| COVID-19 Fear        | 0.03          | [-0.05; 0.10]    | 0.00        | [-0.07; 0.08]   | -0.03       | [-0.10; 0.04]   |
| Female               | 0.15          | [-0.07; 0.22]    | -0.01       | [-0.08; 0.07]   | -0.03       | [-0.08; 0.07]   |
| Age                  | 0.00          | [-0.01; -0.00]   | -0.01       | [-0.00; 0.01]   | -0.01       | [-0.00; 0.00]   |
| Urbanity             | -0.09         | [-0.04; 0.03]    | -0.05       | [-0.04; 0.02]   | -0.05       | [-0.06; 0.05]   |
| Education            | -0.13; -0.06  | [-0.12; -0.06]   | -0.09       | [-0.09; -0.02]  | -0.09; -0.01 |
| Gov. Support         | 0.07          | [0.06; 0.08]     | 0.04        | [0.03; 0.05]    | 0.01        | [-0.00; 0.02]   |
| Pol. News            | -0.04         | [-0.08; -0.01]   | -0.03       | [-0.03; 0.03]   | -0.08; -0.02 |
| Church Attendance    | -0.09; 0.01   | [-0.09; 0.01]    | -0.11       | [0.07; 0.25]    | 0.03        | [-0.04; 0.14]   |
| Religion Important   | -0.01         | [-0.10; 0.08]    | -0.09       | [0.02; 0.21]    | -0.04       | [-0.13; -0.05]  |
| Covid Infection      | 0.00          | [0.00; 0.00]     | 0.00        | [-0.01; 0.00]   | -0.01       | [-0.01; 0.00]   |
| Covid Incidence Rate | -0.11         | [-0.28; 0.06]    | -0.14       | [-0.32; 0.04]   | -0.02       | [-0.17; 0.15]   |
| Minority             | -0.21         | [-0.21; -0.21]   | -0.18       | [-0.61; 0.27]   | -0.31       | [-0.94; -0.05]  |
| Diaspora             | -0.01         | [-0.01; 0.00]    | -0.02       | [-0.26; 0.23]   | -0.02       | [-0.05; 0.08]   |
| Intercept            | -0.01         | [-0.07; 0.05]    | 0.23        | [-0.00; 0.46]   | 0.02        | [0.11; 0.60]    |

Note: dependent variables are dimensions obtained by UMAP. 95% percentile confidence intervals from 5000 bootstrap resamples stratified by countries.
Table S9: Authoritarian, outgroup-hostile, and nationalist attitudes in response to fear of COVID-19 (outcomes: UMAP)

|                      | Authoritarian | Outgroup-Hostile | Nationalist |
|----------------------|---------------|------------------|-------------|
|                      | Simple        | Full             | Simple      | Full             | Simple        | Full             |
| **COVID-19 Fear**    | -0.03         | -0.05            | 0.02        | 0.02             | -0.02         | -0.01            |
|                      | [-0.11; 0.04] | [-0.13; 0.02]    | [-0.05; 0.09]| [-0.05; 0.10]    | [-0.09; 0.05] | [-0.08; 0.07]    |
| **Female**           | 0.02          | 0.02             | -0.02       | -0.02            | -0.06; 0.09   | -0.09; 0.06     |
|                      | [-0.06; 0.10] | [-0.06; 0.09]    | [-0.09; 0.06]|                  |              |                  |
| **Age**              | 0.00          |                  | 0.01        | 0.01             | [0.01; 0.01]  |                  |
|                      | [-0.00; 0.00] |                  | [0.00; 0.01]|                  |              |                  |
| **Urbanity**         | -0.01         |                  | 0.02        | 0.02             | -0.04         | -0.04            |
|                      | [-0.04; 0.03] |                  | [-0.02; 0.05]|                  | [-0.04; 0.03]|                  |
| **Education**        | -0.04         |                  | -0.04       |                  | -0.08; 0.00   | -0.08; -0.00    |
|                      | [-0.08; 0.00] |                  | [-0.08; 0.00]|                  | [-0.10; -0.02]|                  |
| **Gov. Support**     | 0.00          |                  | 0.00        | 0.00             | -0.04         | -0.04            |
|                      |               |                  |            |                  | [0.00; 0.01]  |                  |
| **Pol. News**        | -0.03         |                  | -0.03       | -0.03            | -0.06; 0.01   | -0.06; 0.01     |
|                      | [-0.06; 0.01] |                  | [-0.06; 0.00]|                  | [-0.01; 0.05] |                  |
| **Church Attendance**| 0.01          |                  | 0.05        | 0.05             | -0.03; 0.05   | -0.06; 0.04     |
|                      |               |                  |            |                  | [0.00; 0.09]  |                  |
| **Religion Important**| 0.12          |                  | 0.04        | 0.04             | -0.05         | -0.06            |
|                      | [0.04; 0.21]  |                  | [-0.05; 0.13]|                  | [0.21; 0.39]  |                  |
| **Covid Infection**  | 0.12          |                  | -0.05       |                  | -0.14         | -0.15            |
|                      | [0.03; 0.22]  |                  | [-0.14; 0.04]|                  | [-0.15; 0.04] |                  |
| **Covid Incidence Rate**| 0.00          |                  | 0.00        |                  | -0.01; 0.00   | -0.01; 0.00     |
|                      |               |                  |            |                  | [-0.00; 0.01] |                  |
| **Minority**         | -0.14         |                  | -0.15       |                  | -0.31; 0.02   | -0.31; 0.01     |
|                      | [-0.31; 0.02] |                  | [-0.31; 0.01]|                  | [-0.39; -0.12]|                  |
| **Diaspora**         | -0.01         |                  | -0.30       |                  | -0.44; 0.41   | -0.73; 0.10     |
|                      | [-0.44; 0.41] |                  | [-0.73; 0.10]|                  | [-0.65; 0.11] |                  |
| **Intercept**        | 0.02          | 0.13             | -0.13       | -0.13            | 0.01          | -0.44            |
|                      | [-0.05; 0.08] | [-0.13; 0.37]    | [-0.07; 0.05]| [-0.38; 0.12]    | [-0.05; 0.07]| [-0.67; -0.20]  |
| **R²**               | 0             | 0.01             | 0           | 0.025            | 0             | 0.075            |
| **Num.Obs.**         | 2876          | 2665             | 2876        | 2665             | 2876          | 2665             |

Note: dependent variables are dimensions obtained by UMAP. 95% percentile confidence intervals from 5000 bootstrap resamples stratified by countries.

Simple means reduced outcome dimensions

Table S10 shows the effect of fear of COVID-19 on authoritarian, outgroup-hostile, and nationalist policy measures in response to the pandemic. The dependent variables are simple means of all items belonging to the respective dimensions. We report confidence intervals from 5000 bootstrap resamples stratified by countries.
Table S11 shows the effect of fear of COVID-19 on broader levels of authoritarian, outgroup-hostile, and nationalist attitudes that are not specifically related to the pandemic.

**Table S10:** Preferences for authoritarian, outgroup-hostile, and nationalist COVID-19 measures in response to fear of COVID-19 (outcomes: mean)

|            | Authoritarian | Outgroup-Hostile | Nationalist |
|------------|---------------|------------------|-------------|
|            | Simple | Full | Simple | Full | Simple | Full |
| COVID-19 Fear | 0.03  | 0.03  | 0.01   | 0.02  | -0.02  | -0.01 |
| [-0.04; 0.10] | [-0.03; 0.10] | [-0.06; 0.08] | [-0.05; 0.10] | [-0.09; 0.05] | [-0.08; 0.07] |
| Female | 0.12  | 0.07  | 0.01   | 0.00  | -0.01  | -0.01 |
| [-0.09; 0.19] | [-0.08; 0.15] | [-0.06; 0.05] | [-0.10; 0.05] | [-0.10; 0.05] | [-0.10; 0.05] |
| Age | 0.00   | 0.01  | 0.00   | 0.00  | -0.01  | -0.01 |
| [-0.01; -0.00] | [-0.00; 0.01] | [-0.05; 0.02] | [-0.04; 0.03] | [-0.04; 0.03] | [-0.04; 0.03] |
| Urbanity | 0.00  | -0.01 | 0.00   | 0.00  | -0.01  | -0.01 |
| [-0.05; 0.03] | [-0.05; 0.02] | [-0.04; 0.03] | [-0.04; 0.03] | [-0.04; 0.03] | [-0.04; 0.03] |
| Education | -0.12  | -0.08 | 0.06   | 0.04  | -0.02  | -0.02 |
| [-0.16; -0.08] | [-0.12; -0.05] | [-0.09; -0.02] | [-0.09; -0.02] | [-0.09; -0.02] | [-0.09; -0.02] |
| Gov. Support | 0.11  | 0.06  | 0.01   | 0.01  | 0.00   | 0.00 |
| [0.10; 0.12] | [0.05; 0.08] | [0.02; 0.05] | [0.02; 0.05] | [0.02; 0.05] | [0.02; 0.05] |
| Pol. News | -0.03  | -0.02 | 0.06   | 0.04  | -0.01  | -0.01 |
| [-0.06; 0.00] | [-0.05; 0.01] | [-0.04; 0.03] | [-0.04; 0.03] | [-0.04; 0.03] | [-0.04; 0.03] |
| Church Attendance | -0.01  | 0.00  | 0.21   | 0.21  | -0.01  | -0.01 |
| [-0.06; 0.00] | [-0.05; 0.04] | [-0.04; 0.06] | [-0.04; 0.06] | [-0.04; 0.06] | [-0.04; 0.06] |
| Religion Important | 0.21  | 0.21  | 0.13   | 0.13  | -0.01  | -0.01 |
| [0.13; 0.30] | [0.12; 0.30] | [0.04; 0.22] | [0.04; 0.22] | [0.04; 0.22] | [0.04; 0.22] |
| Covid Infection | 0.05   | -0.01 | 0.00   | 0.00  | -0.01  | -0.01 |
| [-0.04; 0.13] | [-0.01; -0.00] | [-0.01; -0.00] | [-0.01; -0.00] | [-0.01; -0.00] | [-0.01; -0.00] |
| Covid Incidence Rate | -0.15  | -0.15 | 0.00   | 0.00  | -0.15  | -0.15 |
| [-0.32; 0.01] | [-0.33; 0.03] | [-0.11; 0.21] | [-0.11; 0.21] | [-0.11; 0.21] | [-0.11; 0.21] |
| Minority | -0.39  | -0.60 | -0.01  | -0.01 | -0.60  | -0.60 |
| [-0.74; -0.04] | [-0.41; -0.04] | [-0.72; -0.31] | [-0.72; -0.31] | [-0.72; -0.31] | [-0.72; -0.31] |
| Intercept | -0.02  | 0.00  | -0.17  | 0.01  | 0.26   | 0.26 |
| [-0.08; 0.05] | [-0.07; 0.06] | [-0.05; 0.07] | [-0.05; 0.07] | [-0.05; 0.07] | [-0.05; 0.07] |
| R² | 0.177 | 0.072 | 0.039 |
| Num.Obs. | 2876 | 2665 | 2876 | 2665 | 2876 | 2665 |

Note: dependent variables are dimensions obtained by mean aggregation. 95% percentile confidence intervals from 5000 bootstrap resamples stratified by countries.
Table S11: Authoritarian, outgroup-hostile, and nationalist attitudes in response to fear of COVID-19 (outcomes: mean)

|                      | Authoritarian |                     | Outgroup-Hostile |                     | Nationalist |                     |
|----------------------|--------------|---------------------|------------------|---------------------|-------------|---------------------|
|                      | Simple       | Full                | Simple           | Full                | Simple      | Full                |
| COVID-19 Fear        | -0.03        | -0.04               | 0.02             | 0.02                | -0.02       | 0.00                |
|                      | [-0.10; 0.05] | [-0.10; 0.03]       | [-0.05; 0.09]    | [-0.05; 0.10]       | [-0.10; 0.05] | [-0.07; 0.07]       |
| Female               | -0.03        | -0.05               | 0.02             | 0.02                | -0.02       | 0.00                |
|                      | [-0.10; 0.03] | [-0.12; 0.03]       | [-0.05; 0.09]    | [-0.05; 0.10]       | [-0.10; 0.05] | [-0.07; 0.07]       |
| Age                  | 0.00         | 0.01                | 0.00             | 0.01                | 0.02        | 0.02                |
|                      | [0.00; 0.01]  | [0.01; 0.01]        | [0.01; 0.01]     | [0.02; 0.02]        | 0.02        | 0.02                |
| Urbanity             | 0.02         | 0.01                | -0.01            | 0.01                | -0.01       | -0.01               |
|                      | [-0.01; 0.06] | [-0.04; 0.03]       | [-0.05; 0.02]    | [-0.05; 0.02]       | [-0.10; 0.05]| [-0.07; 0.05]       |
| Education            | -0.06        | -0.13               | -0.11            | -0.11               | -0.15       | -0.08               |
|                      | [-0.09; -0.03]| [-0.16; -0.09]      | [-0.05; 0.02]    | [-0.05; 0.02]       | [-0.15; -0.08]| [-0.15; -0.08]      |
| Gov. Support         | 0.09         | 0.02                | 0.07             | 0.07                | 0.06        | 0.08                |
|                      | [0.07; 0.10]  | [0.01; 0.04]        | [0.06; 0.08]     | [0.06; 0.08]        | [0.06; 0.08] | [0.06; 0.08]        |
| Pol. News            | 0.09         | 0.02                | -0.07            | 0.01                | 0.02        | 0.04                |
|                      | [-0.08; -0.02]| [-0.10; -0.04]      | [-0.02; 0.04]    | [-0.02; 0.04]       | [-0.02; 0.04]| [-0.02; 0.04]       |
| Church Attendance    | 0.16         | 0.03                | 0.04             | 0.04                | 0.05        | 0.03                |
|                      | [0.12; 0.21]  | [-0.02; 0.07]       | [-0.05; 0.08]    | [-0.05; 0.08]       | [-0.05; 0.08]| [-0.05; 0.08]       |
| Religion Important   | 0.53         | 0.38                | 0.33             | 0.33                | 0.24        | 0.41                |
|                      | [0.44; 0.61]  | [0.10; 0.28]        | [0.24; 0.41]     | [0.24; 0.41]        | [0.24; 0.41]| [0.24; 0.41]        |
| Covid Infection      | 0.00         | 0.04                | 0.01             | 0.01                | 0.01        | 0.01                |
|                      | [-0.08; 0.09] | [-0.05; 0.13]       | [-0.08; 0.10]    | [-0.08; 0.10]       | [-0.08; 0.10]| [-0.08; 0.10]       |
| Covid Incidence Rate | 0.00         | 0.00                | 0.00             | 0.00                | 0.00        | 0.00                |
|                      | [-0.01; 0.00] | [-0.01; 0.00]       | [-0.01; 0.00]    | [-0.01; 0.00]       | [-0.01; 0.00]| [-0.01; 0.00]       |
| Minority             | -0.09        | -0.10               | -0.51            | -0.51               | -0.68       | -0.34               |
|                      | [-0.26; 0.07] | [-0.27; 0.07]       | [-0.68; -0.34]   | [-0.68; -0.34]      | [-0.68; -0.34]| [-0.68; -0.34]      |
| Diaspora             | 0.04         | -0.41               | 0.01             | 0.01                | 0.01        | 0.01                |
|                      | [-0.43; 0.51] | [-0.97; 0.14]       | [-0.38; 0.37]    | [-0.38; 0.37]       | [-0.38; 0.37]| [-0.38; 0.37]       |
| Intercept            | 0.01         | -0.48               | 0.01             | -0.65               | 0.01        | -0.65               |
|                      | [-0.05; 0.07] | [-0.07; 0.05]       | [-0.05; 0.07]    | [-0.05; 0.07]       | [-0.05; 0.07]| [-0.05; 0.07]       |
|                      | [-0.69; -0.26]| [-0.97; 0.14]       | [-0.88; -0.43]   | [-0.88; -0.43]      | [-0.88; -0.43]| [-0.88; -0.43]      |

R² | 0 | 0.235 | 0 | 0.074 | 0 | 0.181
Num.Obs. | 2876 | 2665 | 2876 | 2665 | 2876 | 2665

Note: dependent variables are dimensions obtained by mean aggregation. 95% percentile confidence intervals from 5000 bootstrap resamples stratified by countries.

Country-specific results

Figure S3 presents the estimated effects of COVID-19 related anxieties on the different outcome dimensions which have been obtained by fitting a total of 72 country-specific regressions.
Figure S3: The effect of fear of COVID-19 on authoritarian, nationalist, and outgroup-hostile attitudes (left panel) and related COVID-19 policy measures (right panel). Results obtained by country-specific regressions. Point estimates along with 90%, 95%, and 99% bootstrapped percentile confidence intervals obtained from 5000 bootstrap resamples.

Within-dimensions analyses

In the following, we report the simple differences in means between treatment and control groups across the various items of the different dimensions. Figure S4 shows that there are no statistically significant differences on any of the outcome items (for a detailed description of the items see Tables S1 and S2), neither for the Hungarian respondents, nor for the Romanian respondents. The graph shows that the mean values on the respective outcome variables (standardised to a zero mean and unit standard variation) among those respondents to whom their fears and anxieties during the COVID-19 pandemic were cognitively accessible (“Treatment”) are statistically indistinguishable from the mean values among those respondents to whom their fears and anxieties during the COVID-19 pandemic were not cognitively accessible (“Control”).

SI page 16
Figure S4: The effect of fear recall on the various outcome items within each dimension.

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