Political trust during the Covid-19 pandemic: Rally around the flag or lockdown effects?

Abstract

How can we explain the rise in diffuse political support during the Covid-19 pandemic? Recent research has argued that the lockdown measures generated political support. In contrast, I argue that the intensity of the pandemic rallied people around political institutions. Collective angst in the face of exponentially rising Covid-19 cases depresses the usual cognitive evaluations of institutions, and leads citizens to rally around existing intuitions as a lifebuoy. Using a representative Dutch household survey conducted over March 2020, I compare the lockdown effect to the dynamic of the pandemic. I find that the lockdown effect is driven by pre-existing time trends. Accounting for nonlinearities in time makes the lockdown effect disappear. In contrast, more flexible modelling techniques reveal a robust effect of Covid-19 infections on political trust. Moreover, I find that standard determinants of political trust – such as economic evaluations and social trust – lose explanatory power as the pandemic spreads. This speaks to an emotionally driven rally effect that pushes cognitive evaluations to the background.

Keywords: Politic trust; COVID-19; rally effect

Dominik Schraff[1]

June 2020

[1] Center for Comparative and International Studies, ETH Zurich, Switzerland. Email: dominik.schraff@eup.gess.ethz.ch; Web: www.dominikschraff.com

Introduction

The Covid-19 crisis is an exceptional challenge for democratic societies, as a common existential threat requires large-scale collective action to contain the pandemic. Imposing extensive restriction on individual rights and freedoms requires solid citizen trust into political institution. Indeed, across Europe, public support for government action has been exceptionally high. First research on the impact of the Covid-19 crisis in Europe suggests a sharp increase in citizens' diffuse political support (Bol *et al.*, 2020). More specifically, Bol et al. (2020) suggest that lockdown measures across Europe have found approval among voters, rewarding political institutions with increased trust. This argument proposes that citizens evaluate political institutions and policies in times of crisis and extend some degree of gratitude for swift relieve (Bechtel and Hainmueller, 2011). However, this research note argues that an alternative theoretical interpretation of Bol et al.'s (2020) empirical findings is more appropriate. I argue that as the pandemic enters the phase of exponential growth in Covid-19 cases, citizens start to rally around their political institutions as a lifebuoy. This intense phase of uncertainty dampens the usual cognitive processes that voters use to evaluate the political system. Therefore, political trust does not increase due to evaluations of specific lockdown measures, but a rally around the flag dynamic that is driven by the exponential growth of Covid-19 cases.

Indeed, evidence from Canada demonstrates a trend of decreasing political polarization among the public and the elite as the pandemic hit (Merkley *et al.*, 2020). Moreover, a study from Germany suggests increased popular support for government as Covid-19 numbers rise (Leininger and Schaub, 2020). This aligns with earlier work showing that crisis events with high levels of collective uncertainty and existential threats have the potential to active a "rally around the flag" dynamic (Hetherington and Nelson, 2003). Under such a dynamic, it seems reasonable to expect that rational evaluation of policies and measures lose importance and give way to emotional responses. Experimental evidence from psychological research suggests that existential threats active collective angst across the political spectrum (Porat *et al.*, 2019). In line with this, recent research confirms anxious arousal in response to the existential threat of Covid-19 (Tabri, Hollingshead and Wohl, 2020).

Building on these psychological studies, it seems likely that emotional reactions to the spread of the pandemic increase institutional trust. In periods of intense crisis, collective angst is shared by most of voters equally, activating collective in-group heuristics (Porat *et al.*, 2019). This emotional response to crisis has the potential to harmonize political evaluations within the public to a higher, more trusting level. I therefore expect the increase in political trust to be primarily driven by the intensity of the crisis, meaning the number of Covid-19 infections. Moreover, in line with the psychological argument, I predict that the usual cognitive processes of political evaluation weaken and give way to an increased societal consensus that boosts diffuse political support.

A clearly observable consequence of this argument is that the explanatory power of established determinants of political trust should cease as the Covid-19 pandemic intensifies. Existing works on political trust formation highlight two prominent determinants. First, it is widely established that economic performance evaluations shape political trust (Van Erkel and Van Der Meer, 2016; Foster and Frieden, 2017). However, in line with the rally effect argument, I expect that economic evaluations lose relevance over the course of the pandemic. Second, social (interpersonal) trust is a major determinant of political trust (van der Meer and Dekker, 2011; Dellmuth and Tallberg, 2018). Again, I expect that social trust becomes less relevance for political trust as Covid-19 cases accumulate. Comparing the role of social trust and economic evaluations in political trust formation, one should note the more dynamic character of economic evaluations. Social trust is frequently depicted as a very resilient, structural attitude (Dellmuth and Tallberg, 2018). I therefore expect a larger degree of convergence in the effect of economic perceptions. Yet, any changes in the effect of social trust would underline the severity of the crisis.

Overall, this short theoretical discussion outlines three theoretical expectation. First, I expect that individual policy decisions, specifically the lockdown measures, do not account for the rise in political trust. The cognitive policy evaluations lose relevance in the face of an existential threat. Second, I predict that the exponential growth of Covid-19 cases accounts for the rise in political trust. The sharp rise in Covid-19 cases activates emotional responses, leading to a rally around the flag dynamic. Finally,

I hypothesize that typical determinants of regime evaluations, such as economic performance perceptions and social trust, lose explanatory power as Covid-19 cases accumulate.

Data and Methods

This study draws on a representative Dutch survey that was conducted among 1600 individuals in March 2020. The data was collected within the LISS Panel hosted by CenterData at Tilburg University. The survey includes a measure of political trust, which serves as the dependent variable. Specifically, the survey asks respondents to express their trust towards the national parliament, using a scale from 0-10. Social trust is also measured on a scale from 0-10, with the poles ranging from 'can't be too careful' to 'most people can be trusted'. The measure of satisfaction with the economy ranges from 0 – extremely dissatisfied to 10 – extremely satisfied. The greatest advantage of the data is that it tracks public opinion over the whole month of March, which is the month the Covid-19 pandemic spread in the Netherlands. Directly in the middle of the fieldwork, on March 15, the Dutch government declared the lockdown. The fieldwork, therefore, covers the 'hot' phase of the the Dutch Covid-19 wave. As Figure A1 in the Appendix shows, the data also provides a critical number of survey responses for all days of March 2020.[2] I merge the survey data with daily Covid-19 statistics on the number of reported infections provided by CoronaWatchNL.[3] I use the cumulative number of daily reported Covid-19 infections to capture the increasing intensity of the crisis.

The first part of the analysis takes a close look at the lockdown effect, using the quasi-experimental regression discontinuity design (RD). The regression discontinuity design assumes that respondents close to the lockdown date are *as if* randomly assigned into a control and treatment group. My daily data allows me to estimate local linear regressions before and after lockdown to identify the local average treatment effect (LATE) (Cattaneo, Idrobo and Titiunik, 2018). The RD design comes with a number of assumptions that need to hold for valid inference. The analysis will focus on the issue of

[2] This is an advantage compared to the comparative survey data used by Bol et al. (2020). Bol et al. (2020) only have a couple of clustered responses before and after the lockdowns, which make a clear identification of the lockdown effect and timing issues difficult.

[3] https://github.com/J535D165/CoronaWatchNL

pre-existing time trends, which constitute a violation of the exclusion restriction. This refers to the assumption that the timing of the survey should only affect the outcome of interest through exposure to the lockdown (Munoz, Falcó-Gimeno and Hernández, 2019). I show that this assumption is violated and that the lockdown effect disappears under a more flexible model of time.

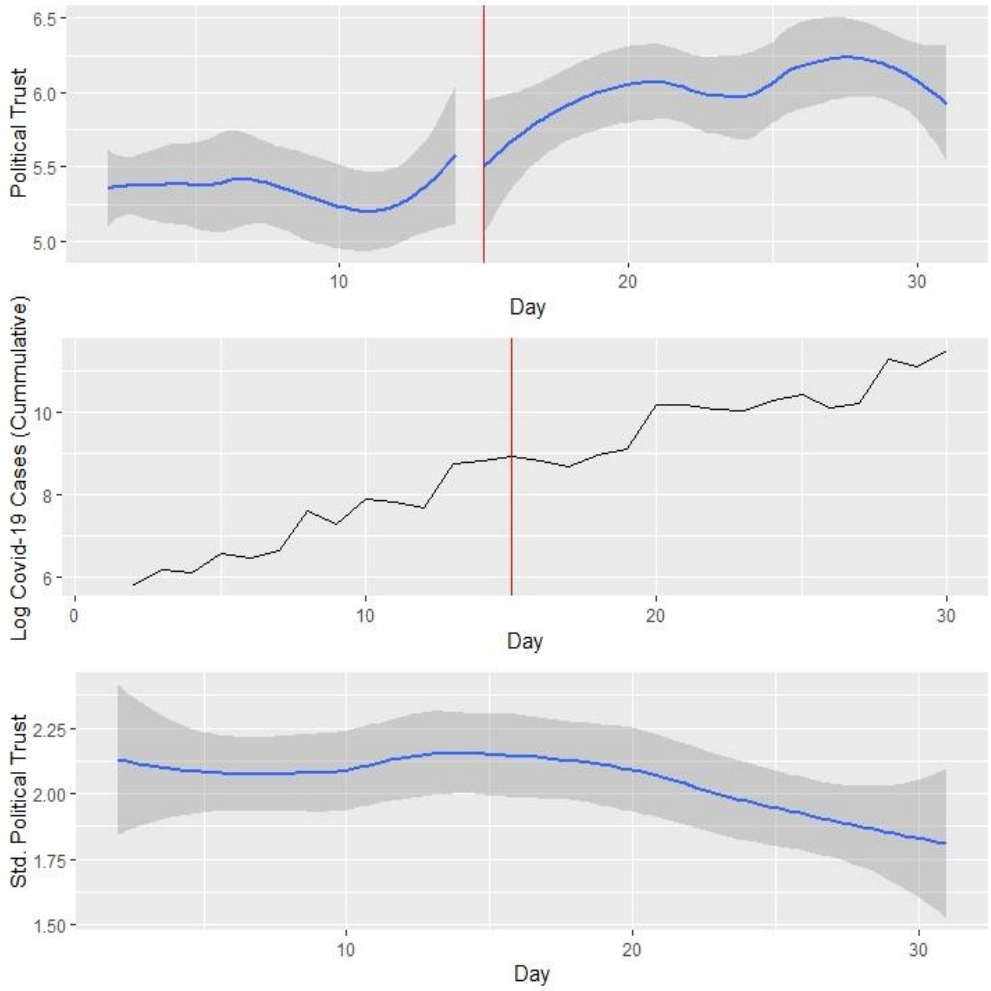
As such, the lockdown effect could be a result of misspecification bias arising from nonlinearities and complex interactions of covariates with the time dimension. To address this concern, I use Kernel Regularized Least Squares (KRLS) estimation (Hainmueller and Hazlett, 2014). This estimation method accounts for nonlinearities, interactions, and heterogeneous effects. KRLS does not rest on any linearity assumption, as it uses an algorithmic approach (Hainmueller and Hazlett, 2014). The KRLS model is still a cross-sectional model that can suffer from omitted variable bias. Yet, miss-specifications due to nonlinearities and potential interactions among observables can be ruled out. The method has recently been shown to be of particular advantage for the valid estimation of conditional and nonlinear relationships (Beiser-McGrath and Beiser-McGrath, 2020).

Results

I start the empirical section with some descriptive information on the time trends in political trust. The top graph in Figure 1 presents a substantial increase in political trust over the days of March 2020. The red line indicates the lockdown date March 15. Smoothed trends are independently estimated for the days before and after lockdown. The visual inspection already suggests that there is no discontinuity. Political trust already starts to increase a couple of days before lockdown. The middle graph plots the accumulation of reported Covid-19 cases in the Netherlands. It uses a logarithmic scale to better visualize the increases in the early days. It shows that the number of Covid-19 cases closely aligns with the increase in political trust. This aligns with the theoretical expectation that the rise in trust was largely driven by the crisis as such and not the lockdown measures. Finally, the bottom graph plots a smoothed line of the daily standard deviations in political trust. This provides an indication of the homogeneity of daily political trust responses. The emotionally driven rally around the flag argument

presented above would expect more homogeneity in political trust as the pandemic intensifies. Indeed, the daily standard deviation substantially decreases over time, suggesting more homogenous political trust towards the end of March.

Figure 1: Temporal trends in political trust and Covid-19 cases



The non-effect of lockdown

Even though my data does only provide information on one country, and not several, such as Bol et al.'s (2020), I am going to demonstrate that their "lockdown effect" is probably not a consequence of the lockdown. I proceed in two steps. First, I will replicate their findings with my data. This shows that my data comes to the same conclusions as Bol et al.'s (2020) when using their modelling approach. Second, I will show that the lockdown effect is an artefact of time trends. Specifically, I demonstrate that the exclusion restriction for causal inference is violated (Munoz, Falcó-Gimeno and Hernández,

2019). Given my ability to replicate Bol et al. (2020), the time trends issue could apply to their comparative data as well.

Table A1 in the Appendix presents an analysis of the lockdown effect estimated by Bol et al. (2020). They use linear regression to identify the effect of a lockdown dummy, which takes a value of 1 from the lockdown day onward. I find a positive, statistically significant, and similarly sized effect of the lockdown on political trust. Table A1 follows Bol et al.'s approach to include Covid-19 cases, a linear time trend, and socio-demographic controls. The effect appears to be very robust. However, a quasi-experimental identification of such an unexpected event during survey fieldwork requires that there are no pre-existing time trends. Otherwise, the local average treatment effect becomes an artifact of the time trend in the time variable t. As Munoz et al. (2019: 8) put it, "[…] many arbitrary partitions of t will yield statistically significant effects in the same direction as the pre-existing trend." They recommend to test for effects of placebo treatments left of the cutoff.[4]

I therefore recode the lockdown effect to have taken place 1 or 5 days earlier and present the result in Table 1. The two placebo treatments have the same positive and statistically significant effect. The lockdown effect is therefore a result of a pre-existing time trend. Model 3 in Table 1 underlines this. Instead of a linear time trend, it uses a more flexible cubic time trend (a Beta spline), which makes the lockdown effect turn insignificant. Uncovering this violation of the exclusion restriction does invalidate any attempt to recover a causal effect of the lockdown. Even if I run an RD estimation – ignoring the violation of the exclusion restriction – I uncover a null finding.[5] In fact, as the descriptive plots already indicated, we probably should not focus too much on the lockdown measures to explain the stark increases in political trust. The next section will present some evidence that speaks in favor of a rally effect due to the dynamic of the Covid-19 case numbers.

[4] The permutation tests provided by Bol et al. (2020) randomly vary the lockdown date. This misses the point, as identification rests on the absence of arbitrary treatments *left* of the cutoff.
[5] See Table A3 in the Appendix.

Table 1: The Lockdown effect considering pre-existing time trends

	(1)	(2)	(3)
Lockdown t-1	0.655***		
	(0.099)		
Lockdown t-5		0.416***	
		(0.102)	
Lockdown			0.204
			(0.294)
Day spline 1			-0.661
			(0.458)
Day spline 2			0.910
			(0.676)
Day spline 3			0.406
			(0.325)
Constant	5.341***	5.411***	5.434***
	(0.069)	(0.078)	(0.109)
Observations	1,737	1,737	1,737
R^2	0.024	0.010	0.026
Adjusted R^2	0.024	0.009	0.024
Note:	*p<0.1; **p<0.05; ***p<0.01		

The rally effect

The previous section highlights the potential for misspecification bias due to nonlinearities. Instead of entering a fruitless discussion of the 'correct' specification of potential nonlinearities in the linear regression model, I am using KRLS estimation. Table 2 presents average marginal effects of the KRLS estimation. The lockdown effect is statistically insignificant. In contrast, the cumulative number of Covid-19 cases does have a positive and statistically significant effect. This shows that the rise in political trust is due to the dynamic of the pandemic. This effect is present even though I account for two powerful determinants of political trust – social trust and economic evaluations.[6] Hence, the first central finding from the KRLS estimates is that the increase in political trust is driven by the intensity of the pandemic, rather than the lockdown measures imposed by the government.

[6] Both of these variables could themselves be affected by the Covid-19 pandemic, introducing post-treatment bias. However, the effect of the Covid-19 case number and the non-effect of the Lockdown are also present in a KRLS model without social trust and economic evaluations (see Table A2 in the Appendix).

Table 2: KRLS estimates of political trust, average marginal effects

	(1)
Lockdown	0.24
	(0.165)
Covid-19 Cases	0.154**
	(0.07)
Stf. Economy	0.756***
	(0.047)
Social Trust	0.602***
	(0.046)
Day	0.009
	(0.072)
Female	0.104
	(0.105)
Age	-0.06
	(0.035)
High Education	0.114
	(0.117)
Income	0.224**
	(0.099)
Not urban	-0.053
	(0.103)
Observations	1,585
R^2	0.49
Note:	*p<0.1; **p<0.05; ***p<0.01

Following my argument on a rally effect due to collective angst, I now turn to the investigation of social trust and economic evaluations. I have argued that standard explanations of political trust should lose relevance as the severity of the crisis grows. They are trumped by an emotional affect that diverts trust to the political system as a lifebuoy. Figures 2 and 3 therefore use the estimates of Table 2 to plot the interaction between accumulating Covid-19 cases and social trust and economic evaluations. The shaded areas in Figures 2 and 3 denote bootstrapped confidence intervals.[7] The Figures show that social trust and economic evaluations have strong effects on political trust when Covid-19 case numbers are low. As the number of Covid-19 infections accumulates, the effect of these variables on

[7] Confidence intervals are based on 100 bootstrap samples with a run time of about 7 hours.

political trust shrinks substantially. This pattern is particularly pronounced for satisfaction with the economy. As the Covid-19 numbers grow, economic evaluations become effectively irrelevant for political trust. Citizens with any kind of economic perception have converged to a rather high level of political support. Respondents with negative economic perceptions, who – despite their negative economic evaluations – extent substantively more trust towards the political system, drive this convergence. This effect is sizeable. An economically very dissatisfied person nearly doubles their political trust score over the course of March 2020.

Figure 2: Predicted values of political trust over economic evaluations and Covid-19 case numbers

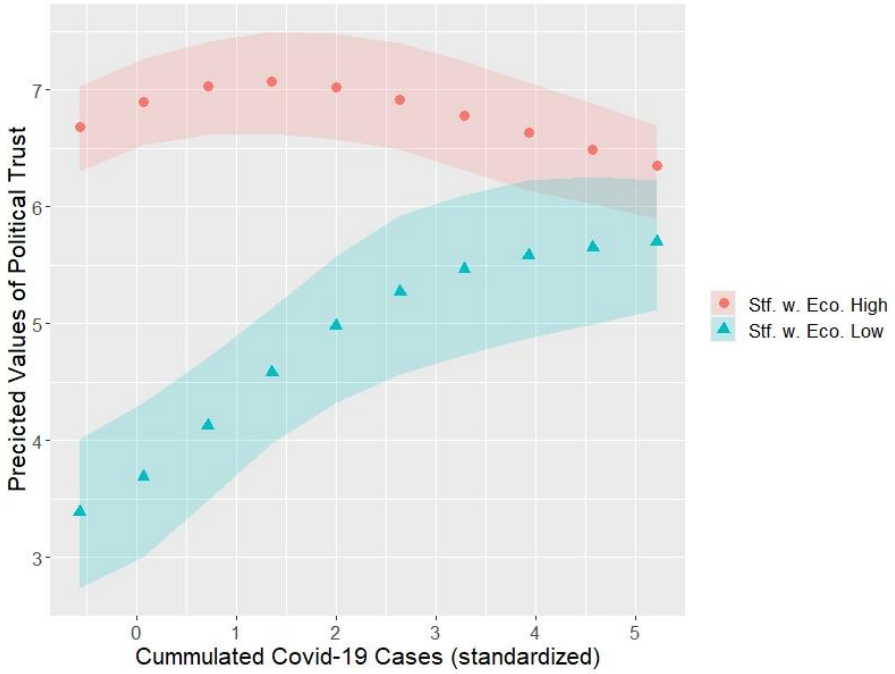
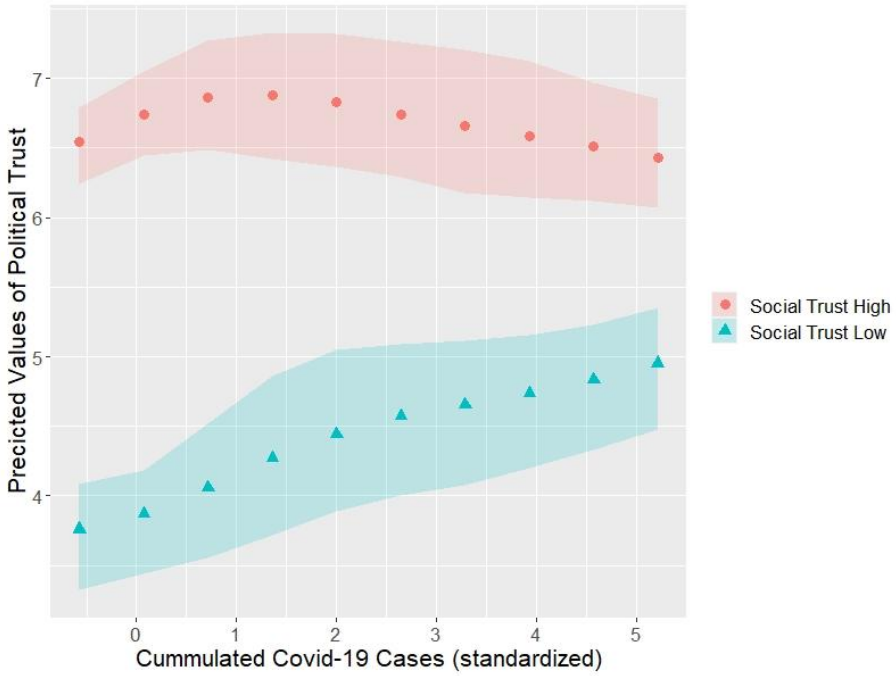


Figure 3 shows a similar pattern for social trust. As Covid-19 cases accumulate, respondents with low interpersonal trust become substantially more trusting of their political system. However, in contrast to economic evaluations, convergence is smaller, with social trust still having a sizeable marginal effect at the peak of the pandemic. Still, given the fact that social trust is a rather resilient attitude, the observed convergence underlines the severe consequences rising Covid-19 incidents have for political trust formation. The large uncertainty and collective angst activated by the pandemic push standard mechanisms of trust formation to the sidelines.

Figure 3: Predicted values of political trust over social trust and Covid-19 case numbers



Conclusions

How can we interpret the substantial rise in diffuse political support during the Covid-19 pandemic? In contrast to recent research, I argue that we should focus on the dynamic of the pandemic, rather than the lockdown measures. Dutch survey data collected during March 2020 suggest that the lockdown was irrelevant for political trust formation. Accounting for nonlinearities and interactions in the statistical model of trust suggests that the accumulation of Covid-19 infections increased political trust. In line with the idea of an emotionally driven rally effect, I find that rising Covid-19 numbers lead to a convergence of trust levels, as standard determinants of political trust lose relevance in the face of the pandemic.

In agreement with Bol et al. (2020), I find a strong increase in diffuse political support over the intensifying pandemic. However, my analysis suggest that we should be cautious to interpret this as a lockdown effect. I propose that the exceptional collective threat created by the pandemic fundamentally changes political trust formation. This shift, however, is driven by the intensity of the crisis and not the specific government measures. This is underlined by my finding that economic evaluations and social trust substantially lose their explanatory power as Covid-19 incidents

accumulate. Future political science research should focus more strongly on this theoretical mechanism. We still need to learn how emotions matters for political trust formation. Here, recent advances on the role of emotions in populism research can serve as a useful guidance (Rico, Guinjoan and Anduiza, 2017; Marx, 2019).

References

Bechtel, M. M. and Hainmueller, J. (2011) 'How Lasting Is Voter Gratitude? An Analysis of the Short- and Long-Term Electoral Returns to Beneficial Policy', *American Journal of Political Science*, 55(4), pp. 852–868. doi: 10.1111/j.1540-5907.2011.00533.x.

Beiser-McGrath, J. and Beiser-McGrath, L. F. (2020) 'Problems with Products: Control Strategies for Models with Interactive and Quadratic Effects', *Political Science Research and Methods*, pp. 1–24. doi: 10.1017/psrm.2020.17.

Bol, D. *et al.* (2020) 'The effect of COVID-19 lockdowns on political support: Some good news for democracy?', *European Journal of Political Research*, pp. 1–13. doi: 10.1111/1475-6765.12401.

Cattaneo, M. D., Idrobo, N. and Titiunik, R. (2018) *A Practical Introduction to Regression Discontinuity Designs: Volume II*, *Cambridge Elements: Quantitative and Computational Methods for Social Science*. Cambridge: Cambridge University Press. Available at: http://www-personal.umich.edu/~cattaneo/books/Cattaneo-Idrobo-Titiunik_2018_CUP-Vol1.pdf.

Dellmuth, L. M. and Tallberg, J. (2018) 'Why national and international legitimacy beliefs are linked: Social trust as an antecedent factor', *The Review of International Organizations*. The Review of International Organizations. doi: 10.1007/s11558-018-9339-y.

Van Erkel, P. F. A. and Van Der Meer, T. W. G. (2016) 'Macroeconomic performance, political trust and the Great Recession: A multilevel analysis of the effects of within-country fluctuations in macroeconomic performance on political trust in 15 EU countries, 1999-2011', *European Journal of Political Research*, 55(1), pp. 177–197. doi: 10.1111/1475-6765.12115.

Foster, C. and Frieden, J. (2017) 'Crisis of trust: Socio-economic determinants of Europeans' confidence in government', *European Union Politics*, 18(4), pp. 511–535. doi: 10.1177/1465116517723499.

Hainmueller, J. and Hazlett, C. (2014) 'Kernel regularized least squares: Reducing misspecification bias with a flexible and interpretable machine learning approach', *Political Analysis*, 22(2), pp. 143–168.

doi: 10.1093/pan/mpt019.

Hetherington, M. J. and Nelson, M. (2003) 'Anatomy of a rally effect: George W. Bush and the war on terrorism', *PS - Political Science and Politics*, 36(1), pp. 37–44. doi: 10.1017/S1049096503001665.

Leininger, A. and Schaub, M. (2020) 'Voting at the dawn of a global pandemic', (April).

Marx, P. (2019) 'Anti-Elite Politics and Emotional Reactions to Socio-Economic Problems. Experimental Evidence on "Pocketbook Anger" from France, Germany, and the United States', *British Journal of Sociology*, Forthc.

van der Meer, T. and Dekker, P. (2011) 'Trusting Citizens? A Multilevel Study into Objective and Subjective Determinants of Political Trust', in Zmerli, S. and Hooghe, M. (eds) *Political Trust. Why Context Matters*. Colchester: ECPR Press, pp. 95–116.

Merkley, E. *et al.* (2020) 'A Rare Moment of Cross-Partisan Consensus: Elite and Public Response to the COVID-19 Pandemic in Canada', *Canadian Journal of Political Science*, (May), pp. 1–8. doi: 10.1017/S0008423920000311.

Munoz, J., Falcó-Gimeno, A. and Hernández, E. (2019) 'Unexpected Event During Surveys Design: Promise and Pitfalls', *Political Analysis*, forthc. doi: 10.2139/ssrn.3159194.

Porat, R. *et al.* (2019) 'Motivated emotion and the rally around the flag effect: liberals are motivated to feel collective angst (like conservatives) when faced with existential threat', *Cognition and Emotion*. Taylor & Francis, 33(3), pp. 480–491. doi: 10.1080/02699931.2018.1460321.

Rico, G., Guinjoan, M. and Anduiza, E. (2017) 'The Emotional Underpinnings of Populism: How Anger and Fear Affect Populist Attitudes', *Swiss Political Science Review*, 23(4), pp. 444–461. doi: 10.1111/spsr.12261.

Tabri, N., Hollingshead, S. J. and Wohl, M. J. A. (2020) *Framing COVID-19 as an Existential Threat Predicts Anxious Arousal and Prejudice towards Chinese People*, *PsyArXiv*. doi: https://doi.org/10.31234/osf.io/mpbtr.

Appendix

Figure A1: Distribution of cases over day of March 2020

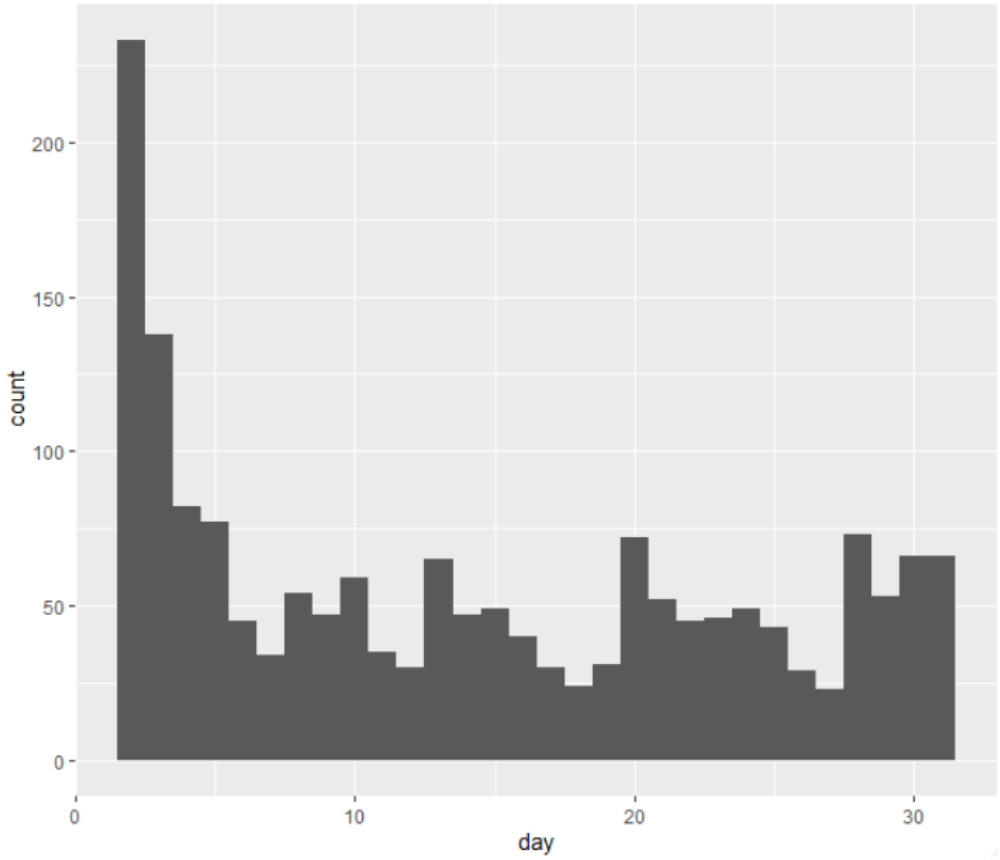


Table A1: Replication of Bol et al. (2020), OLS estimates

	(1)	(2)	(3)	(4)
Lockdown	0.652***	0.490***	0.482**	0.474**
	(0.100)	(0.127)	(0.218)	(0.222)
Covid-19 Cases		0.130**	0.128*	0.148**
		(0.063)	(0.073)	(0.074)
Day			0.001	0.001
			(0.013)	(0.013)
Female				0.023
				(0.102)
Age				0.005
				(0.051)
High Education				0.542***
				(0.114)
Income				0.034
				(0.050)
Not urban				-0.063
				(0.109)
Constant	5.360***	5.434***	5.430***	5.022***
	(0.067)	(0.076)	(0.124)	(0.280)
Observations	1,737	1,737	1,737	1,648
R^2	0.024	0.026	0.026	0.060
Adjusted R^2	0.024	0.025	0.025	0.049
Note:				*p<0.1; **p<0.05; ***p<0.01;
				Province fixed effects included in model 4

Table A2: KRLS estimates of political trust, average marginal effects

	(1)
Lockdown	0.215
	(0.19)
Covid-19 Cases	0.186**
	(0.074)
Day	0.069
	(0.084)
Female	0.117
	(0.135)
Age	0.058
	(0.045)
High Education	0.506***
	(0.149)
Income	0.554****
	(0.103)
Not urban	-0.089
	(0.134)
Observations	1,585
R^2	0.09
Note:	*p<0.1; **p<0.05; ***p<0.01

Table A3: Robust RD estimates of lockdown effect

	(1)	(2)
LATE	-0.53	-0.671
Std. Error	0.622	0.609
Bandwidth	3.26	3.28
Covariates included?	No	Yes

Note: Estimated with the R package ‚rdrobust'.