1	The times, they are a-changin': tracking the shifts in mental health signals in
2	Australia from the early to later phase of the COVID-19 pandemic
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35 Abstract

36 Introduction

- Widespread problems of psychological distress have been observed in many countries
- 38 following the outbreak of COVID-19, including Australia. What is lacking from current
- 39 scholarship is a national-scale assessment that tracks the shifts in mental health during the
- 40 pandemic timeline and across geographic contexts.

41 Methods

- Drawing on 244,406 geotagged tweets in Australia from January 1, 2020 to May 31, 2021,
- 43 we employed machine learning and spatial mapping techniques to classify, measure, and
- map changes in the Australian public's mental health signals, and track their change across
- 45 the different phases of the pandemic in eight Australian capital cities.

46 Results

- 47 Australians' mental health signals, quantified by sentiment scores, have a shift from
- pessimistic (early pandemic) to optimistic (middle pandemic), reflected by a 174.1% [95%]
- 49 CI: 154.8, 194.5] increase in sentiment scores. However, the signals progressively recessed
- towards a more pessimistic outlook (later pandemic) with a decrease in sentiment scores by
- 48.8% [34.7, 64.9]. Such changes in mental health signals vary across capital cities.

Conclusion

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- We set out a novel empirical framework using social media to systematically classify,
- measure, map, and track the mental health of a nation. Our approach is designed in a manner
- 55 that can readily be augmented into an ongoing monitoring capacity and extended to other
- 56 nations. Tracking locales where people are displaying elevated levels of pessimistic mental
- 57 health signals provide important information for the smart deployment of finite mental
- 58 health services. This is especially critical in a time of crisis during which resources are
- 59 stretched beyond normal bounds.

Keywords

Mental health, pandemic, social media data, sentiment, emotion, Australia

Summary Box

What is already known about this subject:

- Supplementary to survey-based assessments dominantly used in mental health research, social media data (e.g., Twitter) provides a powerful source of information to track the signals of mental status individually and the patterns of mental health signals of aggregated populations.
- Current survey-based studies are subject to limited sampling sizes or lacking locational information to map the spatial pattern of mental health, while social media data-based studies primarily focus on the early stage of the pandemic with case studies dominantly in the U.S.
- There is a pressing need to extend the mental health assessment to a national scale and to a longer timeline of the pandemic to reflect broad trends of mental health, and to be implemented in Australia where mental health issues in the COVID-19 are less explored.

What are the new findings:

- To our knowledge, the current study represents the first nationwide investigation using social media data with a large spatial and temporal coverage to unveil broad trends in the public's mental health signals from the early to later phase of the pandemic in Australia.
- We find that the mental health signals of the Australian public who used Tiwtter changed from being pessimistic in the early phase of the pandemic (before March 11, 2020) to be optimistic during the first three months of the pandemic and furthermore optimistic at the middle phase of the pandemic (March 11, 2020 to March 25, 2021), followed by a progressive recession towards a more pessimistic outlook in the later phase of the pandemic (after March 26, 2021).
- More specifically, the feeling of fear accounted for the largest proportion of emotion during the pandemic, which was mixed with joy, anticipation, and trust accounting for relatively larger proportions of emotion than sadness and anger.
- Important geographic differences of public mental health signals by the capital city were also observed. In the later phase of the pandemic, public mental health signals decreased toward pessimistic (particularly fear and anger) most apparent in Darwin, followed by Adelaide and Sydney.

How might it impact on clinical practice in the foreseeable future?

- We set out a novel empirical framework to systematically classify, measure and map mental health signals of a nation, through which the role of public health policy and mental health services in face of the pandemic can be assessed.
- The utility of social media data enables us to reveal broad trends in public mental health signals to supplement traditional survey-based approaches.
- In the spirit of reproducibility, we share our methodological approach such that our empirical framework that be readily augmented into a monitoring capacity and extended to other nations.
- Our study also provides the policy implications on delivering digital/online mental health programs and services to people in need, and education on vaccine safety to diminish the public's concern and reluctance to vaccination.

Introduction

Globally, the outbreak of the COVID-19 pandemic has caused profound social and economic impacts and threatens to create a mental health crisis. The public's negative sentiment (e.g., depression, fear, sadness, and anxiety) towards COVID-19 has been observed in studies in the United States, United Kingdom, Australia, China, alongside a number of European nations. Furthermore, the elevated need for mental health services has been reported, although the increasing prevalence of vaccination may act to lower the negativity towards COVID-19. As the United Nations' policy brief, COVID-19 and the need for action on mental health, concluded that an increased level of mental health crises in the era of COVID-19 is a priority worth a prompt response urgently planned by each country. Australia, as the largest developed country in the Southern Hemisphere, has invested substantial efforts to control the virus spread although has been facing widespread problems of psychological distress that threatened the public's mental health especially at the initial stage of the pandemic, according to the COLLATE (COvid-19 and you: mental health in AusTralia now survEy) project. However, what remains unknown is a nationwide shift of mental health along the different phases of the pandemic and across geographic contexts.

Through a systematic search of the Web of Science, PubMed, medRxiv, SSRN for articles published in English and preprints of articles on COVID-19 and mental health related research, we found out that the current research in mental health in the COVID-19 context has largely employed surveybased assessments⁹, reporting the increase of person's vulnerability to experiencing psychological distress in the early pandemic.^{4,10–13} However, these studies primarily focus on the early stage of the pandemic and are subject to data drawbacks (e.g., under-representativeness and limited data coverage) without the capability to reflect the universal trend of public mental health along the full timeline of the pandemic. Alternatively, social media data (e.g., Twitter) provides a potential powerful source of information for mental health researchers on quantifying the psychological reaction of a given population to a certain phenomenon. The use of both language and social expressions readily observable in the qualitative contents of social media data are telling indicators of mental health, providing important insights into the signals of sentiment and emotion individually to reflect the patterns of mental signals of aggregated population.¹⁴ These studies driven by social media data have utilised advanced modelling techniques (e.g., machine learning algorithms) to investigate the public's mental health signals towards home schooling, ¹⁵ social restriction policies, ¹⁶ and vaccination.¹⁷ However, they were limited to the early stage of the pandemic and with case studies dominantly in the U.S. There is a pressing need to extend the mental health assessment to a national scale and to a longer timeline of the pandemic to reflect broad trends of mental health, and to be implemented in Australia where mental health studies in the COVID-19 are less explored.

To address knowledge deficits, this study aims to classify, measure, and map changes in the public's mental health signals in Australia through 244,406 geotagged tweets (i.e., tweets with location information, hereinafter termed as geotweets) in Australia between the period January 1, 2020 to May 31, 2021. Employing machine learning and spatial analytic techniques we address three questions: 1) To what extent do the public's mental health signals change along the pandemic timeline? 2) What are the topics or keywords discussed by the public potentially associated with the change of mental health signals? 3) To what extent do the public's mental health signals vary across capital cities? In doing so, this study delineates the locales where people with elevated levels of pessimistic mental health signals concentrate and provides important information through which the allocation of finite mental health facilities and services can be deployed. Our study contributes the first investigation of mental health associated with COVID-19 in Australia, offering a machine learning-based empirical framework to unveil broad trends of the public's mental health signals shifting alongside the pandemic and goes some way to enrich the requisite evidence necessary for place-based mental health policy and planning.

Data and Methods

Data retrieval and post-processing

We utilise the Twitter academic full track application programming interface (AFT-API) to search and retrieve geotweets in Australia. Compared to the normal Twitter API which returns 1% of the total tweets for data privacy purposes, AFT-API enables us to fully retrieve tweets with pre-defined queries and improve the data coverage and representativeness. 18 We defined the searching terms as "pandemic, epidemic, virus, covid*, coronavirus, corona, and vaccin*"; the search timespan was defined as from January 1, 2020 to May 31, 2021 with the country defined as "AU" (Australia). Consequently, 244,406 geotweets posted by 24,296 Twitter users were retrieved from the total +860 million tweets in Australia. The statistical summary of geotweets across the capital cities and pandemic phases is provided in Table A2 (Appendix p3). In order to investigate the change of mental health signals over time, we further divided the analytical timeline into four phases: Phase 1 was the early phase of the pandemic from January 1, 2020 to March 10, 2020 — one day before the announcement of the global pandemic by World Health Organization (WHO) on March 11, 2020;¹⁹ Phase 2 was the first wave of the pandemic in Australia defined by Wang et al²⁰ from March 11, 2020 to June 15, 2020 during which COVID-19 cases spread out to each states in Australia in tandem with a series of social restriction policies intensively implemented by governments at different levels; Phase 3 was the second wave of the pandemic²⁰ from June 16, 2020 to March 25, 2021 during which the virus resurged dominantly in the State of Victoria; Phase 4 was the later phase of the pandemic featured by the implementation of mass vaccination, starting from March 26,

2021 when the COVID-19 vaccine, Pfizer, was first approved in Australia²¹ to May 31, 2021 when this study was conducted. The individual-level geotweets were then aggregated by day, week, phase and by capital city in the modelling process at the later stage.

Machine learning models and mapping methods

We commence with a sentiment analysis by the <u>Valence Aware Dictionary for sEntiment Reasoning</u> (VADER), a machine learning model (Appendix Section 2.1) to estimate sentiment compound scores (SCS) ranging between -1 (extremely negative) and +1 (extremely positive).²² Such SCS were further reclassified to represent three general trends of mental health signals based on the threshold of 0.5 and -0.5 as the 75% and 25% quantiles: optimistic (SCS>0.5), neutral (-0.5<SCS<0.5), or pessimistic (SCS<-0.5). It was followed by an emotion analysis by the National Research Council Canada Lexicon model (Appendix Section 2.2) to detail the optimistic and pessimistic mental health signals to eight types of emotions,²³ including joy, trust, anticipation, and surprise as optimistic signals as well as fear, anger, sadness, and disgust as pessimistic signals. Each type of emotion was measured as a percentage indicating the proportion of geotweets with such emotion accounted for the total geotweets. Then SCS and emotion percentage were analysed on daily and weekly basis at the national level. We then employed a word cloud mapping²⁴ (Appendix Section 2.3) to visualise the popular keywords discussed by the public based on the frequency of keywords and compared these keywords over four phases to speculate the episodic events potentially associated with the change of the public's mental health signals over time.

In order to reveal the spatial variation of mental health signals, we located geotweets by their geographic coordinates (Appendix Section 1). Given 82.2% of geotweets were located within the Great Metropolitan Areas (GMA) of state/territory capital cities where 67.7% of Australians inhabit, our spatial analysis focus on the eight GMA of capital cities, including Greater Sydney, Melbourne, Brisbane, Perth, Adelaide, Darwin, Hobart and Canberra (i.e., Australian Capital Territory). We employed a kernel density mapping approach (Appendix Section 2.4) to reveal the hotspot of optimistic signals (where optimistic tweets were concentrated) and the coldspot of pessimistic signals (where pessimistic tweets were concentrated). We then compared the eight types of emotion at the capital city level over four phases to unveil the change of mental health signals along the whole timeline of the pandemic.

Patient and Public Involvement

Not applicable

Results

Temporal change of mental health signals from the early to later phase of the pandemic

Figure 1 reveals the temporal change of mental health signals reflected by the sentiment score and eight types of emotion along the timeline of the pandemic. The sentiment score in the early phase of pandemic (mean=-0.043, 95% CI=[-0.052, -0.034], Table A3 in Appendix p3) increased by 174.1% to 0.058, [0.055, 0.062] in the first wave of the pandemic and further increased by 9.4% in the second wave (0.064, [0.061, 0.066]), indicating that the public's mental health signals changed from being relatively pessimistic in the first wave of the pandemic to being more optimistic during the pandemic. It is possibly due to that the implementation of policy interventions effectively controlling the virus spread which were backed by decreasing numbers of confirmed COVID-19 cases alongside the introduction of social security payments (e.g., the JobKeeper scheme ²⁷) that together were implemented from 30 March onwards. The government's effective action on controlling virus transmission and supporting business/employed persons affected by the significant economic impact of the COVID-19 can be seen as to have boosted morale and improved positive sentiment. However, the sentiment score in the later phase of the pandemic has a sharp decrease by 48.8% [34.7, 64.9] from March 26, 2021 to April 11, 2021 (Figure 1-1), possibly associated with the concern and redundancy of vaccination reflected by the later word cloud mapping (Figure 2), for example, the side effects from AstraZeneca.²⁸ When we further detail the optimistic and pessimistic mental health signals into eight types of emotion (Figure 1-2), fear accounts for the largest proportion of emotion (21.52%, [20.82%, 22.27%], Table A4 in Appendix p3) in the early phase of the pandemic although its proportion decreases from the early phase to the first wave of the pandemic meanwhile the proportions of optimistic signals (i.e., trust, anticipation, and joy) increase. During the pandemic, fear still accounts for the largest proportion (18.57% in Phase 2 and 19.21% in Phase 3), followed by trust, anticipation, sadness, joy, anger, surprise, and disgust (Table A4 in Appendix p3). In the later phase of the pandemic, fear has an obvious increase to the peak of 24.24% on May 21, 2021 and all other types of emotion have no substantial changes over time.

[Figure 1 insert here]

Figure 1. Temporal change of the public's sentiment score and emotion by type over four phases (Note: data before January 11, 2020 was excluded given the number of geotweets on these days was less than 30 per day)

In the word cloud maps (Figure 2) with word frequencies detailed in Table A5 (Appendix p4-5), optimistic mental health signals emerge in the keywords of "great, help, love, thank, need, good, time, well, best, australia" in the early phase of the pandemic. Among them, the size of the keywords "thank, good, great, need, love" grows in the first wave of the pandemic, indicating the rising popularity of such words being discussed and are potentially associated with the increase of

optimistic mental signals in the first wave of the pandemic as depicted in Figure 1. Optimistic keywords in the later phases include "support, love, good, thank, great, vaccine, need" and "vaccine" become increasingly frequent towards the later phase of the pandemic. In contrast, pessimistic mental health signals in the early phase of the pandemic emerge in the keywords of "china, panic, crisis, kill, spread, bad, outbreak, infect, death, die, fear" as well as "toilet paper" which potentially associates with the panic shopping in February and early March 2020 (Wang et al., 2020). Among these keywords, the size of "die, bad, kill, crisis, death" increases in the first wave of the pandemic with the newly emerging keywords such as "lockdown" and "trump". In the second wave of the pandemic, the size of "trump, kill, die, death" has no substantial change, with emerging "victoria state" where the second wave of the pandemic mainly attacked. Pessimistic mental health signals in the later phase of the pandemic are dominantly associated with the "vaccine and vaccinate", followed by "fail, india, die, lockdown", indicating the mass vaccination that started after March 2021 in Australia may intertwine with the pessimistic feeling, potentially explained by the safety concern and redundancy towards COVID-19 vaccines.²⁸ It is worth noting that some words (e.g., "lockdown, quarantine") appear frequently in both optimistic geotweets (e.g., "I support lockdown orders" and "Quarantine makes our community safe and protected") and pessimistic geotweets (e.g., "The continuous lockdown sucks!" and "Quarantine makes me frustrated") given they are intensively discussed.

[Figure 2 insert here]

Figure 2. Keywords potentially related to optimistic and pessimistic mental health signals over four phases

Spatial variation of mental health signals in Australian capital cities

The spatial variations of mental health signals are distinct across capital cities (Figure 3) with the hotspots of optimistic signals (the concentration of optimistic geotweets) shown as red spots whereas coldspots (the concentration of pessimistic geotweets) shown as blue spots. Some hotspots of optimistic signals are observed in the inner city of Darwin (sentiment score =0.61, Table A6 in Appendix p6), Perth (0.91), Adelaide (0.87), Melbourne (0.92), and Canberra (0.93); while hotspots appear in western suburbs of Brisbane (e.g., Chapel Hill (0.97)) and western and eastern suburbs of Sydney (e.g., Springwood (0.98)). In the contrast, the coldspots of pessimistic signals are concentrated in Galston-Laughtondale (-0.67) and Berowra-Brooklyn-Cowan (-0.71) northwest to Sydney inner-city, in Brookfield-Kenmore Hills (-0.85) west to the Brisbane inner-city, in and around Darwin airport (-0.61), and in Greenway (-0.54) of Canberra, whereas such coldspots are more dispersedly distributed in Melbourne, Perth, Adelaide, and Hobart.

The change of mental health signals over four phases is further examined in Table A6-7 (Appendix p6). In the early phase of the pandemic, pessimistic mental health signals are most apparently observed in Adelaide (-0.11, [-0.19, -0.03], Table A6 in Appendix p6), followed by Melbourne (-0.08, [-0.13, -0.03]) and Brisbane (-0.05, [-0.11, 0.01]). The public's mental health signals in the first wave of the pandemic have been improved in all capital cities with the increased sentiment score most apparently in Perth (218.8%, Table A7 in Appendix p6) and least apparently in Hobart (34.8%). From the first to the second wave of the pandemic, the mental health signals have been decreased most apparently in Darwin by -111.5%, followed by Adelaide (-76.1%) and Sydney (-16.2%) whereas the increase appears most apparently in Canberra by 33.7%, followed by Perth (31.9%) and Melbourne (12.2%). From the second wave of the pandemic to the later phase of the pandemic, the increase of mental health signals only remains in Perth (increase by 104.1%) and Hobart (36.3%).

[Figure 3 insert here]

Figure 3. Kernel density estimates of optimistic and pessimistic mental health signals in eight capital cities

The changes of emotion by type in each capital city are compared across four phases (Figure 4, Table A8-12 in Appendix p6-8). From the early phase to the first wave of the pandemic, there are substantial increases of joy, anticipation, and trust in Sydney (2.91% for joy, 1.91% for anticipation, 2.10% for trust, Table A12 in Appendix p8), Melbourne (2.37%, 0.79%, 2.25%), Brisbane (1.74%, 2.37%, 3.37%), Perth (1.67%, 0.75%, 1.71%), and Adelaide (1.95%, 2.35%, 3.01%). Meanwhile, there are significant decreases of fear and disgust in Sydney (-2.14% for fear and -2.88% for disgust), Melbourne (-2.56%, -2.19%), Brisbane (-2.30%, -3.72%), Perth (-1.88%, -2.09%), and Adelaide (-1.31%, -4.22%). In contrast, the decrease of joy, anticipation, and trust and the increase of fear and anger are observed in all capital cities (except Hobart) from the first wave to the second wave of the pandemic. From the second wave of the pandemic to the later phase of the pandemic, it is harder to generalise the changing pattern of optimistic and pessimistic mental health signals, given the mixed fluctuations of emotional types across capital cities.

[Figure 4 insert here]

Figure 4. Change of emotion by type over four phases in eight capital cities

Discussion

This study represents the first nationwide assessment of the public's mental health signals in Australia. We find that the public's mental health signals shifted from being relatively pessimistic

in the early phase of the pandemic before March 2020 to being optimistic in the first wave of the pandemic and further more optimistic in the second wave of the pandemic, although a progressive recession of mental health signals was observed in the later phase of the pandemic after the mass COVID-19 vaccination started after March 2021, possibly associated with the concern and reluctance to vaccination. More specifically, the feeling of fear accounted for the largest proportion of emotion during the pandemic, mixed with joy, anticipation, and trust. Compared to the early phase of the pandemic, the public's mental health signals in the first wave of the pandemic increased towards optimistic (in particular joy, anticipation, and trust) in all capital cities, most apparently in Perth and least apparently in Hobart. In the second wave of the pandemic, the public's mental health signals decreased towards pessimistic (in particular fear and anger) most apparently in Darwin, followed by Adelaide and Sydney. Moreover, pessimistic mental health signals resurged slightly in most capital cities (except Perth and Hobart) in the later phase of the pandemic possibly due to the public concern and reluctance against vaccination.

A number of survey-based studies in Australia have attempted to evaluate the public's mental health signals towards COVID-19, indicating that mental problems were widespread in the early stage of the pandemic (i.e., increased psychological distress, health anxiety, and contamination fears). 4,11–14 It is in line with our findings to some degree that the public's mental health signals tend to be pessimistic in the early phase before March 2020. The feeling of fear remains at a relatively higher level in the early phase and the first wave of the pandemic, coupled with the anxiety and sadness potentially associated with panic shopping, infection, and life loss. What we add to the literature is the finding that the public's mental health signals towards COVID-19 at the national level have been changed from being relatively pessimistic in the early phase to being optimistic in the first wave of the pandemic and further more optimistic in the later phases. This finding may reflect that the prompt actions and efforts made by governments to control virus spread and to build up public confidence and positivity towards the pandemic, ²⁷ releasing their worries and mental stresses to some degree.

With the advantage of social media data containing location information, we further contribute a spatial investigation of mental health signals across eight Australian capital cities by delineating the locales highly subject to pessimistic mental health signals. It is surprising to see that people in Melbourne where the second wave of the pandemic dominantly attacked have not experienced a decreased level of mental health signals, possibly to further speculate that the adverse effect of COVID-19 on the public's mental health tends to diminish progressively to be marginal after multiple resurges that are relatively minor in scales and effects. In addition, pessimistic mental health signals emerge slightly in most capital cities (except Perth and Hobart) in the later phase of

the pandemic when the mass vaccination started, possibly associated with public concern and reluctance to COVID-19 vaccines.²⁸

Public Health Implications

We set out a novel empirical framework to systematically classify, measure and map the mental health signals of a nation, through which the role of public health policy and mental health services in face of the pandemic can be assessed. The provision of mental health services and the implementation of mental health policies need to adjust at different phases of the pandemic. Digital health platforms and diverse channels (e.g., text messaging, mobile health applications, telehealth, and telemedicine) to deliver mental health services need to be incorporated to guide through the public's mental status. The key contribution of our study is for the delineation of when and where people are displaying higher levels of pessimistic mental health signals provides important information through which the allocation of finite mental health facilities and services can be deployed. Government and health authorities can utilise our empirical framework, supported by our methodological workflow sharable to the public (Appendix Section 2.5), to long-term track the public's mental health in and beyond the pandemic period and to develop strategies and guidelines on mental health in face of future public health emergencies.

In response to the Australian's vaccine hesitancy potentially associated with the resurge of pessimistic mental health signals in the later phase of the pandemic after March 26, 2021, healthcare providers are suggested to design and deliver more effective vaccine campaigns in 1) addressing the concerns of the side effects of approved vaccines,²⁹ 2) encouraging the public to get vaccinated through multiple channels including social media platforms (e.g., Twitter), and 3) delivering educational information about vaccination in the vaccine-pessimistic locales identified in our study.

The results of this study should be interpreted in light of several important limitations. First is that Twitter users may not fully reflect the characteristics of the general population as noted by many studies.³⁰ The elderly and those who have limited access to digital devices and social media are underrepresented in this study. Second, we need to acknowledge that sentiment and emotion detected by Twitter data are based on direct responses from Twitter users. Whether users' genuine thoughts comply with what they express in tweets (i.e., the trustworthiness and credibility) deserves further investigation. Third, given the complexity of human emotion, efforts are highly encouraged to extend from the eight types of emotion in our study to more types. Finally, we only analyse tweets written in English as English is the most spoken language in Australia. Future works need to consider incorporating multilinguistic tweets to improve representativeness when investigating non-

English residents in Australia or other countries beyond. We call for future research to extend our empirical framework to investigate mental health of broader populations by using datasets with a higher representativeness (e.g., mobile signal data) and containing multi-languages to render our findings comparable with observations in other geographic contexts. Our findings can be also complemented and calibrated by longitudinal survey data collected at various spatial scales where further endeavours can be made.

In a summary, our study unveils broad trends in the public's mental health signals in Australia and across Australian capital cities throughout the different phases of the pandemic. More specifically, it offers a novel empirical framework to classify, measure, map, and track the mental health signals of a nation in a manner that can readily be augmented into an ongoing monitoring capacity and extended to other nations through accessing our open-source analytical framework. Tracking locales where people are displaying elevated levels of pessimistic mental health signals provide important information for the smart deployment of finite mental health services. These new insights provide evidence for guiding public health policy and directing mental health services in the COVID-19 era and beyond.

Author's contribution

Siqin Wang: Conceptualization; Methodology; Software; Validation; Formal analysis;

Investigation; Writing - Original Draft; Visualization; Project administration

Xiao Huang: Methodology; Software; Validation; Data Curation; Writing - Original Draft;

Visualization

Tao Hu: Methodology; Software; Data Curation; Writing - Review & Editing

Mengxi Zhang: Investigation; Writing - Original Draft

Zhenlong Li: Data Curation; Writing - Review & Editing; Funding acquisition; Supervision

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Ethics statement

This study did not receive nor require ethics approval, as it does not involve human & animal participants.

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Declaration of interests

We declare no competing interests.

Data statement

Twitter data at the aggregated level can be shared through direct requests to the author. The analytical workflow embedding all models used in this study can be accessed via 10.6084/m9.figshare.14985153. Users can run it via an open-source software, KNIME (https://www.knime.com/).

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