A Appendix

A.1 Descriptive information

- Figure A.1 plots the daily collection of responses to the online survey. The black dashed line is the day at which the lockdown was enforced. The first graph on the top left group all countries together. As the reader can see, a high percentage of responses (about 2/3) are collected within two days before and after the lockdown date. This gives us some confidence about attributing the observed outcomes to the lockdown policy.

- Table A.1 gives the descriptive statistics of for all outcome and control variables used in the analysis. It also separates respondents who filled the survey before and after the lockdown enforcement date. It thus also informs us about sample's imbalance. This imbalance seems rather moderate for some most variables including age, gender, rurality, and electoral behavior. It is slightly larger for education, which could bias our estimates. This is why we use a specification that weights observations through entropy balancing (so called *Balance* specification).

- The question wording for the outcome variables is the following:

Satisfaction with democracy: On the whole, how satisfied are you with the way democracy works in [country], on a 0 to 10 scale? (1-Not satisfied at all, 11- Extremely satisfied).

Trust in government: Could you tell us how much you agree/disagree with the following statements: I trust the government to do the right thing? (0-Strongly disagree, 1-Somewhat disagree, 2-Neither agree nor disagree, 3-Somewhat agree, 4-Strongly agree).

Vote intentions: If there was an election today, which party would you vote for?

Ideology: In politics people sometimes talk of "left" and "right". Where would you place yourself? (1-Extreme left, 11-Extreme right).

Interest in politics: How interested would you say you are in politics? (0-Not at all interested, 1-Hardly interested, 2-Quite interested, 3-Very interested).

Figure A.1: Distribution of responses.

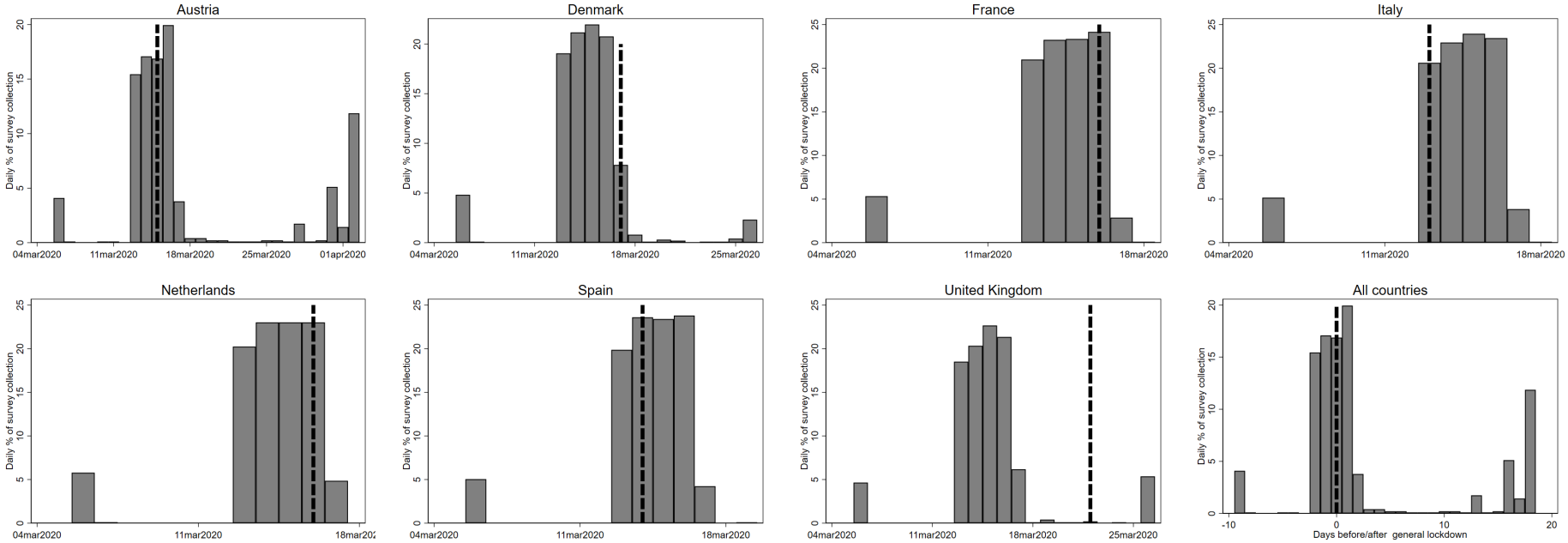

Table A.1: Descriptive statistics.

			Before lockdown			After lockdown		
	Min	Max	N.obs	Mean	SD	N.obs	Mean	SD
Political attitudes								
Satisfaction with democracy	1	11	4427	6.412	2.776	2108	6.163	2.718
Trust in government	0	4	4385	1.993	1.286	2076	2.310	1.277
Support for PM party	0	1	3540	0.239	0.427	987	0.317	0.466
Support governing parties	0	1	3540	0.299	0.458	987	0.462	0.499
Left-right	1	11	3995	6.407	2.585	1922	6.122	2.773
Political interest	0	3	4536	1.755	0.891	2148	1.855	0.861
Socio-demographics								
Age	18	99	4595	45.448	15.766	2182	46.646	15.301
Female	0	1	4595	0.513	0.500	2179	0.507	0.500
Rural	0	1	4605	0.259	0.438	2183	0.203	0.403
Immigrant	0	1	4605	0.126	0.332	2183	0.087	0.282
University	0	1	4605	0.386	0.487	2183	0.292	0.455
Political behavior								
Electoral participation	0	1	4605	0.816	0.388	2183	0.834	0.372
Observations			4605			2183		

A.2 Robustness tests

- Table A.2 prints coefficients and key statistics relative to the analysis of the *Full* specification presented in Figure 1. The outcome variables of columns (a) (b) and (c) are the same as those in Figure 1. The outcome variables of columns (d) and (e) are, respectively, left-right self-positioning and political interest.

- Table A.3 prints coefficients and key statistics relative to the analysis the *Full* specification presented in Figure 1, but in which we include all 15 countries of the original survey. The results are similar to those of Figure 1.

- Figure A.2 plots the results of the permutation test that aims at checking against the presence of a false positive lockdown effect created by chance (or other). We create 'placebo lockdown dates' in assigning it, by country, to a random date within the temporal interval of the survey. We then reproduce the analysis of the *Full* specification with this new treatment variable. We re-iterate this procedure $1,000$ times. Figure A.2 plots the placebo lockdown effects for each of the main outcome variables. The vertical dashed line is the original lockdown effect for the sake of comparison. The reader can see that the original lockdown effect is larger that almost all placebo lockdown effects. This confirms that our result is not a false positive, and not due to chance.

- Figure A.3 plots the estimated lockdown effect of the analysis of the *Full* specification presented in Figure 1, but in which which we delete one of the seven countries at the time. The results are similar to those of Figure 1. They show that lockdown effects are not systematically driven by one country. However, they highlight that while satisfaction for democracy is robust to the deletion of *any* country, both trust in government and support for the PM/President party sometimes lose statistical significance at a level of $p < 0.05$, depending on which country is deleted. Yet, the magnitude is always positive, and the magnitude is rather constant.

- Table A.4 prints coefficients and key statistics relative to the analysis of the *Full* specification presented in Figure 1, but in which we transform the treatment variable so that it differentiates respondents who were surveyed before and after the lockdown announcement date (instead of lockdown enforcement date). The lockdowns were typically announced a few days before their enforcement (March 10 in Austria, March 11 in Denmark, March 16 in France, March 9 in Italy, March 13 in Spain, March 15 in the Netherlands, and March 23 in the United Kingdom). The results reveal that the announcement effect is smaller than the enforcement effect (see Figure 1), and not statistically significant at a level of $p < 0.1$)

- Tables A.5 and A.6 print coefficients and key statistics relative to the analysis of the *Full* specification presented in Figure 1, but in which we change the treatment variable for the enforcement date of softer policies (*school closing* and *workplace closing*, respectively). The results are null.

Table A.2: Effect of lockdown on political support (full results).

	Political support				Placebo	
	a	b	c	d	e	f
Lockdown	0.303***	0.096**	0.042*	0.064**	0.021	-0.006
	(0.090)	(0.046)	(0.023)	(0.025)	(0.079)	(0.031)
N. of Deaths	-0.160**	-0.103***	-0.000	-0.000*	-0.244**	-0.005
	(0.068)	(0.032)	(0.000)	(0.000)	(0.095)	(0.041)
Time trend	0.073**	0.060**	0.003	0.003	-0.005	-0.015
	(0.032)	(0.023)	(0.003)	(0.004)	(0.047)	(0.011)
Age	0.035	0.074***	0.002***	0.001**	0.052	0.051***
	(0.022)	(0.016)	(0.000)	(0.001)	(0.036)	(0.014)
Female	-0.160***	0.044***	-0.005	-0.009	-0.310***	-0.303***
	(0.051)	(0.015)	(0.011)	(0.012)	(0.074)	(0.022)
Rural	-0.279***	-0.116**	0.005	-0.003	-0.043	-0.137***
	(0.087)	(0.046)	(0.015)	(0.016)	(0.101)	(0.026)
Immigrant	0.396***	0.064	-0.024	-0.028	0.161	0.050
	(0.116)	(0.051)	(0.021)	(0.018)	(0.118)	(0.038)
University	0.381***	0.033	0.011	0.021	-0.133	0.241***
	(0.048)	(0.044)	(0.019)	(0.020)	(0.091)	(0.029)
Turnout	0.795***	0.274***	0.058***	0.049***	0.251**	0.660***
	(0.083)	(0.055)	(0.017)	(0.019)	(0.107)	(0.032)
Country FE	Yes	Yes	Yes	Yes	Yes	Yes
COVID-19 incidence	Yes	Yes	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes	Yes	Yes
N.obs	6,348	6,275	4,367	4,367	5,745	6,495
R-squared	0.115	0.056	0.035	0.055	0.036	0.163

Notes. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. We report OLS coefficients, standardized for Age, N. of deaths and Time trend. Robust standard errors are clustered at country-day level.

Table A.3: Effect of lockdown on political support: Full sample.

	Political support		
	a	b	c
Lockdown	0.029***	0.021**	0.049*
	(0.010)	(0.010)	(0.025)
N. of Deaths	-0.000*	-0.000***	-0.000
	(0.000)	(0.000)	(0.000)
Time trend	0.001**	0.003***	0.002*
	(0.001)	(0.001)	(0.001)
Age	-0.000	0.000**	0.002***
	(0.000)	(0.000)	(0.000)
Female	-0.013***	0.005	0.000
	(0.004)	(0.006)	(0.008)
Rural	-0.032***	-0.026***	0.002
	(0.006)	(0.006)	(0.010)
Immigrant	-0.053***	-0.035***	0.024*
	(0.009)	(0.010)	(0.013)
University	0.043***	0.026***	0.013
	(0.006)	(0.007)	(0.012)
Turnout	0.077***	0.065***	0.037***
	(0.008)	(0.009)	(0.011)
Country FE	Yes	Yes	Yes
COVID-19 incidence	Yes	Yes	Yes
Controls	Yes	Yes	Yes
N.obs	14,049	13,908	10,652
R-squared	0.088	0.052	0.046

Notes. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. We report OLS coefficients, standardized for Age, N.of deaths and Time trend. Robust standard errors are clustered at country-day level.

Figure A.2: Permutation test

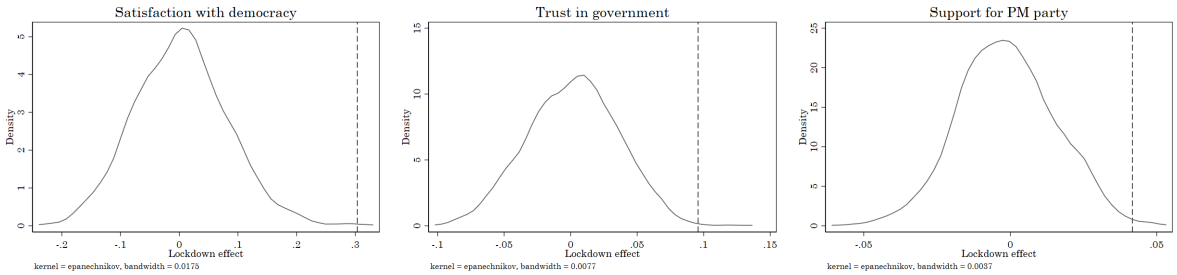

Figure A.3: Country sensitivity analysis.

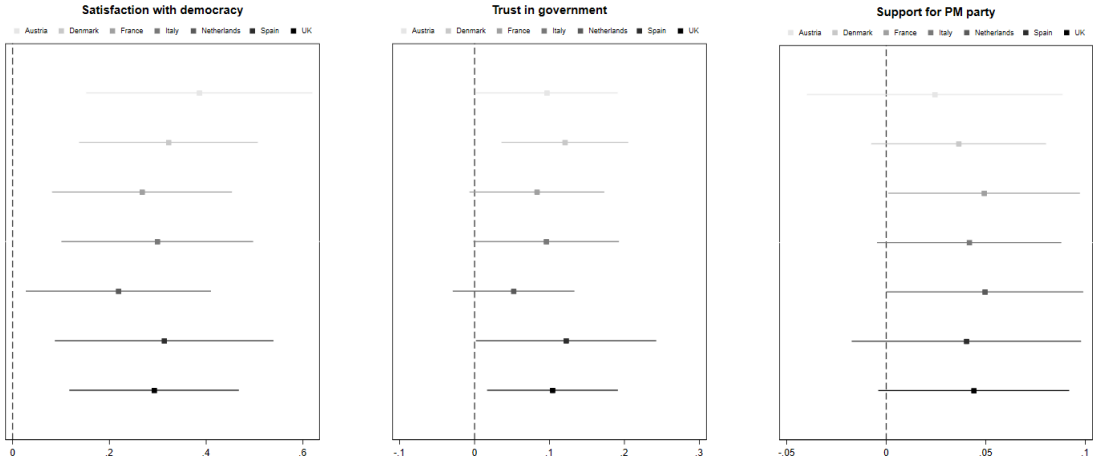

Table A.4: Effect of lockdown announcements on political support.

	Political support		
	a	b	c
Lockdown announcement	0.009	0.017	0.021
	(0.012)	(0.013)	(0.020)
N. of Deaths	-0.012**	-0.023**	-0.060
	(0.006)	(0.010)	(0.051)
Time trend	0.010	0.014	0.015
	(0.006)	(0.008)	(0.016)
Age	0.004	0.018***	0.018**
	(0.002)	(0.004)	(0.008)
Female	-0.016***	0.011***	-0.009
	(0.005)	(0.004)	(0.012)
Rural	-0.028***	-0.029**	-0.003
	(0.009)	(0.011)	(0.017)
Immigrant	0.040***	0.016	-0.028
	(0.012)	(0.013)	(0.019)
University	0.038***	0.008	0.020
	(0.005)	(0.011)	(0.020)
Turnout	0.080***	0.068***	0.050***
	(0.008)	(0.014)	(0.019)
Country FE	Yes	Yes	Yes
COVID-19 incidence	Yes	Yes	Yes
Controls	Yes	Yes	Yes
N.obs	6,348	6,275	4,367
R-squared	0.114	0.055	0.054

Notes. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. We report OLS coefficients, standardized for Age, N.of deaths and Time trend. Robust standard errors are clustered at country-day level.

Table A.5: Effect of school closing.

	Political support		
	a	b	c
School closing	0.009	0.002	-0.000
	(0.011)	(0.011)	(0.017)
N. of Deaths	-0.010	-0.022*	-0.018
	(0.008)	(0.012)	(0.048)
Time trend	0.008	0.018*	0.017
	(0.008)	(0.009)	(0.014)
Age	0.004	0.018***	0.025***
	(0.002)	(0.004)	(0.006)
Female	-0.016***	0.011***	-0.006
	(0.005)	(0.004)	(0.011)
Rural	-0.028***	-0.029**	0.005
	(0.009)	(0.011)	(0.015)
Immigrant	0.040***	0.016	-0.023
	(0.012)	(0.013)	(0.021)
University	0.038***	0.008	0.011
	(0.005)	(0.011)	(0.019)
Turnout	0.080***	0.068***	0.058***
	(0.008)	(0.014)	(0.017)
Country FE	Yes	Yes	Yes
COVID-19 incidence	Yes	Yes	Yes
Controls	Yes	Yes	Yes
N.obs	6,348	6,275	4,367
R-squared	0.114	0.055	0.035

Notes. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. We report OLS coefficients, standardized for Age, N. of deaths and Time trend. Robust standard errors are clustered at country-day level.

Table A.6: Effect of workplace closing.

	Political support		
	a	b	c
Workplace closing	0.002	0.008	0.021
	(0.006)	(0.007)	(0.013)
N. of Deaths	-0.011	-0.021**	-0.053
	(0.009)	(0.010)	(0.043)
Time trend	0.010	0.015*	0.012
	(0.008)	(0.008)	(0.011)
Age	0.003	0.017***	0.024***
	(0.004)	(0.004)	(0.006)
Female	-0.017***	0.011	-0.006
	(0.005)	(0.008)	(0.011)
Rural	-0.027***	-0.027***	0.006
	(0.009)	(0.009)	(0.015)
Immigrant	0.039***	0.015	-0.028
	(0.013)	(0.016)	(0.021)
University	0.038***	0.009	0.012
	(0.009)	(0.012)	(0.019)
Turnout	0.080***	0.069***	0.056***
	(0.012)	(0.014)	(0.017)
Country FE	Yes	Yes	Yes
COVID-19 incidence	Yes	Yes	Yes
Controls	Yes	Yes	Yes
N.obs	6,271	6,196	4,298
R-squared	0.112	0.056	0.035

Notes. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. We report OLS coefficients, standardized for Age, N.of deaths and Time trend. Robust standard errors are clustered at country-day level.