

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

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Online Appendix

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

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

- That I might become seriously unwell or die
- That my friends or family might become seriously unwell or die
- That my finances will be severely affected
- That there will be a long lasting negative impact on society

Very worried

Fairly worried

Not very worried

Not at all worried

Don't know

N/A - this doesn't apply to me

N/A - this has already happened

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

- Restrictions on leaving your home
- Reduction in contact with people outside your household
- Wearing a face mask in public places

Very

Fairly

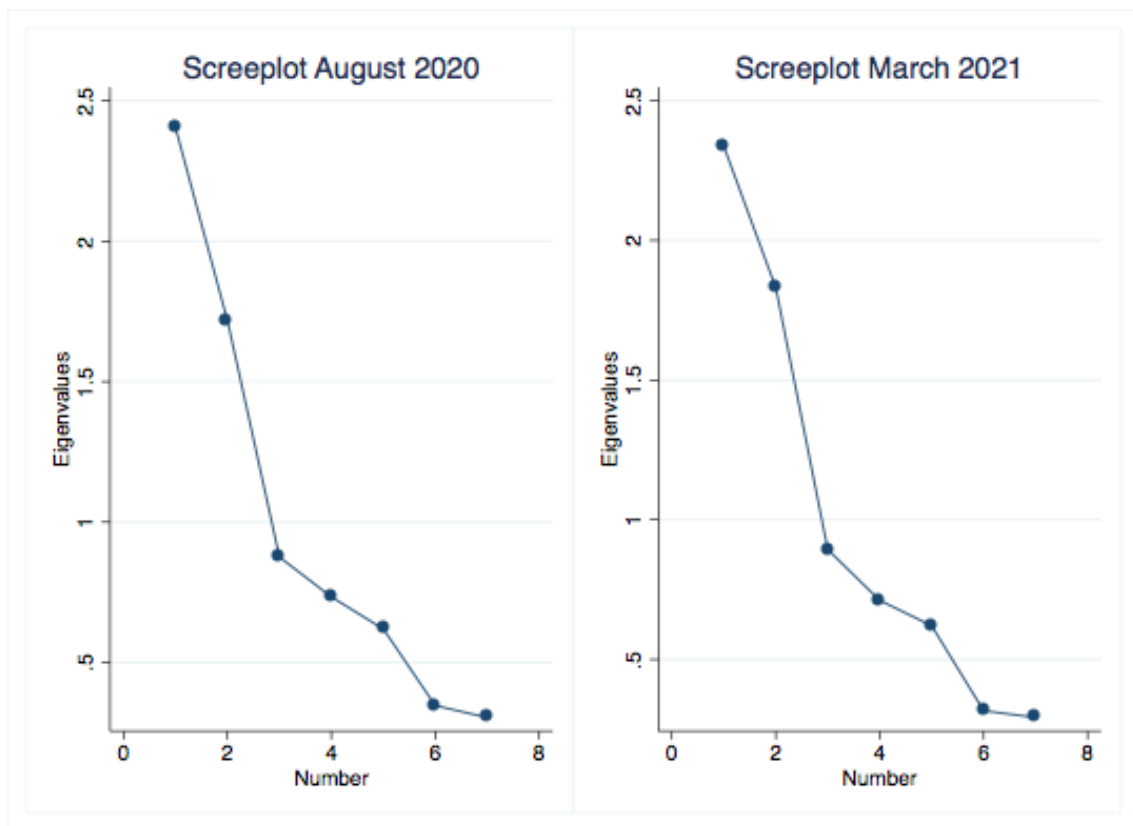
Not very

Not at all

Don't know

N/A - this doesn't apply to me

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



Section S2: Distribution and Descriptive Statistics of Main Variables

Figure S2: Distribution of Main Variables by Survey

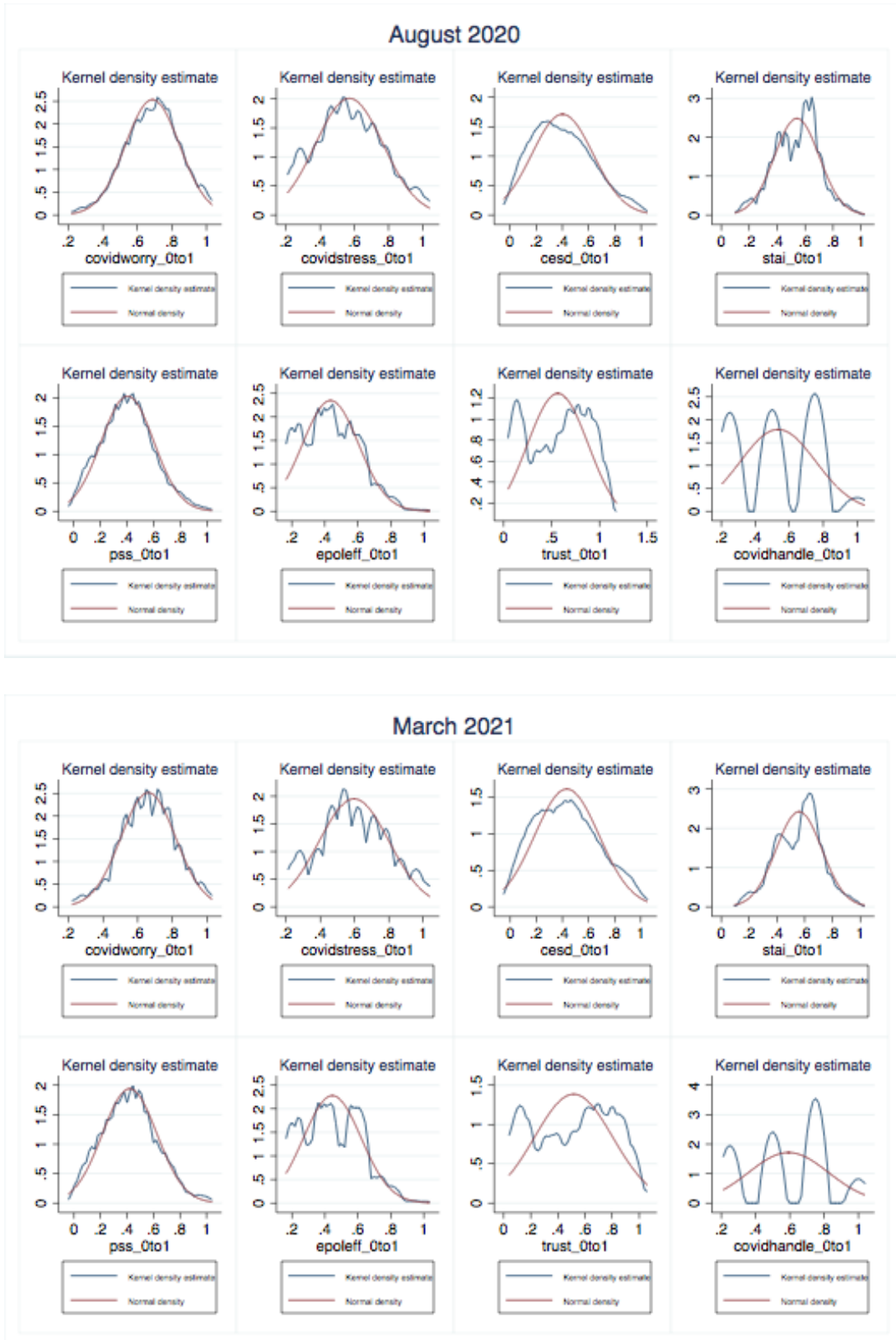


Table S1: Descriptive Statistics of Standardized Variables (0-1)

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

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

Section S3: Coding and Rationale of Control Variables

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

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- Bol, Damien, Marco Giani, André Blais, and Peter John Loewen. 2021. "The Effect of COVID-19 Lockdowns on Political Support: Some Good News for Democracy?" *European Journal of Political Research* 60 (2): 497–505. <https://doi.org/10.1111/1475-6765.12401>.
- Kritzinger, Sylvia, Martial Foucault, Romain Lachat, Julia Partheymüller, Carolina Plescia, and Sylvain Brouard. 2021. "'Rally Round the Flag': The COVID-19 Crisis and Trust in the National Government." *West European Politics* 0 (0): 1–27. <https://doi.org/10.1080/01402382.2021.1925017>.
- O'Connor, Rory C., Karen Wetherall, Seonaid Cleare, Heather McClelland, Ambrose J. Melson, Claire L. Niedzwiedz, Ronan E. O'Carroll, et al. 2021. "Mental Health and Well-Being during the COVID-19 Pandemic: Longitudinal Analyses of Adults in the UK COVID-19 Mental Health & Wellbeing Study." *British Journal of Psychiatry* 218 (6): 326–33. <https://doi.org/10.1192/bjp.2020.212>.
- Rai, Dheeraj, Pedro Zitko, Kelvyn Jones, John Lynch, and Ricardo Araya. 2013. "Country- and Individual-Level Socioeconomic Determinants of Depression: Multilevel Cross-National Comparison." *British Journal of Psychiatry* 202 (3): 195–203. <https://doi.org/10.1192/bjp.bp.112.112482>.

Table S2: Analyses from August 2020 Survey without controls

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

** p<0.01, * p<0.05

Table S3: Analyses from March 2021 Survey without controls

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

** p<0.01, * p<0.05

Table S4: H1 with controls displayed (August 2020)

	(1)	(2)	(3)
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	M1	M2	M3
VARIABLES	efficacy_0to1	trust_0to1	satisfaction_0to1
covidworry_0to1	-0.129** (0.0344)	-0.0818 (0.0596)	-0.125** (0.0400)
covidstress_0to1	-0.0323 (0.0275)	-0.0206 (0.0485)	-0.0884** (0.0341)
sex	0.0198 (0.0102)	0.00800 (0.0176)	0.0269* (0.0123)
age	7.70e-05 (0.000385)	-0.000683 (0.000643)	-0.000713 (0.000451)
edu_2	-0.0269 (0.0358)	-0.0103 (0.0583)	-0.0626 (0.0405)
edu_3	0.00904 (0.0263)	0.0339 (0.0468)	-0.0595 (0.0333)
edu_4	-0.00742 (0.0281)	0.0597 (0.0493)	-0.0390 (0.0336)
edu_5	0.00493 (0.0268)	0.00681 (0.0457)	-0.0800* (0.0326)
edu_6	-0.00901 (0.0299)	-0.0736 (0.0523)	-0.0989** (0.0382)
edu_7	-0.0156 (0.0291)	0.0717 (0.0488)	-0.0500 (0.0341)
marital_1	-0.0697** (0.0258)	-0.0883 (0.0570)	-0.0564 (0.0338)
marital_2	-0.0576* (0.0235)	-0.0669 (0.0526)	-0.0355 (0.0315)
marital_3	-0.0863** (0.0276)	-0.0706 (0.0574)	-0.0125 (0.0358)
socialgrade_1	0.108** (0.0252)	0.100* (0.0404)	0.0385 (0.0285)
socialgrade_2	0.0300 (0.0220)	0.0292 (0.0396)	0.00760 (0.0255)
socialgrade_3	0.0376 (0.0204)	0.0626 (0.0366)	-0.00329 (0.0228)
socialgrade_4	0.0492* (0.0210)	0.0497 (0.0391)	0.000211 (0.0247)
socialgrade_5	0.00717 (0.0239)	-0.00981 (0.0414)	-0.00242 (0.0251)
british	-0.0111 (0.0180)	-0.0583 (0.0315)	0.0298 (0.0219)
region_2	0.00537 (0.0137)	0.00787 (0.0244)	0.0165 (0.0174)
region_3	0.0107 (0.0131)	-0.00587 (0.0228)	-0.00561 (0.0160)
region_4	-0.00427 (0.0284)	0.0244 (0.0454)	0.00985 (0.0330)
region_5	0.000519	0.00521	-0.0327

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

** p<0.01, * p<0.05

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

Table S5: H2 with controls displayed (August 2020)

	(1)	(2)	(3)
	M4	M5	M6
VARIABLES	cesd_0to1	stai_0to1	pss_0to1
covidworry_0to1	0.386** (0.0401)	0.201** (0.0357)	0.342** (0.0370)
covidstress_0to1	0.344** (0.0335)	0.260** (0.0290)	0.235** (0.0288)
sex	0.000699 (0.0121)	0.00723 (0.00956)	-0.0113 (0.0108)
age	-0.00186** (0.000454)	-0.00126** (0.000363)	-0.00220** (0.000401)
edu_2	-0.00839 (0.0404)	-0.0306 (0.0297)	-0.0139 (0.0339)
edu_3	0.00101 (0.0294)	-0.0279 (0.0240)	0.00814 (0.0239)
edu_4	0.00632 (0.0327)	0.00155 (0.0256)	-0.00218 (0.0256)
edu_5	-0.0101 (0.0292)	-0.0156 (0.0233)	-0.00586 (0.0239)
edu_6	-0.000256 (0.0336)	-0.00170 (0.0261)	-0.00984 (0.0270)
edu_7	-0.0248 (0.0333)	-0.0257 (0.0257)	-0.00819 (0.0316)
marital_1	0.0522 (0.0363)	0.0174 (0.0282)	0.0442 (0.0342)
marital_2	-0.0219 (0.0333)	-0.00911 (0.0260)	0.00557 (0.0315)
marital_3	0.0524 (0.0356)	0.0181 (0.0290)	0.0560 (0.0340)
socialgrade_1	-0.0904** (0.0337)	-0.0245 (0.0227)	-0.0423 (0.0279)
socialgrade_2	-0.114** (0.0325)	-0.0522* (0.0218)	-0.0751** (0.0288)
socialgrade_3	-0.0756* (0.0310)	-0.0328 (0.0207)	-0.0452 (0.0263)
socialgrade_4	-0.0562 (0.0314)	-0.0213 (0.0211)	-0.0277 (0.0270)
socialgrade_5	-0.0375 (0.0360)	-0.0159 (0.0227)	-0.0124 (0.0304)
british	0.0283 (0.0223)	0.00949 (0.0168)	0.00820 (0.0193)
region_2	-0.0206 (0.0159)	-0.00997 (0.0125)	-0.0258 (0.0151)
region_3	-0.0164 (0.0158)	-0.00547 (0.0123)	-0.0218 (0.0143)
region_4	-0.00729 (0.0297)	-0.000719 (0.0207)	-0.00933 (0.0298)

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

** p<0.01, * p<0.05

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

Table S6: H3 with controls displayed (August 2020)

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	M7	M8	M9	M10	M11	M12	M13	M14	M15
VARIABLES	efficacy_0 to1	efficacy_0 to1	efficacy_0 to1	trust_0t o1	trust_0t o1	trust_0t o1	satisfaction_ 0to1	satisfaction_ 0to1	satisfaction_ 0to1
cesd_0to1	-0.110** (0.0220)			- 0.132** (0.0387)			-0.151** (0.0355)		
sex	0.0195* (0.00954)	0.0189 (0.00977)	0.0171 (0.00967)	0.00596 (0.0164)	0.00607 (0.0165)	0.00615 (0.0164)	0.0131 (0.0127)	0.0123 (0.0138)	0.0116 (0.0131)
age	-0.000322 (0.000363)	-0.000309 (0.000363)	-0.000362 (0.000371)	- 0.00073 5 (0.0006 03)	- 0.00070 2 (0.0006 06)	- 0.00084 5 (0.0006 10)	-0.00120* (0.000503)	-0.00118* (0.000501)	-0.00133** (0.000510)
edu_2	-0.0346 (0.0291)	-0.0366 (0.0296)	-0.0342 (0.0303)	0.00975 (0.0539)	0.00500 (0.0539)	- 0.00557 (0.0545)	-0.0655 (0.0359)	-0.0690 (0.0364)	-0.0691 (0.0365)
edu_3	-0.0106 (0.0224)	-0.0132 (0.0223)	-0.0101 (0.0232)	0.0119 (0.0398)	0.00915 (0.0399)	0.00399 (0.0410)	-0.0563* (0.0272)	-0.0599* (0.0276)	-0.0545 (0.0282)
edu_4	-0.0145 (0.0240)	-0.0131 (0.0238)	-0.0165 (0.0249)	0.0515 (0.0414)	0.0540 (0.0415)	0.0454 (0.0430)	-0.0387 (0.0290)	-0.0384 (0.0295)	-0.0371 (0.0299)
edu_5	-0.00379 (0.0228)	-0.00124 (0.0228)	-0.000996 (0.0237)	- 0.00983 (0.0392)	- 0.00677 (0.0393)	-0.0163 (0.0404)	-0.0726** (0.0270)	-0.0704* (0.0275)	-0.0690* (0.0281)
edu_6	-0.0196 (0.0260)	-0.0176 (0.0260)	-0.0181 (0.0269)	-0.0874 (0.0455)	-0.0842 (0.0456)	- 0.0968* (0.0466)	-0.0940** (0.0333)	-0.0927** (0.0335)	-0.0940** (0.0341)
edu_7	-0.0385 (0.0253)	-0.0383 (0.0253)	-0.0369 (0.0261)	0.0455 (0.0413)	0.0464 (0.0414)	0.0378 (0.0426)	-0.0523 (0.0280)	-0.0528 (0.0282)	-0.0479 (0.0290)
marital_1	-0.0435 (0.0223)	-0.0456* (0.0228)	-0.0444* (0.0226)	-0.0465 (0.0470)	-0.0484 (0.0471)	-0.0487 (0.0483)	-0.0142 (0.0303)	-0.0177 (0.0305)	-0.0136 (0.0309)
marital_2	-0.0366 (0.0200)	-0.0341 (0.0206)	-0.0343 (0.0203)	-0.0290 (0.0426)	-0.0247 (0.0429)	-0.0239 (0.0440)	-0.0150 (0.0271)	-0.0122 (0.0277)	-0.0116 (0.0279)
marital_3	-0.0579* (0.0239)	-0.0602* (0.0245)	-0.0563* (0.0245)	-0.0327 (0.0482)	-0.0342 (0.0482)	-0.0340 (0.0495)	0.0178 (0.0315)	0.0139 (0.0317)	0.0181 (0.0323)
socialgrade_1	0.0676** (0.0215)	0.0726** (0.0216)	0.0772** (0.0214)	0.0987* (0.0353)	0.105** (0.0355)	0.0974* (0.0361)	0.0383 (0.0258)	0.0452 (0.0255)	0.0394 (0.0260)
socialgrade_2	0.00529 (0.0187)	0.00971 (0.0189)	0.0139 (0.0184)	0.0440 (0.0347)	0.0492 (0.0348)	0.0378 (0.0352)	0.00188 (0.0239)	0.00816 (0.0236)	0.00297 (0.0240)
socialgrade_3	0.0189 (0.0174)	0.0239 (0.0178)	0.0283 (0.0173)	0.0797* (0.0324)	0.0843* (0.0327)	0.0784* (0.0330)	0.00646 (0.0226)	0.0128 (0.0238)	0.00830 (0.0233)
socialgrade_4	0.0201 (0.0181)	0.0242 (0.0181)	0.0288 (0.0178)	0.0658 (0.0344)	0.0708* (0.0348)	0.0637 (0.0349)	0.00568 (0.0229)	0.0101 (0.0230)	0.00742 (0.0230)
socialgrade	0.00266	0.00451	0.00641	0.0102	0.0129	0.00568	-0.00164	0.000320	-0.00315

e_5									
	(0.0222)	(0.0223)	(0.0220)	(0.0367)	(0.0371)	(0.0375)	(0.0234)	(0.0237)	(0.0237)
british	-0.0137	-0.0152	-0.0109	-0.0524	-	-	0.0573*	0.0560*	0.0500*
					0.0554*	0.0653*			
	(0.0174)	(0.0175)	(0.0173)	(0.0280)	(0.0279)	(0.0283)	(0.0237)	(0.0238)	(0.0237)
region_2	-0.00424	-0.00366	-0.00553	0.0120	0.0125	0.0111	0.0118	0.0125	0.0133
	(0.0130)	(0.0129)	(0.0131)	(0.0229)	(0.0231)	(0.0231)	(0.0159)	(0.0160)	(0.0160)
region_3	0.0123	0.0145	0.0121	-	-	-	0.00442	0.00773	0.00444
				0.00549	0.00429	0.00545			
	(0.0127)	(0.0128)	(0.0129)	(0.0212)	(0.0213)	(0.0213)	(0.0170)	(0.0181)	(0.0174)
region_4	-0.00271	-0.00404	-0.00339	0.0579	0.0566	0.0546	0.0218	0.0208	0.0202
	(0.0246)	(0.0247)	(0.0248)	(0.0447)	(0.0453)	(0.0449)	(0.0306)	(0.0309)	(0.0308)
region_5	-0.0221	-0.0228	-0.0214	-0.0241	-0.0237	-0.0233	-0.0650*	-0.0658*	-0.0657*
	(0.0187)	(0.0188)	(0.0191)	(0.0352)	(0.0353)	(0.0353)	(0.0256)	(0.0262)	(0.0257)
turnout	-0.0731**	-0.0742**	-0.0709**	-	-	-	-0.119**	-0.120**	-0.120**
				0.332**	0.333**	0.332**			
	(0.0154)	(0.0153)	(0.0155)	(0.0268)	(0.0272)	(0.0269)	(0.0196)	(0.0199)	(0.0196)
votelab	-0.0971**	-0.0989**	-0.100**	-	-	-	-0.260**	-0.264**	-0.265**
				0.402**	0.403**	0.403**			
	(0.0127)	(0.0127)	(0.0128)	(0.0207)	(0.0206)	(0.0206)	(0.0145)	(0.0147)	(0.0146)
votelibde m	-0.0284	-0.0274	-0.0307	-	-	-	-0.190**	-0.190**	-0.188**
				0.284**	0.283**	0.283**			
	(0.0162)	(0.0163)	(0.0165)	(0.0279)	(0.0279)	(0.0281)	(0.0202)	(0.0200)	(0.0204)
voteothers	-0.0645**	-0.0623**	-0.0697**	-	-	-	-0.145**	-0.142**	-0.148**
				0.359**	0.360**	0.361**			
	(0.0180)	(0.0198)	(0.0188)	(0.0305)	(0.0303)	(0.0311)	(0.0361)	(0.0399)	(0.0377)
stai_0to1		-0.141**			-			-0.184**	
					0.176**				
		(0.0318)			(0.0581)			(0.0402)	
pss_0to1			-0.121**			-			-0.168**
						0.133**			
			(0.0269)			(0.0446)			(0.0355)
Constant	0.627**	0.657**	0.624**	1.225**	1.262**	1.252**	0.892**	0.929**	0.913**
	(0.0558)	(0.0569)	(0.0562)	(0.0940)	(0.0964)	(0.0964)	(0.0682)	(0.0675)	(0.0691)
Observatio ns	1,563	1,563	1,541	1,486	1,486	1,466	1,502	1,502	1,487
R-squared	0.119	0.115	0.120	0.343	0.342	0.342	0.274	0.268	0.272

** p<0.01, * p<0.05

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

Table S7: H1 with controls displayed (March 2021)

	(1)	(2)	(3)
	M1	M2	M3
VARIABLES	efficacy_0to1	trust_0to1	satisfaction_0to1
covidworry_0to1	-0.113**	-0.0832	-0.115**
	(0.0372)	(0.0545)	(0.0434)
covidstress_0to1	-0.0291	-0.112**	-0.0699*
	(0.0266)	(0.0377)	(0.0319)
sex	0.0355**	0.0594**	0.0520**
	(0.0111)	(0.0150)	(0.0121)
age	-0.000695*	-0.00115*	4.35e-05
	(0.000309)	(0.000454)	(0.000392)
edu_2	-0.0174	0.0674	-0.0210
	(0.0354)	(0.0547)	(0.0369)
edu_3	-0.0238	0.0599	-0.00683
	(0.0279)	(0.0417)	(0.0298)
edu_4	-0.0213	0.0531	-0.0101
	(0.0286)	(0.0423)	(0.0297)
edu_5	-0.0223	0.0338	-0.0384
	(0.0283)	(0.0410)	(0.0292)
edu_6	-0.0564	-0.00593	-0.0681*
	(0.0316)	(0.0466)	(0.0335)
edu_7	-0.0485	0.0294	-0.0462
	(0.0289)	(0.0427)	(0.0303)
marital_1	-0.00924	-0.0226	-0.0395
	(0.0250)	(0.0337)	(0.0280)
marital_2	-0.0132	-0.00253	0.00450
	(0.0231)	(0.0301)	(0.0248)
marital_3	-0.0514	-0.0166	-0.0142
	(0.0262)	(0.0373)	(0.0311)
socialgrade_1	0.0244	0.0499	-0.0178
	(0.0241)	(0.0347)	(0.0313)
socialgrade_2	0.0252	0.0353	-0.0381
	(0.0241)	(0.0316)	(0.0283)
socialgrade_3	2.93e-06	0.0489	-0.0111
	(0.0217)	(0.0299)	(0.0273)
socialgrade_4	-0.0384	0.0614	-0.0187
	(0.0222)	(0.0322)	(0.0291)
socialgrade_5	-0.0251	0.0291	-0.0202
	(0.0242)	(0.0351)	(0.0309)
british	-0.0240	-0.0431	0.00804
	(0.0217)	(0.0282)	(0.0213)
region_2	0.0177	-0.0217	0.00670
	(0.0143)	(0.0208)	(0.0172)
region_3	0.0148	-0.0169	-0.0319*
	(0.0141)	(0.0194)	(0.0162)
region_4	-0.00692	-0.0789*	-0.0252
	(0.0238)	(0.0364)	(0.0281)

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

** p<0.01, * p<0.05

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

Table S8: H2 with controls displayed (March 2021)

	(1)	(2)	(3)
	M4	M5	M6
VARIABLES	cesd_0to1	stai_0to1	pss_0to1
covidworry_0to1	0.387** (0.0451)	0.178** (0.0329)	0.335** (0.0379)
covidstress_0to1	0.388** (0.0365)	0.215** (0.0264)	0.239** (0.0312)
sex	0.00975 (0.0136)	0.0289** (0.0105)	0.00550 (0.0117)
age	-0.000806 (0.000438)	-0.000554 (0.000335)	-0.000600 (0.000364)
edu_2	0.0358 (0.0630)	0.0358 (0.0520)	0.0689 (0.0438)
edu_3	0.0275 (0.0327)	0.00182 (0.0247)	0.0224 (0.0245)
edu_4	0.0183 (0.0314)	0.00833 (0.0244)	0.0142 (0.0236)
edu_5	0.0255 (0.0312)	0.0218 (0.0244)	0.0453 (0.0231)
edu_6	0.0162 (0.0343)	0.00659 (0.0262)	0.0132 (0.0272)
edu_7	-0.000750 (0.0345)	-0.00739 (0.0266)	0.00437 (0.0251)
marital_1	0.0549 (0.0407)	0.0399 (0.0298)	0.0776* (0.0369)
marital_2	-0.0269 (0.0387)	0.0156 (0.0287)	0.00373 (0.0351)
marital_3	0.0281 (0.0421)	0.00885 (0.0311)	0.0195 (0.0378)
socialgrade_1	-0.0872** (0.0290)	-0.0769** (0.0214)	-0.0700** (0.0249)
socialgrade_2	-0.0844** (0.0281)	-0.0781** (0.0203)	-0.0855** (0.0239)
socialgrade_3	-0.0657* (0.0264)	-0.0590** (0.0190)	-0.0551* (0.0222)
socialgrade_4	-0.0467 (0.0299)	-0.0444* (0.0221)	-0.0463 (0.0250)
socialgrade_5	-0.0557 (0.0305)	-0.0672** (0.0226)	-0.0315 (0.0274)
british	0.0387 (0.0264)	0.0139 (0.0232)	0.00889 (0.0245)
region_2	-0.0277 (0.0185)	-5.28e-05 (0.0136)	-0.00622 (0.0155)
region_3	-0.0158 (0.0179)	0.0115 (0.0144)	-0.000490 (0.0155)
region_4	-0.0791* (0.0330)	-0.0592* (0.0263)	-0.0549 (0.0331)

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

** p<0.01, * p<0.05

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

Table S9: H3 with controls displayed (March 2021)

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	M7	M8	M9	M10	M11	M12	M13	M14	M15
VARIABLE	efficacy_0 to1	efficacy_0 to1	efficacy_0 to1	trust_0t o1	trust_0t o1	trust_0t o1	satisfaction_ 0to1	satisfaction_ 0to1	satisfaction_ 0to1
cesd_0to1	-0.125** (0.0200)			- 0.188** (0.0289)			-0.141** (0.0241)		
sex	0.0350** (0.00973)	0.0341** (0.00987)	0.0345** (0.00990)	0.0628* * (0.0137)	0.0639* * (0.0138)	0.0601* * (0.0139)	0.0516** (0.0111)	0.0521** (0.0111)	0.0497** (0.0111)
age	- 0.000637* (0.000279)	- 0.000627* (0.000281)	- 0.000616* (0.000285)	- 0.00102 * (0.0004 10)	- 0.00101 * (0.0004 10)	- 0.00096 6* (0.0004 14)	5.23e-05 (0.000351)	4.50e-05 (0.000350)	0.000106 (0.000348)
edu_2	-0.0301 (0.0293)	-0.0289 (0.0304)	-0.0214 (0.0310)	0.0514 (0.0481)	0.0548 (0.0493)	0.0585 (0.0491)	-0.0322 (0.0335)	-0.0294 (0.0341)	-0.0306 (0.0334)
edu_3	-0.0205 (0.0234)	-0.0226 (0.0236)	-0.0216 (0.0245)	0.0398 (0.0370)	0.0376 (0.0372)	0.0422 (0.0382)	-0.0178 (0.0266)	-0.0199 (0.0268)	-0.0223 (0.0269)
edu_4	-0.0165 (0.0239)	-0.0168 (0.0241)	-0.0116 (0.0252)	0.0480 (0.0373)	0.0480 (0.0374)	0.0494 (0.0383)	-0.0177 (0.0268)	-0.0175 (0.0268)	-0.0237 (0.0272)
edu_5	-0.0179 (0.0241)	-0.0188 (0.0243)	-0.0106 (0.0253)	0.0288 (0.0364)	0.0283 (0.0367)	0.0355 (0.0375)	-0.0424 (0.0267)	-0.0424 (0.0269)	-0.0427 (0.0270)
edu_6	-0.0478 (0.0273)	-0.0489 (0.0275)	-0.0400 (0.0284)	-0.0120 (0.0416)	-0.0135 (0.0421)	-0.0107 (0.0425)	-0.0716* (0.0310)	-0.0734* (0.0314)	-0.0778* (0.0313)
edu_7	-0.0436 (0.0246)	-0.0450 (0.0248)	-0.0373 (0.0259)	0.0210 (0.0378)	0.0183 (0.0380)	0.0228 (0.0390)	-0.0509 (0.0281)	-0.0523 (0.0282)	-0.0551 (0.0285)
marital_1	-0.0104 (0.0211)	-0.0144 (0.0215)	-0.0100 (0.0220)	- 0.00167 (0.0324)	- 0.00333 (0.0329)	0.00506 (0.0336)	-0.0676** (0.0259)	-0.0688** (0.0259)	-0.0564* (0.0259)
marital_2	-0.0286 (0.0194)	-0.0250 (0.0198)	-0.0269 (0.0202)	0.00113 (0.0300)	0.00940 (0.0305)	0.0106 (0.0312)	-0.0435 (0.0235)	-0.0376 (0.0236)	-0.0361 (0.0235)
marital_3	-0.0619** (0.0222)	-0.0653** (0.0225)	-0.0670** (0.0229)	-0.0105 (0.0361)	-0.0116 (0.0366)	- 0.00817 (0.0370)	-0.0579* (0.0286)	-0.0598* (0.0288)	-0.0551 (0.0286)
socialgrade_1	0.0246 (0.0198)	0.0304 (0.0199)	0.0277 (0.0201)	0.0185 (0.0295)	0.0262 (0.0301)	0.0229 (0.0301)	-0.0306 (0.0257)	-0.0248 (0.0260)	-0.0303 (0.0259)
socialgrade_2	0.0306 (0.0194)	0.0344 (0.0195)	0.0276 (0.0196)	0.00204 (0.0275)	0.00786 (0.0276)	0.00313 (0.0279)	-0.0478* (0.0235)	-0.0439 (0.0234)	-0.0500* (0.0235)
socialgrade_3	0.00866 (0.0172)	0.0120 (0.0174)	0.00973 (0.0174)	0.0171 (0.0255)	0.0220 (0.0256)	0.0208 (0.0257)	-0.0201 (0.0222)	-0.0165 (0.0221)	-0.0196 (0.0221)
socialgrade_4	-0.0202 (0.0180)	-0.0180 (0.0182)	-0.0200 (0.0183)	0.0376 (0.0284)	0.0417 (0.0283)	0.0390 (0.0286)	-0.00878 (0.0239)	-0.00590 (0.0238)	-0.00815 (0.0237)

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

** p<0.01, * p<0.05

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

Section S5: Mediation Analyses

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

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

(August 2020 | March 2021)

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

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

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

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

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

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

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

Section S6: Ethics Considerations

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