

Chapter 8

Appendix

Appendix 8A: Data and variable definitions

European Social Survey (ESS)

Our analysis uses data from the European Social Survey for Rounds 8, 9, 10, and 11. This dataset includes responses from individuals surveyed across European countries between 2016 and 2024. Conducted biennially, ESS contains a wide range of questions on trust, social connections, and emotional attachments at the individual level, as well as questions on individuals' happiness, life satisfaction, and their socio-demographic characteristics. In our regressions we focus on the following countries in Central and Eastern Europe and Western Europe: Austria, Belgium, Bulgaria, Croatia, Cyprus, Czechia, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Iceland, Ireland, Italy, Latvia, Lithuania, Montenegro, Netherlands, North Macedonia, Norway, Poland, Portugal, Serbia, Slovakia, Slovenia, Spain, Sweden, and Switzerland.

In our estimations, we use post-stratification weights that are provided by the dataset. Below, we summarise all the variables used in our analysis.

Dependent variables (happiness and life satisfaction)

We consider three different wellbeing measures in our analysis.

- Happiness is measured through responses to the following question: "Taking all things together, how happy would you say you are? Please use this card." 0-10 scale
- Life satisfaction is measured through responses to the following question: "All things considered, how satisfied are you with your life as a whole nowadays? Please answer using this card, where 0 means extremely dissatisfied and 10 means extremely satisfied." 0-10 scale
- Mean of happiness and life satisfaction (*HapSat*). 0-10 scale

Explanatory variables (main variables of interest (channel variables))

Measures of trust

- Trust in system is measured by calculating the mean of trust in the parliament, legal system, and politicians. 0-10 scale
- Trust in people (interpersonal trust) is measured through responses to the following question: "Using this card, generally speaking, would you say that most people can be trusted, or that you can't be too careful in dealing with people? Please tell me on a score of 0 to 10, where 0 means you can't be too careful and 10 means that most people can be trusted." 0-10 scale
- Safety after dark is measured through responses to the following question: "How safe do you - or would you - feel walking alone in the area you live after dark? Do - or would - you feel very safe, safe, unsafe, or very unsafe." 0-3 scale. Responses have been converted to reflect higher numbers representing greater feelings of safety.

Measures of social connections

- Social activity comparison is measured through responses to the following question: "Compared to other people of your age, how often would you say you take part in social activities? Please use this card." With responses ranging from "Much less than most" (1) to "Much more than most" (5), 1-5 scale
- Social meeting frequency is measured through responses to the following question: "Using this card, how often do you meet socially with friends, relatives or work colleagues?" With responses ranging from "Never" (1) to "Every day" (7), 1-7 scale

Measures of emotional attachments

- Attachment to country is measured through responses to the following question: "How emotionally attached do you feel to [country]? Please choose a number from 0 to 10, where 0 means not at all emotionally attached and 10 means very emotionally attached." 0-10 scale

- Attachment to Europe is measured through responses to the following question: “And how emotionally attached do you feel to Europe?” 0-10 scale

Categorical (“low” vs. “high”) versions of our trust, social connections, and emotional attachment variables

Our trust, social connections, and emotional attachment measures use responses on a scale with different steps. On their own, their categorical nature (thus their original scale) provides more information than variables with a binary nature. However, when considering interacting any of these variables (in their original scales) with internet use, it becomes difficult to explain changes in one unit of trust or social connections (in response to an increase in internet use) and their interacted effect on wellbeing. It is therefore more useful to consider a sliding scale that allows for a smaller set of categorical responses. This offers the ability to drop one of the categories in our regressions and examine the interactions in the remaining categories (in comparison to the dropped category). For example, when we convert trust in system to a categorical variable with responses ranging from 0 to 2, we can drop the middle category and we will be left with responses that display low trust in system versus high trust in system. By doing so, we also improve the explanation of the interaction terms which display unit changes in wellbeing. Below are the cutoffs for each of the “low” versus “high” versions of our trust, social connections, and emotional attachments variables.

Trust in system (originally on a 0-10 scale)

- Low trust in system: If the original variable takes on a value less than 3
- Medium trust in system (dropped as the base category): If the original variable takes on a value of 3 or any other values less than 5.5
- High trust in system: If the original variable takes on a value of 5.5 or higher

Trust in people (originally on a 0-10 scale)

- Low trust in people: If the original variable takes on a value less than 4
- Medium trust in people (dropped as the base category): If the original variable takes on a value of 4, 5 or 6
- High trust in people: If the original variable takes on a value of 7 or higher

Safety after dark (originally on a 0-3 scale)

- Low safety after dark (dropped as the base category): If the original variable takes on a value of 0 or 1
- High safety after dark: If the original variable takes on a value of 2 or 3

Social activity comparison (originally on a 1-5 scale)

- Low social activity comparison: If the original variable takes on a value of 1 or 2 – corresponding to responses “much less than most” and “less than most”
- Medium social activity comparison (dropped as the base category): If the original variable takes on a value of 3 – corresponding to the response of “about the same”
- High social activity comparison: If the original variable takes on a value of 4 or 5 – corresponding to the responses of “more than most” and “much more than most”

Social meeting frequency (originally on a 1-7 scale)

- Low social meeting frequency: If the original variable takes on a value of 3 or values less than 3 – corresponding to responses of “once a month” or less
- Medium social meeting frequency (dropped as the base category): If the original variable takes on a value of 4
- High social meeting frequency: If the original variable takes on a value of 5 or higher – corresponding to responses of “once a week” or more

Attachment to country (originally on a 0–10 scale)

- Low attachment to country: If the original variable takes on a value of less than 7
- Medium attachment to country (dropped as the base category): If the original variable takes on a value of 7 or 8
- High attachment to country: If the original variable takes on a value of 9 or higher

Attachment to Europe (originally on a 0–10 scale)

- Low attachment to Europe: If the original variable takes on a value of less than 4
- Medium attachment to Europe (dropped as the base category): If the original variable takes on a value of 4, 5, or 6
- High attachment to Europe: If the original variable takes on a value of 7 or higher

Internet measure

- Internet use in hours: Internet use is measured through responses to the following question, “On a typical day, about how much time do you spend using the internet on a computer, tablet, smartphone or other device, whether for work or personal use?” continuous variable, in hours

Control variables

- **Posting about politics:** Measured through the responses to the following question: “During the last 12 months, have you posted or shared anything about politics online, for example on blogs, via email or on social media such as Facebook or Twitter.” originally 1–2 scale, converted to a 0–1 scale.
- **Age and age squared:** Age is self-reported age variable from the questionnaires and age squared calculates the age squared divided by 100.
- **Gen Z:** A dummy variable for individuals who are born in 1997 and after.
- **Female:** A dummy variable for females. 0–1 scale.

- **University:** This is a dummy variable created from the responses to the following question – “What is the highest level of education you have successfully completed? Please use this card.” 0–1 scale, with 1 representing those with a university education or higher.

- **Urban:** This is a dummy variable created from the responses to the following question – “Which phrase on this card best describes the area where you live?” with the available responses being: a big city; suburbs or outskirts of big city; town or small city; country village; farm or home in the countryside. 0–1 scale, with 1 representing those who indicated living in “a big city”, or in the “suburbs or outskirts of a big city” or in a “town or small city”.

- **Married:** This is a dummy variable created from the responses to the following question – “This question is about your legal marital status not about who you may or may not be living with. Which one of the descriptions on this card describes your legal marital status now?” 0–1 scale, with 1 representing those who responded being “legally married” or “in a legally registered civil union”.

- **Left wing:** This is a dummy variable created from the responses to the following question – “In politics people sometimes talk of “left” and “right”. Using this card, where would you place yourself on this scale, where 0 means the left and 10 means the right?” 0–1 scale, with 1 representing those who have responded in ranges 0–3.

- **Right wing:** This is a dummy variable created from the responses to the following question – “In politics people sometimes talk of “left” and “right”. Using this card, where would you place yourself on this scale, where 0 means the left and 10 means the right?” 0–1 scale, with 1 representing those who have responded in ranges 7–10.

- **Born in country:** This is a dummy variable created from the responses to the following question – “Were you born in [country]?” 0–1 scale, with 1 representing those being born in the country.

- **Health:** Physical health is measured through the responses to the following question – “How is your health in general? Would you say it is very good (0) to very bad (4).” 0–4 scale, with 0 representing those reporting very bad health and 4 representing those reporting very good health.
- **Household net income (decile):** Income is measured through the responses to the following question – “Using this card, please tell me which letter describes your household’s total income, after tax and compulsory deductions, from all sources? If you don’t know the exact figure, please give an estimate. Use the part of the card that you know best: weekly, monthly or annual income.” 1–10 scale, where each scale represents a decile of income from low to high, with deciles of the actual household income ranging across countries.
- **Paid work (last 7 days):** This is a dummy variable created from the responses to the following question – “Can I just check, did you do any paid work of an hour or more in the last seven days?” 0–1 scale, re-coded, with 1 representing those who have paid work.

Eurostat

Our measure for social media comes from Eurostat. The data can be found in ‘Digital economy and society – ICT usage in households and by individuals’.

Social media use concentration

- Percentage of individuals using social media: Information society indicator: Internet use: participating in social networks (creating user profile, posting messages or other contributions to Facebook, Twitter, etc.) – (continuous variable) – by gender, age group, country and year

Measurement Lab (M-Lab) data

The following data on internet data speed is used as the instrumental variable in our regressions.

Internet download speed (M-Lab)

- Internet download speed: Median download speed measured in Mbps (continuous variable) – measured quarterly, quarterly regional median download speed

Generational divide

We define different generations as follows:

- Gen Z: Individuals born in 1997 and later
- Millennial: Individuals born between 1981 and 1996
- Gen X: Individuals born between 1965 and 1980
- Baby Boomers: Individuals born 1964 and earlier

Appendix 8B: Full regression results

Table 8B.1: Regression results for three measures of wellbeing

Variables	Dependent variables		
	Happiness	Life satisfaction	HapSat
Internet use (in hours)	0.00189 (0.00229)	0.00178 (0.00251)	0.00178 (0.00206)
Posting about politics	-0.0827*** (0.0147)	-0.123*** (0.0162)	-0.103*** (0.0138)
Trust in system	0.0531*** (0.00372)	0.103*** (0.00425)	0.0779*** (0.00352)
Trust in people	0.0438*** (0.00337)	0.0578*** (0.00389)	0.0508*** (0.00318)
Safety after dark	0.140*** (0.00989)	0.155*** (0.0110)	0.147*** (0.00925)
Social activity comparison	0.134*** (0.00801)	0.124*** (0.00879)	0.128*** (0.00744)
Social meeting frequency	0.112*** (0.00517)	0.110*** (0.00577)	0.111*** (0.00486)
Attachment to country	0.103*** (0.00398)	0.0904*** (0.00441)	0.0964*** (0.00373)
Attachment to Europe	0.0308*** (0.00332)	0.0264*** (0.00373)	0.0286*** (0.00315)
Age	-0.0408*** (0.00290)	-0.0545*** (0.00322)	-0.0477*** (0.00273)
Age squared/100	0.0422*** (0.00293)	0.0609*** (0.00325)	0.0516*** (0.00275)
Gen Z	-0.158*** (0.0302)	-0.0645* (0.0334)	-0.111*** (0.0283)
Female	0.179*** (0.0122)	0.139*** (0.0137)	0.159*** (0.0115)
University	-0.0340*** (0.0127)	-0.00763 (0.0143)	-0.0209* (0.0120)
Urban	-0.0774*** (0.0128)	-0.0856*** (0.0144)	-0.0814*** (0.0121)
Married	0.425*** (0.0138)	0.313*** (0.0155)	0.369*** (0.0131)

Table 8B.1: Regression results for three measures of wellbeing (continued)

Variables	Dependent variables		
	Happiness	Life satisfaction	HapSat
Left wing	-0.0562*** (0.0154)	-0.148*** (0.0176)	-0.102*** (0.0146)
Right wing	0.0430*** (0.0142)	0.176*** (0.0157)	0.110*** (0.0133)
Born in country	-0.0393* (0.0216)	0.0484** (0.0247)	0.00464 (0.0204)
Health	0.443*** (0.00939)	0.468*** (0.0102)	0.455*** (0.00872)
Household net income (decile)	0.0511*** (0.00271)	0.0770*** (0.00309)	0.0641*** (0.00258)
Paid work (Last 7 days)	0.0486*** (0.0173)	0.106*** (0.0193)	0.0773*** (0.0163)
Constant	3.983*** (0.0927)	3.715*** (0.0998)	3.852*** (0.0859)
Country fixed effects	YES	YES	YES
Observations	84,290	84,284	84,350
R-squared	0.234	0.255	0.286

Note: The pooled OLS regression results reported above use happiness, life satisfaction and *HapSat* (the mean of happiness and life satisfaction) as the dependent variables. Each regression is run using robust standard errors. The regressions also include country fixed effects. The asterisks display statistical significances as follows: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. Regressions use individual-level post-stratification survey weights.

Table 8B.2: Comparison of regression results

Variables	Dependent variable: HapSat	
	OLS	IV
Internet use (in hours)	0.00178 (0.00206)	-0.0915*** (0.0231)
Posting about politics	-0.103*** (0.0138)	-0.0589*** (0.0178)
Trust in system	0.0779*** (0.00352)	0.0750*** (0.00372)
Trust in people	0.0508*** (0.00318)	0.0525*** (0.00341)
Safety after dark	0.147*** (0.00925)	0.147*** (0.00979)
Social activity comparison	0.128*** (0.00744)	0.122*** (0.00788)
Social meeting frequency	0.111*** (0.00486)	0.114*** (0.00518)
Attachment to country	0.0964*** (0.00373)	0.0929*** (0.00412)
Attachment to Europe	0.0286*** (0.00315)	0.0303*** (0.00340)
Age	-0.0477*** (0.00273)	-0.0525*** (0.00322)
Age squared/100	0.0516*** (0.00275)	0.0523*** (0.00293)
Gen Z	-0.111*** (0.0283)	-0.0839*** (0.0308)
Female	0.159*** (0.0115)	0.148*** (0.0125)
University	-0.0209* (0.0120)	0.0507** (0.0219)
Urban	-0.0814*** (0.0121)	-0.0407** (0.0162)

Table 8B.2: Comparison of regression results (continued)

Variables	Dependent variable: HapSat	
	OLS	IV
Married	0.369*** (0.0131)	0.328*** (0.0169)
Left wing	-0.102*** (0.0146)	-0.0974*** (0.0154)
Right wing	0.110*** (0.0133)	0.117*** (0.0143)
Born in country	0.00464 (0.0204)	-0.000206 (0.0227)
Health	0.455*** (0.00872)	0.445*** (0.00961)
Household net income (decile)	0.0641*** (0.00258)	0.0719*** (0.00318)
Paid work (last 7 days)	0.0773*** (0.0163)	0.121*** (0.0202)
Constant	3.852*** (0.0859)	4.251*** (0.141)
Country fixed effects	YES	YES
Observations	84,350	77,058
R-squared	0.286	0.266

Note: The regression results reported above use *HapSat* (the mean of happiness and life satisfaction) as the dependent variable. Each regression is run using robust standard errors. The asterisks display statistical significances as follows: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. Regressions use individual-level post-stratification survey weights. The regression in the second column is an instrumental variable 2SLS type with median internet download speed reported quarterly used as the instrument for internet use.

Table 8B.3: Summary statistics for OLS and IV samples

Variable	Sample	Obs.	Mean	Std. Dev	Min	Max
Internet use (in hours)	OLS	84,350	3.5692	2.9982	0	24
	IV	77,058	3.5858	3.0154	0	24
Posting about politics	OLS	84,350	0.2170	0.4122	0	1
	IV	77,058	0.2179	0.4128	0	1
Trust in system	OLS	84,350	4.9415	2.2101	0	10
	IV	77,058	4.9799	2.1971	0	10
Trust in people	OLS	84,350	5.5482	2.3146	0	10
	IV	77,058	5.5619	2.3052	0	10
Safety after dark	OLS	84,350	2.1825	0.7363	0	3
	IV	77,058	2.1788	0.7381	0	3
Social activity comparison	OLS	84,350	2.8142	0.8801	1	5
	IV	77,058	2.8161	0.8818	1	5
Social meeting frequency	OLS	84,350	5.0169	1.4449	1	7
	IV	77,058	5.0319	1.4394	1	7
Attachment to country	OLS	84,350	7.8680	2.0808	0	10
	IV	77,058	7.8582	2.0805	0	10
Attachment to Europe	OLS	84,350	6.1834	2.3623	0	10
	IV	77,058	6.2009	2.3563	0	10
Age	OLS	84,350	46.5095	16.3545	15	94
	IV	77,058	46.6471	16.4039	15	92
Gen Z	OLS	84,350	0.0858	0.2801	0	1
	IV	77,058	0.0878	0.2830	0	1
Female	OLS	84,350	0.5073	0.4999	0	1
	IV	77,058	0.5054	0.5000	0	1
University	OLS	84,350	0.4799	0.4996	0	1
	IV	77,058	0.4738	0.4993	0	1
Urban	OLS	84,350	0.6450	0.4785	0	1
	IV	77,058	0.6445	0.4787	0	1
Married	OLS	84,350	0.5139	0.4998	0	1
	IV	77,058	0.5127	0.4998	0	1
Left wing	OLS	84,350	0.2282	0.4197	0	1
	IV	77,058	0.2303	0.4210	0	1
Right wing	OLS	84,350	0.2560	0.4364	0	1
	IV	77,058	0.2547	0.4357	0	1
Born in country	OLS	84,350	0.9079	0.2891	0	1
	IV	77,058	0.9082	0.2888	0	1
Health	OLS	84,350	2.9953	0.8300	0	4
	IV	77,058	2.9906	0.8308	0	4
Household income (decile)	OLS	84,350	6.0347	2.6153	1	10
	IV	77,058	6.0591	2.6105	1	10
Paid work	OLS	84,350	0.6651	0.4720	0	1
	IV	77,058	0.6636	0.4725	0	1

Table 8B.4: Results with interaction terms

Summarising results from Figures 8.13 and 8.14

Dependent variable: HapSat	
Variables	IV
Internet use (in hours)	-0.0753*** (0.0286)
Low trust in system x internet use	0.0206 (0.0144)
High trust in system x internet use	-0.0119 (0.00992)
Low trust in people x internet use	0.00256 (0.0132)
High trust in people x internet use	0.0325*** (0.00931)
High safety after dark x internet use	-0.00924 (0.0109)
Low social activity comparison x internet use	0.0157 (0.0124)
High social activity comparison x internet use	-0.0276** (0.0120)
Low social meeting frequency x internet use	-0.0104 (0.0121)
High social meeting frequency x internet use	-0.0466*** (0.0103)
Low attachment to country x internet use	-0.00637 (0.0117)
High attachment to country x internet use	0.0443*** (0.00883)
Low attachment to Europe x internet use	0.0800*** (0.0123)
High attachment to Europe x internet use	-0.0347*** (0.00892)
Posting about politics	-0.0635*** (0.0179)
Trust in system	0.0939*** (0.0130)
Trust in people	0.0352*** (0.0117)
Safety after dark	0.155*** (0.0178)
Social activity comparison	0.180*** (0.0347)

Table 8B.4: Results with interaction terms (continued)

Summarising results from Figures 8.13 and 8.14

Variables	Dependent variable: HapSat	
	IV	
Social meeting frequency	0.153***	(0.0162)
Attachment to country	0.0630***	(0.0129)
Attachment to Europe	0.0836***	(0.0101)
Age	-0.0540***	(0.00345)
Age squared/100	0.0532***	(0.00310)
Gen Z	-0.0780**	(0.0311)
Female	0.148***	(0.0125)
University	0.0495**	(0.0225)
Urban	-0.0404**	(0.0166)
Married	0.324***	(0.0172)
Left wing	-0.104***	(0.0155)
Right wing	0.106***	(0.0144)
Born in country	-0.00855	(0.0230)
Health	0.440***	(0.00974)
Household net income (decile)	0.0715***	(0.00323)
Paid work (Last 7 days)	0.126***	(0.0204)
Constant	3.846***	(0.272)

Table 8B.4: Results with interaction terms (continued)

Summarising results from Figures 8.13 and 8.14

Variables	Dependent variable: HapSat IV
Country fixed effects	YES
Observations	77,058
R-squared	0.260

Note: The regression results reported above use *HapSat* (the mean of happiness and life satisfaction) as the dependent variable. The regression is run using robust standard errors. The asterisks display statistical significances as follows: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. The regression uses individual-level post-stratification survey weights. The interaction terms included use the categorical versions of the trust, social connections and emotional attachments (High/Low versions). The main trust, social connections and emotional attachments variables are in their original scales. Median internet median internet download speed reported quarterly is used as the instrument for internet use.

Table 8B.5: The direct effect of internet use on trust, social connections, and attachments

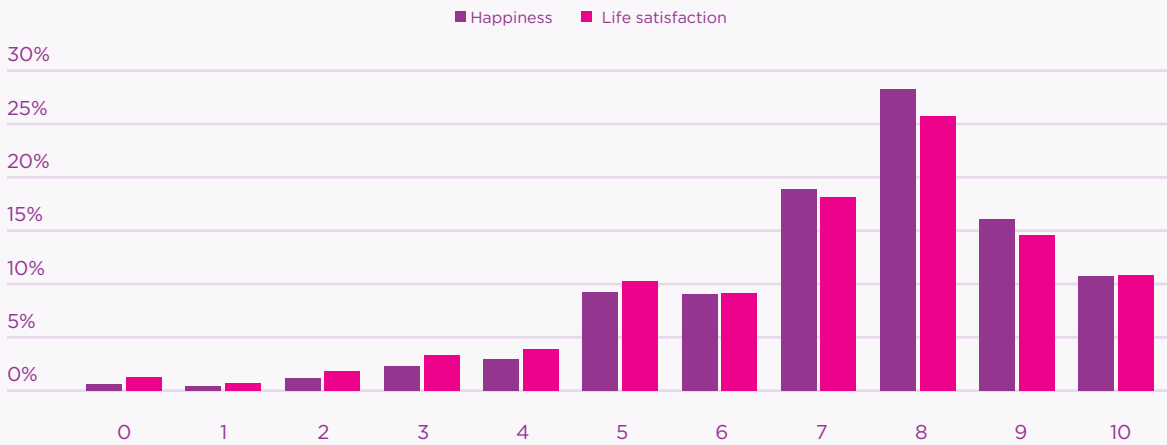
Summarising results from Figure 8.15 – Auxiliary IV regressions

Variables	Dependent variables						
	(1) Trust in system	(2) Trust in people	(3) Safety after dark	(4) Social activity comparison	(5) Social meeting frequency	(6) Attachment to country	(7) Attachment to Europe
Internet use (in hours)	0.132*** (0.0323)	0.0699** (0.0345)	0.0326*** (0.0103)	-0.0660*** (0.0138)	-0.161*** (0.0221)	-0.204*** (0.0337)	-0.0489 (0.0365)
Posting about politics	-0.255*** (0.0250)	-0.0531** (0.0266)	-0.00730 (0.00836)	0.133*** (0.0110)	0.202*** (0.0170)	0.108*** (0.0265)	-0.0484* (0.0291)
Age	-0.0236*** (0.00438)	0.00375 (0.00470)	0.0152*** (0.00151)	-0.0228*** (0.00199)	-0.0603*** (0.00313)	0.0231*** (0.00467)	-0.0182*** (0.00518)
Age squared/100	0.0340*** (0.00388)	0.00870** (0.00420)	-0.0138*** (0.00136)	0.0252*** (0.00180)	0.0452*** (0.00282)	-0.00591 (0.00408)	0.0359*** (0.00463)
GenZ	0.384*** (0.0415)	0.137*** (0.0451)	-0.0294** (0.0146)	0.111*** (0.0187)	0.193*** (0.0284)	0.00270 (0.0468)	0.339*** (0.0498)
Female	-0.0220 (0.0168)	-0.0128 (0.0182)	-0.352*** (0.00576)	-0.00835 (0.00747)	0.00801 (0.0118)	0.117*** (0.0177)	0.258*** (0.0197)
University	0.369*** (0.0308)	0.456*** (0.0330)	0.0519*** (0.00999)	0.148*** (0.0134)	0.186*** (0.0212)	0.134*** (0.0319)	0.426*** (0.0351)
Urban	0.0677*** (0.0222)	-0.00516 (0.0242)	-0.206*** (0.00735)	0.0394*** (0.00970)	0.0416*** (0.0156)	0.0208 (0.0232)	0.208*** (0.0260)
Married	0.212*** (0.0236)	0.126*** (0.0253)	0.00867 (0.00765)	-0.0422*** (0.0104)	-0.247*** (0.0166)	-0.00314 (0.0244)	0.0316 (0.0272)
Left wing	0.0489** (0.0207)	0.229*** (0.0225)	0.0665*** (0.00713)	0.0165* (0.00928)	0.0389*** (0.0146)	-0.226*** (0.0227)	0.0820*** (0.0245)
Right wing	0.235*** (0.0207)	0.0193 (0.0222)	-0.0209*** (0.00680)	0.0468*** (0.00907)	0.0613*** (0.0144)	0.240*** (0.0204)	-0.0144 (0.0242)
Born in country	-0.390*** (0.0309)	0.136*** (0.0330)	0.00521 (0.0106)	0.0401*** (0.0141)	0.151*** (0.0226)	0.111*** (0.0329)	-0.394*** (0.0359)
Health	0.311*** (0.0120)	0.311*** (0.0130)	0.141*** (0.00420)	0.152*** (0.00544)	0.139*** (0.00856)	0.192*** (0.0129)	0.299*** (0.0143)
Household net income (decile)	0.0532*** (0.00435)	0.0472*** (0.00464)	0.0135*** (0.00147)	0.0263*** (0.00195)	0.0329*** (0.00305)	0.0353*** (0.00463)	0.0585*** (0.00511)
Paid work (last 7 days)	-0.100*** (0.0270)	-0.0231 (0.0293)	-0.0119 (0.00919)	0.0996*** (0.0119)	0.0790*** (0.0192)	0.0902*** (0.0286)	-0.0234 (0.0315)
Constant	4.112*** (0.186)	3.715*** (0.199)	1.516*** (0.0623)	2.700*** (0.0824)	6.349*** (0.129)	6.496*** (0.199)	5.206*** (0.216)
Country fixed effects	YES	YES	YES	YES	YES	YES	YES
Observations	78,141	78,132	77,968	77,739	78,141	78,110	77,969
R-squared	0.213	0.158	0.185	0.016	0.064	0.057	0.075

Note: The regression results reported above use trust in system, trust in people, safety after dark, social activity comparison, social meeting frequency, attachment to country, and attachment to Europe (all in their original scales) as dependent variables. The regressions are run using robust standard errors. The asterisks display statistical significances as follows: *** $p < 0.01$, ** $p < 0.05$, * $p < 0.1$. The regressions use individual-level post-stratification survey weights. Median internet download speed reported quarterly is used as the instrument for internet use.

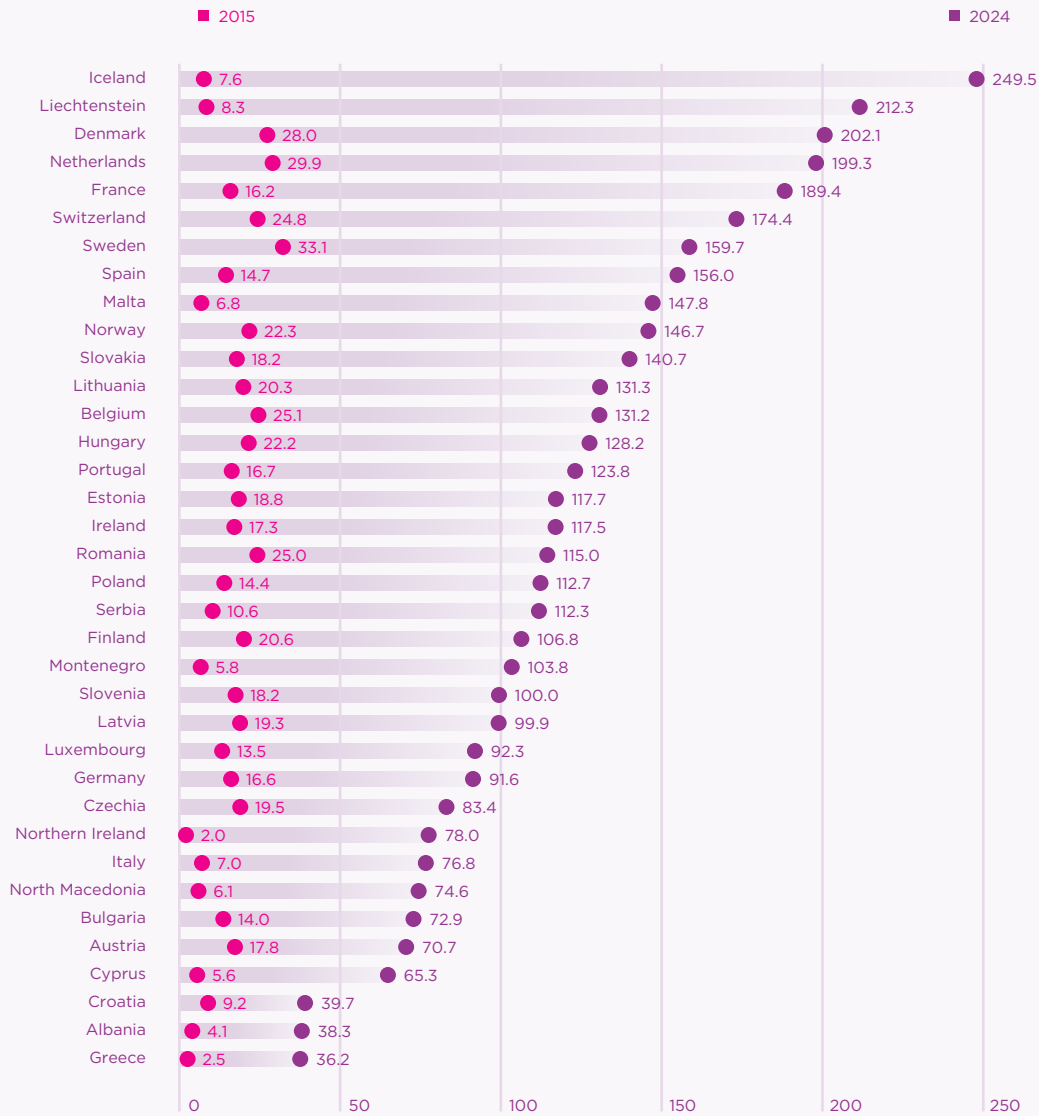
Appendix 8C: Additional figures

Figure 8C.1: Distribution of Happiness and Life Satisfaction responses
European Social Survey (2016–24)



Note: The figure depicts the histogram of responses to Happiness and Life Satisfaction used to calculate our HapSat variable, for our pooled sample of all ESS respondents in our data. Responses for Happiness (“How happy are you?”) range from 0 (extremely unhappy) to 10 (extremely happy), and responses to Life Satisfaction (“How satisfied are you with life as a whole?”) range from 0 (extremely dissatisfied) to 10 (extremely satisfied). Notably, mean values for Happiness are slightly higher (7.33) than Life Satisfaction (7.09). The most common response (over 25%) to both questions was a value of 8.

Figure 8C.2: Average internet download speed (Mbps)
 Google BigQuery M-Lab (2015–24)



Note: The data is aggregated quarterly by NUTS2 regions.