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#### Disease, perceived infectibility and threat reactivity: a COVID-19 study

#### Safra, L.<sup>1</sup>, Sijilmassi, A.<sup>2</sup>, Chevallier, C.<sup>3</sup>

<sup>1</sup> Sciences Po, CEVIPOF, CNRS, Paris, France

<sup>2</sup> Institut Jean Nicod, Département d'études cognitives, ENS, EHESS, PSL Research University, CNRS, Paris France

<sup>3</sup> Laboratoire de Neurosciences Cognitives, Département d'études cognitives, ENS, PSL, Research University, INSERM, Paris France

#### **Pre-registration statement**

We applied the same analyses as those pre-registered following the collection of the first wave (https://osf.io/5cexn/). The results presented in the paper were conducted on the final sample, in other words on the participants who completed both waves. In addition, after the pre-registration, we automatically coded the correspondence between postal codes and upper tier local areas, which corrected issues due to the initial manual coding.

#### **Declaration of interest**

None.

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3	Disease, perceived infectibility and threat reactivity: a COVID-19 study
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6	
7	Abstract

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9 Using a two-wave online experiment, we investigate whether COVID-19 exposure 10 changes participants' threat-detection threshold. Threat reactivity was measured in a 11 signal detection task among 277 British adults who also reported how vulnerable they 12 felt to infectious diseases. Participants' data were then matched to the local number of 13 confirmed COVID-19 cases announced by the NHS every day. We found that participants 14 who perceive themselves as more likely to catch infectious diseases displayed higher 15 threat reactivity in response to increased COVID-19 cases.

- 16 17
- 18
- 19 Keywords
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Threat reactivity; disease vulnerability; pathogen threat; COVID-19; error-management
theory

#### 23 Introduction

24

Having an accurate perception of potential risks and benefits is essential to optimal 25 decision-making. Although all errors should ideally be avoided, some errors are costlier 26 than others. False positives and false negatives indeed have asymmetric consequences 27 for the individual because failing to detect a threat when there is one is more dangerous 28 29 than believing that there is a threat when there is none (Haselton & Buss, 2000). Given this asymmetry, error-management theory predicts that individuals should be biased to 30 overdetect negative events. In line with this idea, surveys consistently show that people 31 overperceive all kinds of threats, such as crime rates, terrorism or unemployment risk 32 33 (Gilbert et al., 2016; Lieder et al., 2016).

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To be adaptive however, threat reactivity must be sensitive to individual circumstances, 35 36 such as physical condition or age (Nettle & Bateson, 2012). For example, people in poor physical condition can escape less easily from threats, which means that for them, more 37 so than for people in better shape, having a lower threat detection threshold is 38 particularly adaptive. In line with this idea, people in poor physical shape are more prone 39 40 to the auditory looming effect, a bias that helps us get ready to move away from approaching objects by making us hear sounds that are coming towards us as closer than 41 42 sounds going away from us (Neuhoff et al., 2012). Similarly, individuals who perceive themselves as more sensitive to diseases have stronger reactions to disease cues 43 (Navarrete & Fessler, 2006; Reid et al., 2012); and women who perceive themselves as 44 more vulnerable to sexual coercion tend to stereotype out-group males as more 45 threatening (McDonald et al., 2015) 46

In addition to these internal factors, readiness to react to threat should also respond to
local circumstances. For instance, in a highly threatening environment, individuals should
react more readily to threat cues than in an environment with fewer threats (Nettle &
Bateson, 2012). In line with this idea, social perception experiments have shown that
maltreated children are more likely to over-detect anger in emotionally ambiguous faces
(Pollak, 2008).

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In the present paper, we further test this model by analyzing the effect of the COVID-19 epidemic on individuals' threat reactivity. Using signal detection theory, we test the hypothesis that being surrounded by more COVID-19 cases, as measured by local COVID-19 prevalence, will increase people's reactivity to threats. More specifically, we predict that this effect is modulated by individuals' perceived vulnerability to infectious diseases, with a larger effect among individuals who perceive themselves as highly vulnerable to diseases.

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In order to test this hypothesis, we assessed subjective vulnerability in a sample of 64 participants who took part in a threat reactivity experiment twice: on March 24<sup>th</sup> and two 65 weeks later, on April 7<sup>th</sup>. Local variations of the number of COVID-19 cases allow us to 66 67 obtain quasi-experimental natural variations of threat exposure. For instance, on March 24<sup>th</sup>, the urban local tier of Wakefield reported only 13 cases, less than the mostly rural 68 69 area of Wiltshire, which counted almost 3 times more cases. The evolution of the number of COVID-19 cases also varied from one region to the next. For instance, both Hounslow 70 71 and Essex districts counted around 80 cases on March 24th but Essex district counted 938 cases two weeks later while Hounslow district counted only 279 more cases at that date. 72

Similarly, while the district of Merton ranked 21<sup>st</sup> in the number of cases on Match 24<sup>th</sup> it fell to the 40<sup>th</sup> position on April 7<sup>th</sup>. Conversely, the district of Liverpool jumped from the 47<sup>th</sup> to 17<sup>th</sup> position in that same time interval. We thus exploited these local variations in order to assess the combined effect of exposure to disease threat and subjective vulnerability to diseases on participants' reactivity to threat.

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- 80 Methods
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*Ethics Statement.* Our study was approved by the local Ethical Committee (CERES
n°201659). Each participant received a description of the study and provided their
informed consent before starting the experiment. All scripts and raw data are available
in the OSF project (https://osf.io/5cexn/).

86

Participants. 352 UK participants recruited on Prolific Academic completed our study 87 twice: once between March 24<sup>th</sup> at 2PM and March 25<sup>th</sup> at 2 PM, and a second time 88 between April 7<sup>th</sup> at 2PM and April 8<sup>th</sup> at 2PM. The 2PM limit was chosen because daily 89 figures of COVID19 cases are announced by the British government at that time. All 90 91 participants received compensation for their time (£5 per hour), as well as a variable bonus depending on task performance (£0-0.50). For both waves, all trials with reaction 92 93 times below 150 ms or above 2,500 ms were excluded. 1 participant was removed for having mean reaction times at ±3 SD of the mean in the first wave and 4 were excluded 94 in the second wave. 22 participants were then removed for having reaction times outside 95 96 these ranges on more than 40% of the trials in the first wave and 8 were excluded based 97 on this same criterion in the second wave. In addition, 7 participants were removed for

98 not having provided answers to the "Perceived Infectability and Germ Aversion" questionnaire in the first wave and 27 participants were removed for not having 99 100 provided answers to the "Perceived Infectability and Germ Aversion" questionnaire in 101 the second wave (Duncan et al., 2009). Finally, 4 participants were excluded for not 102 having provided their date of birth and 2 participants were excluded from not having 103 provided a valid postal code. In total, 75 participants were excluded, which left us with a 104 final sample of 277 participants living in 112 geographical areas (158 Females, mean age: 38.43 ± 12.58 s.d. years). 105

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Materials. The task was presented using Qualtrics. Monetary punishments were 107 presented using text ("- 5 pennies"), which represented the true amount that was 108 subtracted from participants' total bonus payment at the end of the experiment. The 109 punishments were provided in response to incorrect identifications of a line appearing in 110 the center of a circle as being short (11.5mm) or long (13mm). Following the 111 112 experimental task, participants completed questionnaires including standard sociodemographic questions (age, income, education, postal code of residence) as well as their 113 perceived sensitivity to diseases. 114

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Design and Procedure. The experiment was conducted online and lasted approximately
25 minutes. Participants were told that their task was to classify a line as either short or
long by pressing the corresponding key and that feedback for incorrect responses would
occur some of the time. The training phase consisted of 22 practice trials during which
the difficulty of the task was progressively raised until real-game conditions were
reached.

123 The experiment consisted of 300 trials separated in three 100-trial blocks. Each trial began with the presentation of a fixation cross (300ms), followed by an empty circle 124 125 (300ms). The short or the long line was then flashed within the circle (40ms) and 126 disappeared to show a plain black screen during which participants could submit their 127 response (Figure 1). An equal number of short and long lines were presented within each 128 block. Short and long lines were presented in a random order. Participants were given an 129 infinite amount of time to indicate their response using 'e' or 'p' on the keyboard. Based on the reinforcing schedule, incorrect responses were followed by an 800ms negative 130 131 feedback screen with a probability of 75% or 25%, depending on the type of stimulus (see below). Otherwise, the next trial was immediately presented. 132

133

An asymmetrical reinforcement ratio was introduced such that one type of line (i.e. short 134 or long) was punished more often. The line type that was punished more frequently is 135 referred to as the "harsh stimulus" and the line type that was punished less frequently is 136 referred to as the "lenient stimulus". Misidentifying the harsh line (i.e., if the harsh line is 137 short, a misidentification is to respond "long") was followed by a negative feedback with 138 a probability of 75%. Misidentifying the lenient line (i.e., if the lenient line is long, a 139 140 misidentification is to respond "short") was followed by a negative feedback with a probability of 25%. Analyses from a pilot study using the same behavioral task prove 141 that the actual distribution of negative feedbacks corresponds to the anticipated 142 asymmetric ratio design: on average, 76.1% of errors on the Harsh line and 29.4% of 143 errors on the Lenient line were followed by a negative feedback (-5 pennies). These 144 results are consistent across conditions and blocks. 74% of errors on harsh lines and 28% 145 146 of errors on lenient lines were punished in Block 1; 74% and 30% in Block 2; and 74% and 21% in Block 3 (Safra et al., 2021). 147

149 The long line was randomly assigned to being the harsh or the lenient stimulus for each



150 participant.



Figure 1. Schematic representation of the tasks A fixation cross appears for 300ms, followed by an
empty circle. A short or a long line is then flashed inside the circle for 40ms. Participants have an infinite
amount of time to respond before they receive a punishment for some of their incorrect responses.

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156 Threat reactivity. Threat reactivity was conceptualized as participants' bias to avoid 157 punishment. In our task this meant over-detecting the line for which misidentification 158 was associated with more frequent punishment (i.e., the harsh line). Response bias 159 towards the harsh line was computed using the standard signal detection measure: 160

161 
$$Log(b) = \frac{1}{2} \times Log\left(\frac{Harsh_{correct} * Lenient_{incorrect}}{Harsh_{incorrect} * Lenient_{correct}}\right)$$

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163

with *Harsh<sub>correct</sub>* and *Lenient<sub>correct</sub>* correspond to the proportion of correct identifications
(hits and correct rejections) to the total number of harsh and lenient trials respectively,

and *Harsh*<sub>incorrect</sub> and *Lenient*<sub>incorrect</sub> correspond to the proportion of false identifications
(misses and incorrect rejections) to the total number of harsh and lenient trials
respectively. When accuracy was equal to 1 or 0, we followed the log linear correction
procedure described by Hautus (1995).

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Following Pizzagalli et al. (2005) and Chevallier et al. (2016), reactivity to threat was computed by measuring the change in bias towards the harsh line between the first block (in which the participant is naive about the value of the two lines) and the last block (in which the participant has experienced that the misidentification of one line is more frequently associated with punishments).

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Perceived infectability. At the end of the experiment, participants' susceptibility to 177 infectious diseases was assessed using the "Perceived Vulnerability to Disease" 178 179 questionnaire (Duncan, Schaller & Park, 2009). This questionnaire is composed of two subscales: the "Perceived Infectability" subscale which measures the self-reported 180 181 susceptibility to infectious diseases, and the "Germ Aversion" subscale which assess the level of affective responses to situations of high risk of disease transmission. In our study, 182 we used "Perceived Infectability" as our measure of interest as it indicates how much the 183 individual feels threatened by infectious diseases, while "Germ Aversion" was used as a 184 185 control measure for general affective reactions to diseases.

Participants completed these scales twice, once in Wave 1 and a second time in Wave 2. Our data shows strong consistency in participants' response to the perceived vulnerability to disease questionnaire. We found a strong inter-temporal correlation between the two waves for the global disgust score ( $r = 0.86 \pm 0.01$  s.e.m , p < .001), 190 the perceived infectability score ( $r = 0.86 \pm 0.01$  s.e.m., p < .001) and the germ aversion 191 score ( $r = 0.84 \pm 0.02$  s.e.m, p < .001).

Socio-demographic information. In Wave 1, participants provided information about their
age, gender and level of education. Additional questionnaires were also included at the
end of Wave 1 and Wave 2 (see Supplementary information for details).

195 Local COVID-19 exposure. The number of local COVID-19 cases was retrieved from the NHS website based on participants' postal codes. For residents of England, we retrieved 196 197 COVID-19 cases statistics at the upper tier local authority level (UTLA) from the NHS 198 website. UTLAs are an administrative subdivision below the level of the region. For 199 residents of Scotland, COVID-19 figures were given at the level of health board areas from 200 the Scotland NHS website (there are 14 such areas). Finally, COVID-19 cases statistics for Wales and Northern Ireland were not available for smaller subdivisions. We thus 201 202 considered Wales and Northern Ireland as just other administrative sub-divisions.

203

Importantly, perceived vulnerability to pathogens was not significantly correlated with 204 the local numbers of COVID-19 cases neither in Wave 1 ( $r = .01 \pm 0.06$  s.e.m., t(275) =205 0.13, p > .250) nor in Wave 2 ( $r = .01 \pm 0.06$  s.e.m., t(275) = -0.21, p > .250). Similarly, in 206 207 both Waves, no significant correlation was found between the local number of COVID-19 cases and the subscales of Perceived Vulnerability to Disease: perceived infectability 208 209 (Wave 1:  $r = -.02 \pm 0.06$  s.e.m., t(275) = -0.37, p > .250; Wave 2:  $r = -.04 \pm 0.06$  s.e.m., t(275)210 = -0.59, p > .250) and germ aversion (Wave 1:  $r = .03 \pm 0.06$  s.e.m., t(275) = 0.52, p > .250; Wave 2:  $r = .02 \pm 0.06$  s.e.m., t(275) = 0.26, p > .250). 211

212

213 Analyses.

214 Threat reactivity in Wave 1 and in Wave 2 were first analyzed using robust mixed linear 215 regressions taking the number of reported COVID-19 cases in the upper tier local 216 authority, germ aversion and perceived infectability, as well as the interaction between 217 local exposure to COVID-19 and these two dimensions of perceived vulnerability to 218 diseases as predictors. All the predictors were transformed into z-scores to avoid issues 219 due to scaling differences. To control for individual and local effects independent of the 220 exposure to COVID-19 (such as living in a rural area or in a city), participant ID and the upper tier local authority was included as a random factor. In order to further assess the 221 222 robustness of our results, we conducted additional models with age, gender and level of 223 education as additional predictors.

224

Finally, in order to compare participants' behavior across the two waves, we analysed Waves 1 and 2 simultaneously using similar robust mixed linear regressions as previously but taking "Wave" as additional predictor. All the robust mixed linear regressions were conducted using *robustlmm* R package (Koller, 2016).

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#### 230 Results

No main effect of COVID-19 exposure was found on threat reactivity ( $b = -0.07 \pm 0.06$ 231 s.e.m., z = -1.24, p = .215). However, there was a significant positive effect of the 232 233 interaction between exposure to COVID-19 and perceived infectability ( $b = 0.15, \pm 0.07$ 234 s.e.m., z = 2.27, p = .023) such that participants who perceived themselves as more likely to catch infectious diseases reacted more strongly to the number of COVID-19 cases in 235 236 their surroundings (Table 1). This effect was robust to the inclusion of age, gender and level of education (interaction between perceived infectability and COVID-19 exposure: 237  $b = 0.18 \pm 0.07$  s.e.m., z = 2.48, p = .013; no other significant effect, see Table 1) and was 238

specific to perceived infectability as there was no significant effect of germ aversion (main effect:  $b = 0.08 \pm 0.06$  s.e.m., z = 1.31, p = .190; interaction:  $b = -0.00 \pm 0.05$  s.e.m., z = -0.01, p > .250).

Analysis of Waves 1 and 2 confirmed the positive interaction between exposure to COVID-19 and perceived infectability ( $b = 0.10 \pm 0.05$  s.e.m., z = 2.22, p = .026; Table 1). This effect was still found as a trend after including demographic variables as predictors ( $b = 0.10 \pm 0.05$  s.e.m., z = 1.85, p = .064; Table 1).

To sum up, differences in the number of COVID-19 cases had no overall effect on participants' threat reactivity but participants with a high sensitivity to diseases had a lower threat reactivity threshold when they lived in an area with many COVID-19 cases than when those who lived in an area with few COVID-19 cases. This suggests that threat reactivity increased in response to higher levels of disease threat among those who perceived themselves as vulnerable to diseases.

One possible interpretation of our findings is that participants with a higher perceived 252 sensitivity to diseases are also those who are more informed. We ruled out this possibility 253 by measuring participants' accuracy when estimating the number of COVID-19 cases in 254 the UK. We found that perceived infectability was not correlated with participants' 255 accuracy when they estimated the number of COVID-19 cases in the UK ( $r = 0.04 \pm 0.06$ 256 s.e.m., t(275) = 0.66, p > .250; non-signed error: r = -0.04,  $t(275) = -0.63 \pm 0.06$  s.e.m., 257 , p > .250; measured in Wave 2) and that the interaction between the number of COVID-258 259 19 cases and perceived infectability remained significant after adjusting for participants' knowledge of the epidemics (after controlling for signed error:  $b = 0.09 \pm 0.05$  s.e.m., z =260 1.97, p = .049; after controlling for non-signed error:  $b = 0.09 \pm 0.05$  s.e.m., z = 1.89,  $p = 0.09 \pm 0.05$  s.e.m., z = 1.89,  $p = 0.09 \pm 0.05$  s.e.m.,  $z = 0.00 \pm 0$ 261 .058). This suggests that participants with a high level of perceived infectability do not 262

- 263 have a better or a more catastrophic image of the situation than those with a low level of
- 264 perceived infectability.

	Wave 1		Waves 1 & 2		
	Reduced model	Full model	Reduced model	Full model	
Intercept	0.23 ± 0.06 ***	0.28 ± 0.08 ***	0.21 ± 0.06 ***	0.27 ± 0.07 ***	
Intercept	<i>z</i> = 4.09	<i>z</i> = 3.70	<i>z</i> = 3.49	<i>z</i> = 3.77	
COVID-19	-0.07 ± 0.06	-0.09 ± 0.09	-0.05 ± 0.05	$-0.04 \pm 0.07$	
published cases	<i>z</i> = -1.24	<i>z</i> = -0.96	<i>z</i> = -1.05	<i>z</i> = -0.54	
	Main effect				
	-0.09 ± 0.06	-0.10 ± 0.06	$-0.05 \pm 0.04$	$-0.06 \pm 0.04$	
Perceived	<i>z</i> = -1.63	z = -1.66	<i>z</i> = -1.25	<i>z</i> = -1.53	
infectability	Interaction with COVID-19 published cases				
·	0.15 ± 0.07 *	0.18 ± 0.07 *	0.10 ± 0.05 *	0.10 ± 0.06 °	
	<i>z</i> = 2.27	<i>z</i> = 2.48	z = 2.22	<i>z</i> = 1.85	
		Main effect			
	0.08 ± 0.06	0.08 ± 0.06	0.06 ± 0.04	0.06 ± 0.04	
	<i>z</i> = 1.48	<i>z</i> = 1.31	<i>z</i> = 1.48	<i>z</i> = 1.47	
Germ aversion	Interaction with COVID-19 published cases				
	$1.01 \pm 0.05$	-0.00 ± 0.05	$-0.04 \pm 0.03$	-0.05 ± 0.03	
	<i>z</i> = 0.17	<i>z</i> = -0.01	<i>z</i> = -1.30	z = -1.39	
	Main effect				
		-0.02 ± 0.06		0. $04 \pm 0.04$	
<b>A</b> .go		<i>z</i> = -0.36		<i>z</i> = 1.10	
Age	Interaction with the number of COVID-19 published cases				
		-0.05 ± 0.08		-0.04 ± 0.05	
		<i>z</i> = -0.63		<i>z</i> = -0.72	
	Main effect				
		-0.12 ± 0.12		$-0.12 \pm 0.08$	
- ·		<i>z</i> = - 1.06		<i>z</i> = -1.49	
Gender	Interaction with the number of COVID-19 published cases				
		0.05 ± 0.12		-0.00 ± 0.09	
		<i>z</i> = 0.43		<i>z</i> = -0.02	
	Main effect				
		1.01 ± 0.06		-0.01 ± 0.04	
Education loval		<i>z</i> = 0.18		z = -0.15	
Education level	Interaction with the number of COVID-19 published cases				
		-0.07 ± 0.08		$-0.04 \pm 0.05$	
		<i>z</i> = -0.86		<i>z</i> = -0.72	
Wave			-0.01 ± 0.09	-0. $03 \pm 0.09$	
wave			<i>z</i> = - 0.09	<i>z</i> = -0.36	

266 Table 1. Coefficients of the mixed linear regression on threat reactivity conducted on Wave 1 alone and Waves

1 and 2 simultaneously. A positive interaction was found between perceived infectability and the number of COVID19 published cases in the local area. Standardized regression coefficients are presented with the standard error to
mean and the associated z value. ° indicates a p-value inferior to .100, \* indicates a p-value inferior to .050 and \*\*\*
indicates a p-value inferior to .001.

#### 271 Discussion

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273 In line with our hypothesis, our results revealed that variations in threat reactivity was 274 associated to a combination of local threat level (as measured by the local prevalence of COVID-19) and individual sensitivity to threat: the more individuals perceived 275 276 themselves as susceptible to infectious diseases, the more COVID-19 exposure increased 277 their reactivity to threats. This effect was present at the two time-points of the epidemics we had access to: on the day following the official lockdown enforcement in the UK and 278 two weeks later. These results provide evidence that individuals react to the presence of 279 survival threats by decreasing their threshold for responding to punishment (Nettle & 280 Bateson, 2012). These results are in line with previous findings by Makhanova & 281 Shepherd (2020) suggesting that perceived infectability to diseases is associated with 282 increased vigilance to health and disease-related issues in the context of COVID-19 283 284 pandemic.

285

Going further, the present study reveals that psychological adjustments following an increase of threat in the environment acts at the global level of individuals' psychology. More precisely, it appears that disease threat, such as COVID-19 exposure, modulates threat reactivity across domains, even if the threat is not linked to health, as it is the case with the financial punishments used in our experiment.

291

292 Crucially, the significant interaction between perceived infectability and local COVID-19 293 exposure suggests that this response is conditional on the level of perceived threat and 294 not on the absolute level of threat in the environment. Therefore, it appears that this 295 effect is genuinely mediated by individuals' perceived risks and benefits of adopting different strategies in the response to an environmental change. Importantly, this effect
was independent from individuals' knowledge of the epidemic as well as their age, gender
and level of education.

299

In a nutshell, our study provides evidence that individuals react to the presence of threats in their environment by decreasing their threshold for reacting to threats. Moreover, our results show that adaptation of low-level psychological variables is conditional on how much the threat that is present in the environment corresponds to a threat subjectively perceived as such by the individual. This underlines the importance of taking interindividual differences into account when designing public policies in response to large scale public threats.

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