Title: COVID-19, Stay-at-Home Orders and Well-Being: Evidence from Google Trends

Authors: Abel Brodeur (University of Ottowa and IZA, abrodeur@uottawa.ca), Andrew Clark (Paris School of Economics and IZA, andrew.clark@ens.fr) Sarah Fleche (Aix-Marseille School of Economics, sarah.fleche@univ-amu.fr) and Nattavudh Powdthavee (Warwick Business School and IZA, nattavudth.powdthavee@wbs.ac.uk)

Abstract: We investigate the impact of the government response to COVID-19 on health and well-being using Google Trends Data. More precisely, we aim to test the impact of stay-at-home orders on 12 Google Trends topics related to health and well-being in the US and Europe. The Google trends data have one key advantage for studying the effects of COVID-19, they allow to follow individuals long before the lockdown began to fully assess the changes in the population psychological well-being caused by the lockdown. By looking at the evolution in Google Trends one month before and after the lockdown began in the US and 12 European countries in comparison to the same evolution in 2019, we can accurately measure the impacts of the lockdown on Google Trends topics related to health and well-being.

Data Description: We have chosen 12 Google searches to be used in our main analysis to measure well-being and general health. We have tried to choose words that were as close as possible to the different items in the General Health Questionnaire (GHQ). These Google searches variables include: boredom, contentment, impairment, irritability, loneliness, panic, sadness, sleep, stress, suicide, well-being and worry. The list of European countries is the following: Austria, Belgium, France, Germany, Ireland, Italy, Luxembourg, Netherlands, Portugal, Spain, Switzerland and the United Kingdom.

JEL Codes: I10, I31

Keywords: Well-being, lockdown, boredom, COVID-19, Google Trends