(Mis)information and Anxiety: Evidence from a Randomized Covid-19 Information Campaign

D Sadish $^{\bullet}$

Good Business Lab

Achyuta Adhvaryu

University of Michigan, NBER, BREAD, Good Business Lab, William Davidson Institute

Anant Nyshadham

University of Michigan, NBER, Good Business Lab

February 8, 2021

Abstract

Dispelling misinformation during crises is critical to public health. But information can also induce distress. We ask whether factual information hurts or improves mental health during the Covid-19 pandemic. We randomized the provision of Covid-19-related information through text messages, a prerecorded audio message, or live phone calls to Indian migrant workers. Phone calls increased knowledge and reduced depression and anxiety substantially. The amount of information delivered explains gains in knowledge, but not improvements in mental health. These results suggest that governments should reconsider the dependence on automated broadcasts during crises given the beneficial mental health effects of live phone calls.

JEL: D83, D90, I12

Keywords: Misinformation, Mental Health, Covid-19, Risk Communication

[•]D Sadish (Corresponding Author), [sadishdhakal@gmail.com], 74 Lindsey Avenue, Toronto, Canada M6H 1E3 :: Achyuta Adhvaryu, [adhvaryu@umich.edu], Stephen M. Ross School of Business, 701 Tappan Street Ann Arbor, MI United States 48109-1234 :: Anant Nyshadham, [nyshadha@umich.edu], Stephen M. Ross School of Business, 701 Tappan Street Ann Arbor, MI United States 48109-1234

I Introduction

1

Information during crises can be a double-edged sword. On one hand, it is absolutely 2 essential to dispel misinformation. Bursztyn et al. (2020) document that misinfor-3 mation about the Covid-19 pandemic from television programs in the US correlated 4 with high rates of Covid-19 infections and deaths. On the other hand, information 5 can induce anxiety. Holman, Thompson, et al. (2020) report that acute stress and 6 depressive symptoms increased during the Covid-19 pandemic, particularly among 7 those more exposed to ambiguous information. In fact, individuals can go out of 8 their way to avoid bad news. In one study, Ganguly and Tasoff (2016) found that g their participants were willing to pay to avoid testing for a treatable sexually trans-10 mitted disease. If information— whether factual or false— leads to a perception of 11 excessive risk, it can lead to fatalistic attitudes. When Akesson et al. (2020) experi-12 mentally changed individuals' beliefs about the infectiousness of Covid-19, those who 13 believed the disease to be more infectious became less willing to adopt precautionary 14 measures. 15

Anxiety is also tied to cognitive functions. Moran's (2016) meta-analysis shows that anxiety is consistently associated with poor working memory. To the extent anxiety impedes cognitive functions, it can lead to poor decisions. Xie et al. (2020) learned that individuals with lower working memory were less likely to comply with physicaldistancing measures during the Covid-19 pandemic. Mental illness can entrap the poor in a vicious cycle. Ridley et al. (2020) show that depression and anxiety caused poverty, which in turn exacerbates mental health. Against this backdrop, we ask whether certain modes of broadcast are better at ²³ delivering information without negative consequences to mental health. We randomly assigned garment industry workers in India to receive information through ²⁵ text messages, a pre-recorded audio message, or phone calls. We then measured ²⁶ their knowledge of Covid-19 and screened them for depression and anxiety. ²⁷

Phone calls led to the most engagement. Compared to participants receiving prerecorded audio messages, those who received phone calls stayed on the phone longer, were more likely listen to the full message, and opted to have the message repeated at a higher rate. Phone calls were only minimally better at improving knowledge, though the effect was prominent for individuals without smartphones. Surprisingly, phone calls reduced depression and anxiety by 16 percent.

These results prompt us to inquire to what extent information alone explains the effects of phone calls. Controlling for the amount of information delivered almost entirely eliminates the effect of phone calls on knowledge, but hardly changes the effect on mental health. This result is noteworthy because, by protocol, we restricted the caller's interaction with participants to reading from a script. In other words, phone calls improved mental health not because they relayed more information, but because a real person did so.

II Data

41

Between June and August of 2020, we recruited internal migrants employed in the Indian garment industry to participate in the study. Internal migrants are an important population because they could be at a higher risk of contracting Covid-19 44 during return migration, and could infect their families. Mobarak (2020) has found 45 that households in Bangladesh that had migrants return during the Covid-19 pan-46 demic were more likely to report symptoms of the disease. This population is also at 47 risk of severe economic and mental health consequences (Ridley et al. 2020). Further-48 more, it is crucial for manufacturing sector workers to be informed about the disease 49 in order for production to safely continue in the midst of a pandemic. Manufactur-50 ing environments are of particular concern given the potential of fast and large-scale 51 spread. One factory in Sri Lanka, for instance, found 1,000 employees to be Covid-19 52 positive within three days of detecting the first case (Agence-France Presse 2020). 53

We selected individuals from an administrative dataset of 23 factories in Karnataka. 54 The dataset contained information on gender, age, education, and whether individ-55 uals had left the job. All contact with participants occurred over the phone. While 56 factory workers were predominantly women, we approached roughly the same number 57 of men and women for participation. Since some individuals declined to participate, 58 we were left with 914 individuals at baseline, 57 percent of whom were female. The 59 sample is young with an average age of 24 years. Half of the participants had left 60 their jobs at the time of baseline— also a feature of the recruitment strategy. A third 61 of our sample had an education above 10^{th} grade, and three fourths had smartphones. 62 Just over a quarter lived in hostels with other workers. The average individual was 63 able to recall 5-digit numbers in a test of short-term memory. The sample could solve 64 roughly two out of three arithmetic problem, culminating into an average numeracy 65 score of 2.19. 66 We have two outcomes— knowledge and mental health. We measured knowledge 67 using an index that sums scores each participant received on a set of questions mea-68 suring their knowledge about various aspects of Covid-19— the symptoms, potential 69 remedies, and spread— standardized with mean zero and standard deviation one. 70 We measured mental health with the four-item Patient Health Questionnaire (PHQ-71 4) (Kroenke et al. 2009). The PHQ-4 is a combination of two-item Patient Health 72 Questionnaire (PHQ-2), which screens for depression, and the two-item General Anx-73 iety Disorder (GAD-2) questionnaire, which screens for anxiety. (See Appendix for 74 precise definitions.) 75

Baseline data confirm that there was substantial misinformation among participants. 76 About a third did not mention cough to be a symptom of Covid-19, and about half did 77 not mention fever. Fewer than half were certain that non-symptomatic individuals 78 can spread the disease. Participants also seemed to hold inconsistent beliefs. While 79 only eight percent were certain that Covid-19 had remedies, 26 percent said they 80 would recommend symptomatic individuals to take antibiotics, and 13 percent said 81 they would recommend drinking cow's urine. A third felt that consuming turmeric 82 regularly protects from Covid-19 infections, and 21 percent said that people of certain 83 religions are more likely to spread the disease. About 18 percent of the sample 84 attrited between baseline and endline. (Attrition is further discussed in Section III.) 85

III Research Design and Execution

86

We randomly assigned study participants to receive information on Covid-19 via one 87 of three modes: text messages, a pre-recorded audio message, or live phone calls. 88 We stratified the sample for randomization. Each strata was defined as a unique 89 combination of the following four variables: 1. whether the individual was female, 90 2. whether the individual had education above 10^{th} grade, 3. whether the individual 91 had left their job as of February 2020 when the pandemic reached India, and 4. the 92 factory where the individual was employed. About 20 percent of participants were 93 assigned to receive text messages, and the rest were split between pre-recorded audio 94 and phone calls. Surveyors too were assigned to participants at random at both 95 baseline and endline. Table V in the Appendix shows that baseline characteristics 96 and outcome measures were balanced across all three intervention groups. 97

The content of the message remained unchanged for all three modes. Moreover, we ensured that the pre-recorded audio message was in the voice of the same person who made the phone calls, and that the speed at which the caller read the message script matched the speed of speech in the pre-recorded audio. We also trained the caller to decline requests for additional information and to refrain from consoling participants.

As a protocol, participants from about five strata were surveyed each day, then ¹⁰⁴ randomized and administered interventions the following day. Text messages were ¹⁰⁵ predominantly delivered in one attempt. On the contrary, we made up to eight attempts to deliver the treatment through pre-recorded audio or phone calls. Roughly ¹⁰⁷ 93 percent of text messages were delivered. Likewise, 94 percent of those sent prerecorded audio answered their phones, but only 86 percent answered the phone when called (see Table II).

We do not observe whether the text messages were read. However, conditional on 111 answering the phone, we observe how long participants in the pre-recorded audio 112 and phone call interventions stayed on the phone. Since we ensured that the phone 113 calls and the pre-recorded audio delivered information at the same speed, we are able 114 to determine how much of the message content these interventions delivered before 115 the participant disconnected. Figure I shows that participants who received phone 116 calls stayed on the phone longer compared to those sent pre-recorded audio. Table II 117 shows that two thirds of the participants assigned to phone calls were delivered 118 the entire message in contrast to 40 percent of those assigned to pre-recorded audio. 119 Participants had the option to repeat the message at the end of the pre-recorded audio 120 message as well as phone calls. Those assigned to phone calls were 12 percentage 121 points more likely to make this choice. Essentially, phone calls engaged participants 122 more than pre-recorded audio. 123

We administered the median endline survey 18 days after intervention. Despite ¹²⁴ various survey protocols set up to minimize attrition, we were unable to contact ¹²⁵ 18 percent of our baseline sample for endline. As Table VI shows, attrition is imbalanced along baseline characteristics and treatment assignment, but not along ¹²⁷ outcome measures. To correct for this imbalance, we estimate treatment effects by ¹²⁸ weighing observations with the inverse of the probability of remaining in the study ¹²⁹ at endline. We also estimate Lee (2009) bounds to check if zero effects can be ruled 130 out.

While we present analysis in keeping with our pre-registered design in the appendix, 133 certain features of our data deviate from assumptions under which we pre-registered 134 our study. Knowledge and PHQ-4 were not as strongly correlated between baseline 135 and endline as our power calculations anticipated. In order to draw meaningful in-136 sights, we present results where we pool two of the three interventions. Our views on 137 the similarity of interventions have also evolved since pre-registration. Pre-recorded 138 audio messages and phone calls are similar in that they convey information through 139 audio rather than text. From a different viewpoint, text messages and pre-recorded 140 audio messages are both impersonal compared to phone calls. The latter demar-141 cation was predominantly favored by the group of India-based researchers that we 142 consulted. Our interpretation of Figure I and Table II also suggest that the latter 143 view is the most pertinent to the analysis. 144

We estimate variants of the following econometric model using Least Squares regression:

$$Outcome_i^1 = \beta \cdot \mathbb{1}[Call_i] + \gamma \cdot Outcome_i^0 + s_i + r_i + \epsilon_i \tag{1}$$

where *i* denotes each individual, $Outcome_i^1$ is the outcome variable after treatment, ¹⁴⁷ $\mathbb{1}[Call_i]$ indicates assignment to phone calls, $Outcome_i^0$ is the outcome variable before ¹⁴⁸ treatment, s_i indicates surveyor fixed effects, r_i indicates trial round fixed effects, ¹⁴⁹ and ϵ_i is the unobserved error. The parameter β represents the effect of assignment 150 to phone calls relative to assignment to either pre-recorded audio messages or text 151 messages. 152

We also test whether short-term memory, numeracy, and smartphone ownership ¹⁵³ moderate the effects of phone calls. We estimate variants of the following model ¹⁵⁴ using Least Squares regression: ¹⁵⁵

$$Outcome_i^1 = \phi \cdot \mathbb{1}[Call_i] + \delta \cdot M_i \cdot \mathbb{1}[Call_i] + \lambda \cdot M_i + \gamma \cdot Outcome_i^0 + s_i + r_i + \epsilon_i$$
(2)

where M_i is an indicator for either high (at or above median) short-term memory, ¹⁵⁶ high (at or above median) numeracy, or smartphone ownership. ¹⁵⁷

Table III presents estimates of Model (1). It shows that phone calls were only 159 minimally better at improving knowledge. Individuals assigned to phone calls were 160 more knowledgeable by about 10 percent of standard deviation when compared to 161 those assigned to either text messages or pre-recorded audio messages. The estimate 162 is smaller and less precise when we use inverse probability weights and controlling 163 for participant characteristics. Lee (2009) bounds do not rule out a null effect. 164 Contrarily, phone calls seem to reduce depression and anxiety. PHQ-4 scores were 165 16 percent lower for those assigned to receive phone calls. The effect on anxiety 166 and depression is stable when we use inverse probability weights. Lee (2009) bounds 167 rule out a null effect. Table VII in the Appendix shows that the effect is larger ¹⁶⁸ on anxiety (GAD-2) than on depression (PHQ-2). Phone calls reduced moderate to ¹⁶⁹ severe anxiety (GAD-2 \geq 3) by 28 percent. The magnitude of the effects would likely ¹⁷⁰ be larger if our phone calls had reached participants at the same rate as pre-recorded ¹⁷¹ audio messages. ¹⁷²

We observe the information content delivered through phone calls and pre-recorded ¹⁷³ audio. We also know if individuals receiving these interventions opted to have the ¹⁷⁴ information repeated. Controlling for these variables explains almost all of the effect ¹⁷⁵ of phone calls on knowledge relative to the pre-recorded audio, but not the effect on ¹⁷⁶ PHQ-4. In other words, information delivery does not on its own account for the ¹⁷⁷ effect on depression and anxiety. ¹⁷⁸

Table IV shows estimates of Model (2). Numeracy and short-term memory do not ¹⁷⁹ moderate the effect of phone calls on knowledge. However, phone calls were more ¹⁸⁰ effective on those without smartphones. Among participants assigned to phone calls, ¹⁸¹ those without smartphones became more knowledgeable by 18 percent of standard ¹⁸² deviation compared to those with smartphones. The effect on depression and anxiety ¹⁸³ did not change with numeracy, short-term memory, or smartphone possession. ¹⁸⁴

VI Conclusions

185

Previous research shows that exposure to discussions of mass violence (Holman, ¹⁸⁶ Garfin, et al. 2013; Thompson, Jones, et al. 2019), natural disasters (Thompson, ¹⁸⁷ Holman, et al. 2019), as well as outbreak of infectious diseases such as Ebola (Thomp- ¹⁸⁸ son, Garfin, et al. 2017) and Covid-19 (Gao et al. 2020; Holman, Thompson, et al. 189 2020) are associated with anxiety and distress. Given the rise in stress, anxiety and 190 depression during the Covid-19 pandemic (Salari et al. 2020), the mental health con-191 sequences of risk communication demand attention. Holmes et al. (2020) have called 192 for urgent research on health messaging that reins in distress. Our study responds to 193 this call. Whereas text messages and pre-recorded audio dominate Covid-19 infor-194 mation campaigns targeting individuals without access to the internet (International 195 Telecommunication Union 2020; World Health Organization 2020), we demonstrate 196 that, for under \$0.25 per message, phone calls can broadcast information at least as 197 effectively as conventional methods, yet with better consequences for mental health. 198

References

199

Agence-France Presse. (2020). Over 1,000 get coronavirus at Sri Lanka factory that 24							
made masks for US. Retrieved October 9, 2020, from https://au.news.yahoo.	201						
com/over-1-000-coronavirus-sri-155126527.html	202						
Akesson, J., Ashworth-Hayes, S., Hahn, R., Metcalfe, R. D., & Rasooly, I. (2020).	203						
Fatalism, Beliefs, and Behaviors During the COVID-19 Pandemic. Retrieved	204						
June 9, 2020, from https://www.nber.org/papers/w27245.pdf	205						
Bursztyn, L., Rao, A., Roth, C. P., & Yanagizawa-Drott, D. H. (2020). Misinforma-	206						
tion During a Pandemic. Retrieved June 22, 2020, from https://www.nber.	207						
org/papers/w27417.pdf	208						
Ganguly, A., & Tasoff, J. (2016). Fantasy and Dread: The Demand for Information	209						
and the Consumption Utility of the Future. Management Science, 1–25.	210						
Gao, J., Zheng, P., Jia, Y., Chen, H., Mao, Y., Chen, S., Wang, Y., Fu, H., & Dai, J.	211						
(2020). Mental Health Problems and Social Media Exposure during COVID-	212						
19 Outbreak. PLoS ONE, 15(4), 1–10. https://doi.org/10.1371/journal.pone.	213						
0231924	214						
Holman, E. A., Garfin, D. R., & Silver, R. C. (2013). Media's Role in Broadcasting	215						
Acute Stress Following the Boston Marathon Bombings. Proceedings of the	216						
National Academy of Sciences of the United States of America, 111(1), 93–	217						
98. https://doi.org/10.1073/pnas.1316265110	218						
Holman, E. A., Thompson, R. R., Garfin, D. R., & Silver, R. C. (2020). The Unfolding	219						

COVID-19 Pandemic: A Probability-Based, Nationally Representative Study 220

of Mental Health in the United States. *Science Advances*, 6, 1–7. https://doi. ²²¹ org/10.1126/sciadv.abd5390 ²²²

- Holmes, E. A., O'Connor, R. C., Perry, V. H., Tracey, I., Wessely, S., Arseneault, 223
 L., Ballard, C., Christensen, H., Silver, R. C., Everall, I., Ford, T., John, A., 224
 Kabir, T., King, K., Madan, I., Michie, S., K. Przybylski, A., Shafran, R., 225
 Sweeney, A., ... Bullmore, E. (2020). Multidisciplinary Research Priorities 226
 for the COVID-19 Pandemic: a Call for Action for Mental Health Science. 227
 The Lancet Psychiatry, 7(June), 547–560. https://doi.org/10.1016/S2215- 228
 0366(20)30168-1
- International Telecommunication Union. (2020). Sending SMS Messages for the General Public for COVID-19 Response. Retrieved December 5, 2020, from https: 231 //www.itu.int/en/ITU-D/ICT-Applications/Pages/COVID-19-public-SMS.aspx 233
- Kroenke, K., Spitzer, R. L., Williams, J. B. W., & Lowe, B. (2009). An Ultra-Brief 234
 Screening Scale for Anxiety and Depression: The PHQ-4. *Psychosomatics*, 235
 50(6), 613–621. https://doi.org/10.1016/S0033-3182(09)70864-3
 236
- Lee, D. S. (2009). Training, Wages, and Sample Selection: Estimating Sharp Bounds on Treatment Effects. *The Review of Economic Studies*, 76(3), 1071–1102. ²³⁸ https://doi.org/10.1111/j.1467-937X.2009.00536.x ²³⁹
- Mobarak, A. M. (2020). Mobility and Migration during COVID-19. Retrieved June 240
 11, 2020, from http://pubdocs.worldbank.org/en/735771589469963131/ 241
 MobilityMigrationCOVID-19-MushfiqMobarak.pdf 242

- Moran, T. P. (2016). Anxiety and Working Memory Capacity: A Meta-Analysis and 243
 Narrative Review. *Psychological Bulletin*, 142(8), 831–864. https://doi.org/ 244
 10.1037/bul0000051
- Ridley, M., Rao, G., Schilbach, F., & Patel, V. (2020). Poverty, Depression, and 246
 Anxiety: Causal Evidence and Mechanisms. Science, 370 (6522), 1–14. https: 247
 //doi.org/10.1126/science.aay0214
- Salari, N., Hosseinian-Far, A., Jalali, R., Vaisi-Raygani, A., Rasoulpoor, S., Mohammadi, M., Rasoulpoor, S., & Khaledi-Paveh, B. (2020). Prevalence of Stress,
 Anxiety, Depression Among the General Population During the COVID-19
 Pandemic: A Systematic Review and Meta-Analysis. *Globalization and Health*,
 16(57), 1–11. https://doi.org/10.1186/s12992-020-00589-w
- Thompson, R. R., Garfin, D. R., Holman, E. A., & Silver, R. C. (2017). Distress, 254
 Worry, and Functioning Following a Global Health Crisis: A National Study 255
 of Americans' Responses to Ebola. *Clinical Psychological Science*, 5(3), 513–256
 521. https://doi.org/10.1177/2167702617692030
- Thompson, R. R., Holman, E. A., & Silver, R. C. (2019). Media Coverage, Fore casted Posttraumatic Stress Symptoms, and Psychological Responses Before
 and After an Approaching Hurricane. JAMA Network Open, 2(1), 1–12. https:
 //doi.org/10.1001/jamanetworkopen.2018.6228
- Thompson, R. R., Jones, N. M., Holman, E. A., & Silver, R. C. (2019). Media 262
 Exposure to Mass Violence Events Can Fuel a Cycle of Distress. Science 263
 Advances, 5, 1–6. https://doi.org/10.1126/sciadv.aav3502 264

- World Health Organization. (2020). COVID-19 Message Library. Retrieved Decem ber 5, 2020, from https://www.who.int/publications/i/item/covid-19 message-library
- Xie, W., Campbell, S., & Zhang, W. (2020). Working Memory Capacity Predicts ²⁶⁸ Individual Differences in Social-Distancing Compliance during the COVID- ²⁶⁹ 19 Pandemic in the United States. *Proceedings of the National Academy of ²⁷⁰ Sciences of the United States of America, July*, 1–8. https://doi.org/10.1073/ ²⁷¹ pnas.2008868117

Acknowledgments We thank Saswati Mishra, Varun Chati, and staff at Good 273 Business Lab for research support. We are also grateful for comments from Heather 274 Schofield, Jimmy Narang, and Matt Lowe. 275

Ethics This study was approved by Good Business Lab's Ethics Committee in India (Identifier: GBL0520) and University of Michigan Human Subjects Research Committee in the United States (Office of Human Research Protections Registration Number: IRB00000246). All study participants provided informed consent.

Pre-registration The trial was pre-registered with the American Economic Association's Trial Registry (doi: 10.1257/rct.5947).

282

Funding Good Business Lab funded the data collection and interventions.

Competing Interests Adhvaryu and Nyshadham disclose that they are members ²⁸³ of the Board of Directors and serve as Chief Development Officer and Chief Strategy ²⁸⁴ Officer, respectively, at Good Business Lab (GBL). None of the authors has any ²⁸⁵ financial interest in GBL. ²⁸⁶

Data and Code Availability Anonymized data, a data dictionary defining each ²⁸⁷ field, and software code used in the analysis are made freely available with the ²⁸⁸ published article. ²⁸⁹

Tables and Figures

Table I: Descriptive Statistics

Variable	Mean	Standard Deviation	
Female	0.57	0.50	
Age	24.06	5.74	
Left job	0.51	0.50	
Educated above grade 10	0.33	0.47	
Smartphone	0.75	0.43	
Lives in hostel	0.28	0.45	
Short-Term Memory	5.24	1.90	
Numeracy Score	2.19	1.01	
PHQ-4	3.00	2.78	29
Attrited	0.18	0.39	
Select knowledge:			
Cough is symptom of Covid-19	0.64	0.48	
Fever is symptom of Covid-19.	0.53	0.50	
Non-symptomatic can spread Covid-19.	0.43	0.49	
Covid-19 has remedies.	0.08	0.27	
Would recommend Covid-19 symptomatic to take antibiotics.	0.26	0.44	
Would recommend Covid-19 symptomatic to drink cow's urine.	0.13	0.33	
Eating turmeric protects from Covid-19 infection.	0.35	0.48	
Believers of some religions spread Covid-19 more.	0.21	0.41	

Statistics are from a sample of 914 individuals surveyed at baseline.

293

294

295

Variable	Phone Call	Pre-Recorded Audio	Difference
Answered phone	0.86	0.94	-0.08 (0.02)
Information Content	4.89	3.64	1.25 (0.22)
All information delivered	0.66	0.40	$\begin{array}{c} 0.26 \\ (0.04) \end{array}$
Opted to repeat information	0.14	0.01	$\begin{array}{c} 0.12 \\ (0.02) \end{array}$

The table reports statistics from t-tests comparing differences in means between groups assigned ²⁹⁶ to phone call and pre-recorded audio. Standard errors are in parentheses. ²⁹⁷

	Knowledge					PH	Q-4		_
Variables	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	
Phone Call	0.12	0.11	0.10	0.06	-0.46	-0.49	-0.49	-0.48	_
	(0.06)	(0.07)	(0.07)	(0.07)	(0.16)	(0.17)	(0.16)	(0.20)	
Knowledge (Bl)	0.50	0.50	0.47	0.49					
	(0.03)	(0.04)	(0.04)	(0.04)					
PHQ-4 (Bl)					0.53	0.53	0.51	0.49	
					(0.04)	(0.04)	(0.04)	(0.04)	
Surveyor (Bl) FE	\checkmark	299							
Surveyor (El) FE	\checkmark								
Trial Round FE	\checkmark								
IPW		\checkmark	\checkmark	\checkmark		\checkmark	\checkmark	\checkmark	
Control Variables			\checkmark	\checkmark			\checkmark	\checkmark	
Information Delivery				\checkmark				\checkmark	
Observations	739	735	735	573	737	733	733	573	
Adjusted R^2	0.33	0.34	0.36	0.37	0.37	0.36	0.38	0.37	
Mean of Outcome (Bl)		-0.	.00			3.	00		- 300

Table III: Effects of Phone Calls on Knowledge and PHQ-4

The table reports results of Least Squares regressions estimating variants of Model (1). Bl means 301 baseline, El means endline, FE means fixed effects, and IPW means inverse probability weights. 302 Control variables include gender, age, employment status, indicator for hostel residence, numeracy, 303 short-term memory, smartphone ownership, and indicator for having education above grade 10. 304 Information delivery refers to two variables defined only for phone calls and pre-recorded audio: 305 one that counts the paragraphs of information delivered before the participant disconnected and 306 another that indicates whether the participant opted to have the information repeated. Regressions 307 controlling for information delivery exclude individuals assigned to text messages. Standard errors 308 are robust to heteroskedasticity. 309

19

	Knowledge	PHQ-4
Variables	(1)	(2)
Phone Call	0.33	-0.98
	(0.16)	(0.45)
Phone Call X High Numeracy	-0.05	0.03
	(0.13)	(0.33)
Phone Call X High Memory	0.07	0.38
	(0.14)	(0.34)
Phone Call X Smartphone	-0.33	0.35
	(0.16)	(0.43)
High Numeracy	0.18	-0.06
	(0.09)	(0.24)
High Memory	0.08	-0.46
	(0.09)	(0.24)
Smartphone	0.15	-0.33
	(0.11)	(0.31)
Knowledge (Bl)	0.48	
	(0.04)	
PHQ-4 (Bl)		0.51
		(0.04)
Surveyor (Bl) FE	\checkmark	\checkmark
Surveyor (Bl) FE	\checkmark	\checkmark
Trial Round FE	\checkmark	\checkmark
IPW	\checkmark	\checkmark
Control Variables	\checkmark	\checkmark
Observations	735	733
Adjusted R^2	0.36	0.38
Mean of Outcome (Bl)	-0.00	3.00

Table IV: Moderators of the Effects of Phone Calls

The table reports results of Least Squares regressions estimating variants of Model (2). Variables $_{312}$ starting with *High* indicate individuals at or above median. *Bl* means baseline, *El* means endline, $_{313}$ *FE* means fixed effects, and *IPW* means inverse probability weights. Control variables include $_{314}$ gender, age, employment status, indicator for hostel residence, and indicator for having education $_{315}$ above grade 10. Standard errors are robust to heteroskedasticity. $_{316}$



The figure shows the distribution of information content (number of paragraphs) delivered by prerecorded audio messages and phone calls. Sample excludes participants who did not answer their phones. 321

Appendix

Variable Definitions

359

1. Knowledge Index: A sum of nine binary variables that indicate whether or not an indi-324 vidual knows each of nine symptoms of Covid-19, and six ternary (3 categories) variables 325 that measure individuals' knowledge related to Covid-19, standardized to have mean zero 326 and standard deviation of one. This index was measured both before and after the inter-327 vention. Below is a description of how variables were encoded to create the Knowledge 328 Index: 329

Knows the symptom: Cough [No = 0, Yes = 1]330 Knows the symptom: Fever [No = 0, Yes = 1]331 Knows the symptom: Breathing Difficulty [No = 0, Yes = 1]332 Knows the symptom: Congestion in nose and throat [No = 0, Yes = 1]333 Knows the symptom: Runny nose [No = 0, Yes = 1]334 Knows the symptom: Feeling tired [No = 0, Yes = 1]335 Knows the symptom: Body aches [No = 0, Yes = 1]336 Knows the symptom: Diarrhoea [No = 0, Yes = 1]337 Knows the symptom: Loss of taste or smell [No = 0, Yes = 1]338 If someone does not show any symptom of the novel coronavirus, could they still 339 have the disease? [No = -1, Don't Know = 0, Yes = 1] 340 Do you think there is any medicine or herb that helps against the novel coronavirus? 341 [Yes = -1, Don't Know = 0, No = 1]342 Suppose a person you know has symptoms of the novel coronavirus. Would you ad-343 vise them to take antibiotics? [Yes = -1, Don't Know = 0, No = 1] 344 Would you advise them to drink cow's urine? [Yes = -1, Don't Know = 0, No = 1] 345 If a person takes turmeric every day, do you think they will be less likely to get the 346 novel coronavirus? [Yes = -1, Don't Know = 0, No = 1] 347 Do you think people of some religions are more likely to spread the novel coron-348 avirus? [Yes = -1, Don't Know = 0, No = 1] 349 2. Four-Item Patient Health Questionnaire (PHQ4): A sum of four questions about 350 mental health on a four-point scale (0 to 3). This index was measured both before and 351 after the intervention. Below is a description of how variables were encoded to create the 352 PHQ-4 score: 353 How often do you have little interest or pleasure in doing things? [Not at all = 0, 354 Several Days = 1, More than half the days = 2, Nearly everyday = 3] 355 How often do you feel down, depressed or hopeless? [Not at all = 0, Several Days =356 1, More than half the days = 2, Nearly everyday = 3] 357 How often do you feel nervous, anxious, or on edge? [Not at all = 0, Several Days =358 1, More than half the days = 2, Nearly everyday = 3]

How often do you feel like you are not able to stop or control worrying? [Not at all 360 = 0, Several Days = 1, More than half the days = 2, Nearly everyday = 3 361 The first two questions of PHQ-4, known as the two-item Patient Health Questionnaire (PHQ-2), measure depression. The last two questions, known as the two-item General Anxiety Disorder (GAD-2) questionnaire, measure anxiety. 364

- 3. Short-Term Memory: The longest sequence of one-digit numbers an individual can recall within 5 seconds of hearing it. This variable was measured before the intervention, but not after. 365
- 4. Numeracy: A sum of three binary variables that indicate whether an individual can solve simple addition, subtraction, and multiplication problems mentally. This variable was measured before the intervention, but not after. 370

Supplementary Tables and Figures

371

372

373

Variable	TM	VR	\mathbf{PC}	${\rm TM}$ - ${\rm VR}$	VR - PC	TM - PC
Female	0.58	0.56	0.56	0.02	0.00	0.02
				(0.04)	(0.04)	(0.04)
Age	23.86	24.23	24.00	-0.37	0.23	-0.14
				(0.49)	(0.45)	(0.50)
Educated above grade 10	0.36	0.33	0.32	0.03	0.01	0.04
				(0.04)	(0.04)	(0.04)
Left job	0.54	0.50	0.50	0.04	0.00	0.04
				(0.04)	(0.04)	(0.04)
Smartphone	0.75	0.75	0.75	-0.00	0.01	0.01
				(0.04)	(0.03)	(0.04)
Lives in hostel	0.23	0.30	0.30	-0.06	0.00	-0.06
				(0.04)	(0.03)	(0.04)
Numeracy Score	2.21	2.18	2.20	0.03	-0.02	0.01
				(0.09)	(0.08)	(0.09)
Short-Term Memory	5.24	5.34	5.15	-0.10	0.19	0.09
				(0.17)	(0.14)	(0.16)
Knowledge	-0.02	-0.00	0.02	-0.02	-0.02	-0.04
				(0.09)	(0.07)	(0.09)
PHQ-4	3.07	2.92	3.04	0.14	-0.11	0.03
				(0.24)	(0.21)	(0.24)

Table V: Randomization Balance

The table reports statistics from t-tests comparing differences in means between the three intervention groups: Text Message (TM), Voice Recordings (VM), and Phone Calls (PC). Standard errors are in parentheses. 376

Variable	Non-Attrited	Attrited	Difference
Female	0.53	0.75	-0.23
			(0.04)
Age	24.25	23.21	1.04
			(0.49)
Educated above grade 10	0.34	0.30	0.04
			(0.04)
Left job	0.53	0.42	0.11
			(0.04)
Smartphone	0.76	0.70	0.06
			(0.04)
Lives in hostel	0.27	0.32	-0.05
			(0.04)
Numeracy Score	2.24	2.00	0.24
			(0.09)
Short-Term Memory	5.31	4.96	0.35
			(0.16)
Knowledge	-0.00	0.00	-0.00
			(0.09)
PHQ-4	2.99	3.02	-0.03
			(0.24)
Text Message	0.22	0.21	0.00
			(0.04)
Pre-Recorded Audio	0.40	0.31	0.09
			(0.04)
Phone Call	0.38	0.47	-0.09
			(0.04)

The table reports statistics from t-tests comparing differences in means between the Non-Attrited 379 and Attrited groups. Standard errors are in parentheses. 380

	PHQ-2	$\text{PHQ-2} \geqslant 3$	GAD-2	$\text{GAD-2} \geqslant 3$
Variables	(1)	(2)	(3)	(4)
Phone Call	-0.21	-0.03	-0.27	-0.07
	(0.10)	(0.03)	(0.10)	(0.03)
PHQ-2 (Bl)	0.33			
	(0.04)			
$PHQ-2 \ge 3 \ (Bl)$		0.27		
		(0.04)		
GAD-2 (Bl)			0.43	
			(0.04)	
$GAD-2 \ge 3 \ (Bl)$				0.32
				(0.04)
Surveyor (Bl) FE	\checkmark	\checkmark	\checkmark	\checkmark
Surveyor (El) FE	\checkmark	\checkmark	\checkmark	\checkmark
Trial Round FE	\checkmark	\checkmark	\checkmark	\checkmark
IPW	\checkmark	\checkmark	\checkmark	\checkmark
Control Variables	\checkmark	\checkmark	\checkmark	\checkmark
Observations	733	733	734	734
Adjusted R^2	0.27	0.17	0.29	0.20
Mean of Outcome (Bl)	1.59	0.29	1.41	0.25

Table VII: Effects of Phone Calls on Depression and Anxiety

381

The table reports results of Least Squares regressions estimating variants of Model (1). Bl means baseline, El means endline, FE means fixed effects, and IPW means inverse probability weights. Control variables include gender, age, employment status, indicator for hostel residence, and indicator for having education above grade 10. Standard errors are robust to heteroskedasticity. 386

	Knov	vledge	Knowled	Knowledge (Strong)		Q-4
Variables	(1)	(2)	(3)	(4)	(5)	(6)
Pre-Recorded Audio	-0.04	-0.03	-0.05	-0.05	0.11	0.13
	(0.09)	(0.09)	(0.09)	(0.09)	(0.23)	(0.23)
Phone Call	0.08	0.08	0.03	0.03	-0.42	-0.41
	(0.09)	(0.09)	(0.09)	(0.09)	(0.22)	(0.22)
Knowledge (Bl)	0.50	0.47				
	(0.04)	(0.04)				
Knowledge (Strong) (<i>Bl</i>)			0.52	0.49		
			(0.04)	(0.04)		
PHQ-4 (Bl)					0.53	0.51
					(0.04)	(0.04)
Surveyor (Bl) FE	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark
Surveyor (El) FE	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark
Trial Round FE	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark
IPW	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark
Control Variables		\checkmark		\checkmark		\checkmark
Observations	735	735	735	735	733	733
Adjusted R^2	0.34	0.36	0.36	0.38	0.36	0.38
Mean of Outcome (Bl)	-0	.00	0	.00	3.	00

Table VIII: Effects of Phone Calls and Voice Recordings on Knowledge and PHQ-4 (Pre-Registered)

The table reports results of Least Squares regressions estimating variants of Model (1). Bl means 389 baseline, El means endline, FE means fixed effects, and IPW means inverse probability weights. 390 Control variables include gender, age, employment status, indicator for hostel residence, numer-391 acy, short-term memory, smartphone ownership, and indicator for having education above grade 10. Standard errors are robust to heteroskedasticity.

392

387

	Knowledge	PHQ-4
Variables	(1)	(2)
Audio Message	0.11	-0.12
-	(0.21)	(0.66)
Audio Message X High Numeracy	-0.16	0.20
	(0.17)	(0.41)
Audio Message X High Memory	0.19	-0.09
	(0.17)	(0.44)
Audio Message X Smartphone	-0.15	-0.12
	(0.22)	(0.57)
High Numeracy	0.29	-0.23
	(0.16)	(0.37)
High Memory	-0.04	-0.23
	(0.15)	(0.40)
Smartphone	0.12	-0.07
	(0.19)	(0.50)
Knowledge (Bl)	0.48	
	(0.04)	
PHQ-4 (Bl)		0.51
		(0.04)
Surveyor (Bl) FE	\checkmark	\checkmark
Surveyor (Bl) FE	\checkmark	\checkmark
Trial Round FE	\checkmark	\checkmark
IPW	\checkmark	\checkmark
Control Variables	\checkmark	\checkmark
Observations	735	733
Adjusted R^2	0.36	0.37
Mean of Outcome (Bl)	-0.00	3.00

Table IX: Moderators of the Effects of Audio Messages (Pre-Registered)

The table reports results of Least Squares regressions estimating variants of Model (2). Variables 396 starting with High are indicate individuals at or above median. Bl means baseline, El means 397 endline, FE means fixed effects, and IPW means inverse probability weights. Control variables 398 include gender, age, employment status, indicator for hostel residence, and indicator for having 399 education above grade 10. Standard errors are robust to heteroskedasticity. 400

394