

**Table S1.** FE model: Dependent variables are perceptions of COVID-19 and mental health. Male sample. (Alternative specification).

	(1) <i>PROB_ COVID19</i>	(2) <i>SEVER_ COVID19</i>	(3) <i>HAPPY</i>	(4) <i>FEAR</i>	(5) <i>ANXIETY</i>	(6) <i>ANGER</i>
<i>VACCINE FIRST</i>	−1.876 ***	−0.015	0.0003	0.003	0.008	0.010
<i>VACCINE SECOND_1</i>	−4.23 ***	−0.167 ***	−0.005	−0.034	−0.042	0.014
Adj R <sup>2</sup>	0.57	0.65	0.77	0.56	0.57	0.57
Obs.	27,316	27,316	27,316	27,316	27,316	27,316

**Note:** The set of control variables used in Table 4 is included, although the results are not reported.

\*\*\* $p < 0.01$ , \*\* $p < 0.05$ , \* $p < 0.10$ .

**Table S2.** FE model: Dependent variables are perceptions of COVID-19 and mental health. Female sample. (Alternative specification).

	(1) <i>PROB_ COVID19</i>	(2) <i>SEVER_ COVID19</i>	(3) <i>HAPPY</i>	(4) <i>FEAR</i>	(5) <i>ANXIETY</i>	(6) <i>ANGER</i>
<i>VACCINE FIRST</i>	−0.624	−0.074 **	0.049	−0.084 ***	−0.059 *	−0.029
<i>VACCINE SECOND_1</i>	−5.151 ***	−0.174 ***	0.127 **	−0.134 ***	−0.085 ***	−0.021
Adj R <sup>2</sup>	0.56	0.68	0.73	0.54	0.55	0.48
Obs.	26,691	26,691	26,691	26,691	26,691	26,691

\*\*\* $p < 0.01$ , \*\* $p < 0.05$ , \* $p < 0.10$ .

**Table S3.** FE model: Dependent variables are perceptions of COVID-19 and mental health. Simpler model where VACCINE is replaced by VACCINE FIRST and VACCINE SECOND\_1.

	(1) <i>PROB_ COVID19</i>	(2) <i>SEVER_ COVID19</i>	(3) <i>HAPPY</i>	(4) <i>FEAR</i>	(5) <i>ANXIETY</i>	(6) <i>ANGER</i>
<i>Full sample of (Table 4)</i>						
<i>VACCINE</i>	−3.273 ***	−0.118 ***	0.044 **	−0.066 ***	−0.047 **	−0.006
<i>Sub-sample of males (Table 7)</i>						
<i>VACCINE</i>	−3.274 ***	−0.105 ***	−0.003	−0.019	−0.021	−0.012
<i>Sub-sample of females (Table 8)</i>						
<i>VACCINE</i>	−3.290 ***	−0.133 ***	0.094 ***	−0.114 ***	−0.074 ***	−0.024

\*\*\* $p < 0.01$ , \*\* $p < 0.05$ , \* $p < 0.10$ .