Parasocial relationships and social media interactions: building brand credibility and loyalty

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Abstract
Purpose – This paper aims to explore how parasocial relationships with Korean celebrity endorsers on social media result in brand credibility and loyalty.

Design/methodology/approach – The participants were identified through a purposive sampling approach, and they were composed of consumers who purchased Korean-celebrity-endorsed products and services of a telecommunications company. The hypothesized relationships were gauged using a predictive approach as a research design via partial least squares (PLS) path modeling.

Findings – The findings show that all hypothesized relationships are supported. In particular, social media interaction was found to have a substantial, positive and significant effect on self-disclosure. Moreover, self-disclosure has a considerably significant and direct effect on parasocial relationships and was found to indirectly affect the link between social media interactions and parasocial relationships. The results further reveal that social media interactions and parasocial relationships predict source trustworthiness, leading to brand credibility and loyalty.

Originality/value – To the best of the authors’ knowledge, the present undertaking is the only study that examined how parasocial relationships on social media are built when foreign celebrities, in this case, the well-known Korean popular group BTS, endorse telecommunications products and services.

Keywords Parasocial relationships, Social media, Brand credibility, Brand loyalty, Self-disclosure, Social media interactions

Paper type Research paper
Relaciones parasociales e interacciones en las redes sociales: Construyendo credibilidad y lealtad de marca

Resumen
Propósito – La presente investigación explora cómo las relaciones parasociales con celebridades coreanas en las redes sociales generan credibilidad de marca y lealtad.

Diseño – Los participantes se identificaron mediante un muestreo intencional y estaban compuestos por consumidores que compraban productos y servicios de una empresa de telecomunicaciones avalados por famosos coreanos. Las relaciones hipotetizadas se midieron utilizando un enfoque predictivo como diseño de investigación mediante un modelo de mínimos cuadrados parciales (PLS).

Resultados – Los resultados muestran que todas las relaciones hipotetizadas se confirmaron. En particular, la interacción con los medios sociales tiene un efecto sustancial, positivo y significativo en la autoafiliación. Además, la autoafiliación tiene un efecto considerablemente significativo y directo en las relaciones parasociales y se descubrió que afecta indirectamente al vínculo entre las interacciones en los medios sociales y las relaciones parasociales. Los resultados revelan además que las interacciones en los medios sociales y las relaciones parasociales predicen la fiabilidad de la fuente, lo que conduce a la credibilidad de la marca y a la lealtad.

Originalidad – El presente trabajo es el único estudio que examina cómo se construyen las relaciones parasociales en los medios sociales cuando celebridades extranjeras, en este caso, el conocido grupo popular coreano BTS, promocionan productos y servicios de telecomunicaciones.

Palabras clave Relaciones parasociales, Redes sociales, Credibilidad de marca, Lealtad de marca, Autodivulgación, Interacciones en redes sociales

Tipo de artículo Trabajo de investigación

准社会关系和社交媒体互动：建立信誉和品牌忠诚度

摘要
目的 – 本研究探讨了在社交媒体上与韩国名人的寄生关系如何建立品牌可信度和忠诚度。
设计 – 通过目的抽样确定参与者，包括购买韩国名人代言的电信公司产品和服务的消费者。研究设计使用偏最小二乘法（PLS）模型对假设关系进行预测测量。
结果 – 研究结果表明，所有假设关系都得到了证实。特别是，社交媒体互动对自我披露具有实质性的影响，积极地和显著地影响。此外，自我披露对寄生关系也有明显的影响，并被发现间接影响社交媒体互动和寄生关系之间的联系。研究结果进一步揭示了社会化媒体互动和寄生关系能够预测来的可信度，从而提高品牌可信度和忠诚度。
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独创性 – 本文是唯一一篇研究外国名人在社交媒体上推广电信产品和服务时如何建立寄生社会关系的研究。
关键词 寄生关系、社交媒体、品牌可信度、品牌忠诚度、自我披露、社交媒体互动。
文章类型 研究型论文

1. Introduction
Celebrity endorsement is a popular advertising strategy companies use where the qualities and attributes of famous personalities, such as film stars, sports stars, artists or even musicians, are associated with their brands (Kerrigan et al., 2015). The shift to social media, and the marriage of popular culture and digital platforms, have led companies to effectively use (Freire et al., 2018) and magnify these celebrity endorsers’ credibility, competence and image, thereby establishing a much closer relationship with the consumers (Aw and Labrecque, 2020). The bond established between celebrity endorsers and the consumers is referred to as a parasocial relationship or the one-sided affection developed from a distance by consumers toward these personalities through frequent encounters (Dibble et al., 2016).
Celebrity endorsers are constantly sharing and interacting about their experiences which gives illusions to their followers that they know them on a deeper level (Derrick et al., 2008), especially with the prevalence of social media, which made communication easier with access not needing any permission (Kim and Song, 2016). Social media allows celebrities and consumers to interact in an instant conveniently and provides an ideal platform for parasocial relationships (Burnasheva and Suh, 2021) as it is strengthened by a two-sided social media interaction between celebrities and their followers (Närvänen et al., 2020).

The Korean Wave, which made its K-drama and K-pop music a global phenomenon, recognizes social media’s role. The success of K-pop stars is attributed to Korea’s brand of entertainment, where the parasocial relationship between the celebrities and followers is used in building a loyal fan base (Elfvings-Hwang, 2018) which has reached 100 million all over the world, especially during the COVID-19 where concerts via live streaming were carried on (Hahm et al., 2022). One of the most successful and popular K-pop stars who emerged from the Hallyu trend is Bangtan Sonyeondan or more popularly known as BTS. A seven-member Korean boy band, BTS has the most engaged and supportive fandom. By actively communicating through social media, they created intimacy between themselves and their followers, making them top-notch Billboard artists, and they were even invited by the United Nations to speak about their cause (Chang and Park, 2019). The success of BTS gave them opportunities as product endorsers of famous brands worldwide, such as Samsung, Hyundai, McDonald’s and Louis Vuitton. They also penetrated local brands in different regions, especially the Southeast Asian countries, such as Indonesia, Thailand, Vietnam and the Philippines, where they received the highest viewership and popularity, according to Blip, a private data research organization (Joo-ri and Jihae, 2019).

There are several scholarly studies related to parasocial relationships and celebrity endorsement. In the bibliometric review done by Wang and Liu (2023), it has been found that precedent studies on celebrity endorsement focused on the role of celebrities and social media influencers on credibility and branding. Närvänen et al. (2020) explored the parasocial relationships between Generation Z consumers and social media influencers and their influence on purchasing decisions. Similarly, parasocial relationships and attachment to celebrity endorsers showed their direct and indirect relationship to purchase intent through social media interaction (Aw and Labrecque, 2020). Meanwhile, Chung and Cho (2017) highlighted how parasocial relationships between celebrities and their followers have become more open in sharing personal information in new media environments where their audience has become their friends from being mere followers. In the Philippines, however, studies about celebrity endorsements are focused more on Korean celebrity endorsement mismatch and how it influenced Filipino behavior (Pantoja et al., 2022) and the impact of the Korean wave on purchase intentions (Malabanan et al., 2022). There lacks an evaluation of parasocial relationship dimensions, such as attractiveness, source trustworthiness and self-disclosure, concerning social media interactions between celebrity endorsers and consumers that can further impact brand credibility and brand loyalty.

Moreover, international celebrities have been evident in Philippine advertising (Quieta and Godinez, 2021). Aside from local (Filipino) endorsers, many Philippine brands complement their advertising campaigns with foreign endorsers to reach a broader market. Given the popularity of international celebrities, the prominence of social media in the Philippines, and Filipinos exhibiting brand loyalty in telecommunication companies (Lacap et al., 2021), the current study aims to investigate how Korean celebrity endorsers in social media and parasocial relationships can build brand credibility and loyalty using the source models as theoretical frameworks. This study shall serve as a strategic tool for advertisers.
and marketing professionals in maximizing the use of social media and celebrity endorsers, which shall benefit the brand and the business organization’s bottom line.

1.1 Literature review

The present study used source models as theoretical frameworks which determine the factor influencing attitudes and behaviors toward a brand and loyalty. Under source models, there are two underlying frameworks: source attractiveness which deals with physical attributes, and source credibility, which deals with perceived expertise and trustworthiness. Notably, the source attractiveness model proposed by McGuire (1985) explains the benefit of engaging celebrity endorsers as familiarity and likeability are linked to the effectiveness of a persuasive message. Endorsers’ popularity and appeal lead to a higher brand attitude, including loyalty (Nguyen, 2021). The source credibility model, on the other hand, elucidates that a message’s efficacy will depend on the perceived level of trustworthiness and expertise of a celebrity endorser (Hovland and Weiss, 1951).

Using the source models – source attractiveness and source credibility – the undertaking explores how endorsers’ qualities and level of acceptance from the followers may trigger an auspicious outlook of the brand (Ananda and Wandebori, 2016), leading to favorable brand credibility and loyalty. Furthermore, in evaluating trustworthiness and credibility, the source models help us connect the trustworthiness of celebrity endorsers in making interactions related to building credibility and loyalty.

1.2 Social media interactions and self-disclosure

Social media interaction, as defined, is a measure of how people interact with their social media accounts and content, covering a broad range of actions across all platforms (Eckstein, 2022). These interactions become essential in establishing strong customer relations through likes, comments, shares and mentions (Casaló et al., 2017; Wellington, 2022). As a two-way communication, social media interactions happen reactively and proactively – reactive when individuals message the business about its brand, and proactive when businesses, especially their ambassadors or endorsers, reach out to individuals. Considering these interactions, businesses see them as a strategy to strengthen brand awareness, gain leads and develop relationships with other potential customers (Caramela, 2021).

Concerning interactions, providing sensitive and personal information is always critical as it may lead to possible negative consequences (Casaló et al., 2021; Lee et al., 2016). As Chung and Cho (2017) described, self-disclosure pertains to revealing hidden and personal ideas and feelings to others. In the online context, celebrities self-disclose as they continuously share unique content and provide information on their social media profiles (Ampong et al., 2018).

Ampong et al. (2018) hypothesized that interactions significantly and positively affect self-disclosure. Accordingly, the frequency of interaction and maintaining social relationships with others increase an individual’s trust, which motivates them to disclose more personal information (Debatin et al., 2009). Similarly, Special and Li-Barber (2012) highlighted that those individuals who use social media for enjoyment tend to interact and engage more. That is, as they obtain the best entertainment through their participation in an ongoing conversation, they are more likely to disclose and be open about their information (Burke et al., 2010).

Moreover, Chung and Cho (2017) pointed out that social media interactions have a self-disclosing nature in which targeting in social media creates interaction which is relevant in pushing trigger to disclosure (Bazarova and Choi, 2014). As per the study of Fazli-Salehi et al. (2022), when celebrities or vloggers constantly interact with their social media followers, self-disclosure typically occurs. Leite and Baptista (2022) even argued that social
media influencers tend to self-disclose when they interact more with their followers, which translates to consumers’ behavioral intentions in the long run. With the prevalence of social media, users can freely express their thoughts and emotions to the public. The degree of social media interaction, familiarity and intimacy that may be built between and among users may result in self-disclosure (Lin and Utz, 2017). The more self-disclosure exists or is present in the engagement or relationship; the more emotionally invested those parties involved in the relationship will be (Ferchaud et al., 2018). Thus, we postulated that:

\[ H1. \] Social media interactions have a significant effect on self-disclosure.

1.3 Social media interactions and source trustworthiness
Social media platforms provide people with options for obtaining and sharing news and information and lead them to interact online (Sterrett et al., 2019). They interact through sharing images, videos and news articles on social media platforms. Interaction in social media, and the convenience of accessing information, allow individuals to build relationships arising from a strong sense of belongingness and well-being (Belanche et al., 2020; Thamik and Wu, 2020). This social presence or the need to feel that an actual human being, such as influencers and celebrity endorsers, intensively interacting with an individual is a factor of trust (Balaban et al., 2020) where the level of cooperation between individuals in social communities is defined (Ridings et al., 2002). For instance, on Instagram, consumers react positively or negatively to product placements depending on whether the influencers appear with the products they endorse (Jin et al., 2019). Likewise, Instagram and other social media platforms allow consumers to interact with their favorite influencers (Weismueller et al., 2020). Tran et al. (2019) contended that an individual’s attitude toward a celebrity or endorser is mainly due to their connection. Moreover, Parmar and Mann (2021) argued that the expectation of consumers of sincere and positive messages from celebrity endorsers increases their likeability toward them. Thus, trustworthiness shows consumers’ trust and confidence in celebrity endorsers and influencers (Chen et al., 2022).

According to Rashedi and Siahi (2020), source trustworthiness is the extent of the authenticity of someone’s statements. In an online environment where everyone can freely express their opinions and feelings by staying anonymous, individuals evaluate the source’s trustworthiness to determine whether they accept or reject the information provided. The conveyor as an information source is considered trustworthy if recipients of the message find it valid and honest, which is formed through constant communication and interaction between them (Chung and Cho, 2017). Trust is generally formed when authentic social media exchanges happen between users (Fu et al., 2019), such as interactions between a personality and his/her followers. Social media personalities’ online presence and constant interaction with their followers can build trust, which may translate to better credibility and good behavioral intentions (Sokolova and Kefi, 2020). When the interaction that happens in social media is perceived to be authentic, social media influencers can easily attain trust from their followers (Kim and Kim, 2021). Therefore, we hypothesized that:

\[ H2. \] Social media interactions have a significant effect on source trustworthiness.

1.4 Self-disclosure and parasocial relationships
Self-disclosure, which can be defined as making others know an individual, is a central component for individuals in relationship-building (Kaloydis et al., 2017). It is a vital factor in developing and maintaining relationships (Collins and Miller, 1994). It is accomplished by
sharing information about oneself, opinions and attitudes with another person (Chen et al., 2016).

Self-disclosure plays an essential role in developing parasocial relationships. Horton and Wohl (1956) stated that media personalities personally and privately converse with an audience, making them more likely to anticipate a response, thus, creating parasocial relationships quickly. Moraes et al. (2019) further noted that successful celebrity endorsers could easily connect with consumers by being role models.

Parasocial relationships are one-sided relationships that people establish with media personae, such as show characters, news anchors, talk show hosts and celebrities (Horton and Wohl, 1956). It focuses on how audiences interact, relate to and develop relationships with a celebrity. Liu et al. (2019) identified that parasocial interaction might lead to favorable perceptions toward brand quality, brand affect and brand preference of the consumers.

Collins and Miller (1994) disputed that individuals who intimately disclose themselves tend to be liked more. When social media personalities reveal themselves and shares their sentiments, emotions and feelings on an online platform, their followers tend to feel that they are building a form of relationship, such as a parasocial relationship (Chung and Cho, 2017). According to Kim and Song (2016), the parasocial interaction experiences with celebrities are increased by self-disclosure, enhancing the user's feelings. Hence, we posited that:

**H3.** Self-disclosure has a significant effect on parasocial relationships.

### 1.5 Social media interactions, self-disclosure and parasocial relationships

Self-disclosure is divulging personal information such as beliefs, thoughts, values and feelings about ourselves to others (Mulayousef, 2018). It also plays a significant role in building and upholding intimate relationships because individuals like people who disclose personal information to them (Mulayousef, 2018). The things that people disclose evolve as a relationship develops. These things include the observable and hidden personal beliefs that people can only discuss in a deep, intimate relationship. Self-disclosure is embedded in social media as celebrities often engage in high levels of self-disclosure (Chung and Cho, 2017).

Social media provides a safe and convenient way for celebrities to interact with many fans (Chung and Cho, 2017) through various platforms such as Facebook, Twitter and Instagram. Through social media, celebrities constantly converse with their fans to promote or create awareness. Many celebrities also use social media for personal communication (Stever and Lawson, 2013). This interactive conversation with celebrities excites fans and encourages them to remain loyal to the personalities they follow. The self-disclosing nature of social media interactions enhances perceived intimacy and bonding, thus, fostering parasocial relationships.

A parasocial relationship is best promoted through social media for its frequent, intimate and confessional messaging characteristics (Chung and Cho, 2017). When individuals are frequently exposed to celebrities, they develop a sense of intimacy, perceived friendship and identification with them (Horton and Wohl, 1956). Through social media interactions, consumers feel up close and personal with celebrities as they can hear directly from them. Hence, we postulated that:

**H4.** Self-disclosure has a mediating effect on the relationship between social media interactions and parasocial relationships.
1.6 Parasocial relationships and source trustworthiness

Celebrities can attract clients, which has been linked to their credibility regarding the company they are supporting. When celebrities promote a brand, it indicates that they believe in the brand. Similar to the concept of endorser credibility, brand credibility is related to a company’s dependability in delivering its promises to its customers (Erdem and Swait, 2004). It is one of the key reasons why potential consumers’ buying intentions are impacted. Even if they do not interact or meet in real life, the spectator feels a strong connection to the figure.

On the other hand, thinking that a celebrity is trustworthy suggests respect for the character, life choices and even principles. As a result, when brand trustworthiness (Goldsmith et al., 2000) and brand beliefs (Yoon and Weatherwax, 1998) are created, the endorser’s credibility is expected to be evaluated. Others may distrust the items being advocated since celebrities are paid, yet trustworthiness is attained at a greater level due to the significant quantity of interpersonal interactions. In this regard, celebrity endorsement is a good aspect of trustworthiness. Fostering parasocial interactions helps to enhance celebrity trustworthiness and brand credibility, which act as cushions for brand trust (Chung and Cho, 2017). Thus, we posited that:

H5. Parasocial relationships have a significant effect on source trustworthiness.

1.7 Source trustworthiness and brand credibility

One of the determinants of source credibility is when the consumer accepts the message’s accuracy and honesty because of the endorser’s positive characteristics (Chung and Cho, 2017). The consumers perceive the information provided by this endorser as practical, valid and persuasive because it is from a highly trustworthy source (Wang et al., 2007), hence, emphatically affecting their “internalization” process that deals with their beliefs, attitudes, opinions and behavior (El Hedhli et al., 2021).

Similar to endorsers’ credibility, brand credibility is how the company proves its trustworthiness by delivering its claims and expertise through executing its brand promise (Erdem and Swait, 2004). It is formed through the influence of effective marketing strategies that includes celebrity endorsement (Baek and King, 2011). Gong and Li (2017) claimed that parasocial interactions and the credibility of an endorser lead to endorsement effectiveness. The transfer model of McCracken (1989) shows that some personality traits of celebrity endorsers may be transferred to their endorsed products. It is aligned with Chung and Cho’s (2017) argument that endorser and brand credibility are positively associated. Thus, the credibility of endorsers will likely be assessed when brand credibility perceptions are formed.

Overall, it is crucial to identify the trustworthiness of the source of information (the endorsers; Wang and Scheinbaum, 2017) to increase brand credibility and recognition. Thus, a trusted celebrity that becomes the source of the brand information should lead to higher brand credibility of the endorsed brand. There we hypothesized that:

H6. Source trustworthiness has a significant effect on brand credibility.

1.8 Brand credibility and brand loyalty

Building solid and positive brands leads customers to prefer a particular brand, which might lead to loyalty over time. Loyalty is made up of a high degree of bonding between a customer and a brand (Shin et al., 2019). It is a powerful marketing term, reflecting the degree to which a brand is committed to a customer. Executives make projections based on brand loyalty levels to ensure that the buyer stays on the mark, even when costs or accomplishments change.
(Kwon et al., 2021). Moreover, brand loyalty is a two-dimensional structure that contains attitudes and behavior reflected in repetitive purchase actions (Arifine et al., 2019).

Brand credibility is the legitimacy of consumer data in a market to meet expectations or promises. Lee et al. (2016) stated that, to develop customer loyalty, companies need brand credibility. Similarly, Mathew and Thomas (2018) argued that there is a positive relationship between brand credibility and true loyalty. That is, sellers need to know when customer expectations for comfort in buying a product increase for innovation and trust to be developed (Duarte et al., 2018). Moreover, Jun (2020) highlighted that brand credibility and loyalty have a direct relationship and should be considered in consumer decision-making. According to Kashif et al. (2018), brand credibility is a state where customer needs significantly affect loyalty. Therefore, we posited that:

**H7.** Brand credibility has a significant effect on brand loyalty.

Provided with the identified research hypotheses, Figure 1 illustrates the proposed conceptual framework depicting the relationship of social media interactions on self-disclosure and source trustworthiness; the mediating effect of self-disclosure on the relationship of social media interactions and parasocial relationships; the influence of parasocial relationships on source trustworthiness; the relationship of source trustworthiness and brand credibility; and the relationship of brand credibility and brand loyalty.

### 2. Methods

#### 2.1 Participants and sampling technique

This study used a purposive sampling technique as specific characteristics were set to determine the study’s respondents. In particular, the target respondents were Filipinos who have recently bought products and services from Smart Communications, Inc.

Filipinos were identified as participants of the study because of two primary reasons:

1. international celebrities, including Korean pop groups and idols, have been evident in the Philippine local advertising landscape in the past years (Quieta and Godinez, 2021); and
2. the Philippines, as of 2022, has 76.01 million social media users (Amurthalingam, 2022).

![Figure 1. The study’s conceptual model](Source: Authors’ own work)
Hence, carrying out a study on parasocial relationships with Korean celebrity endorsers and the Philippines as the setting, is timely and relevant.

The gathering of data was done through an online survey. The respondents were asked about their full intention to participate in the study. They were then asked if they were Smart subscribers and had bought its products and services in the last three months. Once the respondents' preliminary requirements were met, they were asked about their awareness of the Smart Communications, Inc. endorsement of BTS, where a sample print ad was attached to confirm alignment. After all the evaluations, only participants who met the set criteria were directed to assess the items and statements in the online survey. Out of 653, 542 respondents answered the online survey thoroughly, resulting to 83.38% response rate.

To attest to the sufficiency of the sample size, inverse square root and gamma exponential methods were used through WarpPLS 8.0 (Kock, 2022). The illustration below shows the minimum absolute significant path coefficient of 0.162 at a 0.05 significance level and a power level of 0.800; thus, the inverse square root method’s minimum required sample size is 236, while the gamma-exponential method is 223. Thus, with 542 valid responses, sufficiency of the sample size was attained (Figure 2).

2.2 Instrumentation
A self-administered survey was used in the present undertaking. More specifically, the instrument consisted of three parts: the first part contained the letter of request to the participants and the gatekeeper questions to filter the qualified respondents of the study, while the second part composed of the statements to assess the six constructs - social media interactions, self-disclosure, parasocial relationships, source trustworthiness, brand credibility and brand loyalty. The third part contained questions about the participant's profile - sex, age, location and employment type.

Relative to the research instrument, we considered the work of Chung and Cho (2017) to evaluate social media interactions, self-disclosure, parasocial relationships, source trustworthiness and brand credibility. For social media interactions, two statements using a five-point Likert scale were operated; three statements for self-disclosure using a seven-point Likert scale; five statements for parasocial relationships using a seven-point Likert scale; five statements for source trustworthiness using a five-level scale; and five statements for
brand credibility using a five-point Likert scale. Moreover, to evaluate brand loyalty, we used the work of Kim and Song (2016) with four statements using a five-point Likert scale.

2.3 Research design and statistical approach
The study used a predictive research design to determine the interrelationships of the six constructs: social media interactions, self-disclosure, parasocial relationships, source trustworthiness, brand credibility and brand loyalty. Moreover, this was used as the study aimed to determine how one variable affects the other, providing a forecast of future outcomes about the variables (Iacus et al., 2018). The partial least squares-structural equation modeling (PLS-SEM) using WarpPLS 8.0 software was applied to provide estimates relative to the proposed model with latent variables. The present study also applied the mediation analysis to measure the mediating effect of self-disclosure on the hypothesized relationships.

3. Results
3.1 Assessment of the measurement model
The assessment of the measurement model involves examining internal consistency through composite reliability, convergent validity through average variance extracted and factor loading and discriminant validity through the heterotrait-monotrait (HTMT) ratio of correlations.

Table 1 presents the internal consistency and validity (convergent and discriminant) of the lower-order reflective constructs of the study. Based on the results, the constructs obtained composite reliability (CR) values ranging from 0.914 to 0.941. This indicates that the items of each construct showcased a more relaxed measurement model (Kock and Lynn, 2012) and demonstrated internal consistency and reliability; that is, the high CR values are reasonable indications that all the scale items persistently measure the same variable. Relative to convergent validity, the variables were assessed by factor loading, average variance extracted and p-value. Considering the factor loadings, all items were significant at \( p < 0.001 \). Also, the factor loadings were beyond the threshold of 0.50 (Amora, 2021; Kock, 2014), of which the resulting factors range from 0.727 to 0.935. Likewise, the average variance extracted for the six constructs obtained values ranging from 0.707 to 0.875.

<table>
<thead>
<tr>
<th>Lower-order reflective construct</th>
<th>No. of items</th>
<th>Loading</th>
<th>AVE</th>
<th>CR</th>
<th>SM</th>
<th>SD</th>
<th>ST</th>
<th>BC</th>
<th>BL</th>
<th>FR</th>
<th>UI</th>
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<td>SM</td>
<td>2</td>
<td>0.928</td>
<td>0.861</td>
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<tr>
<td>SD</td>
<td>3</td>
<td>0.872–0.902</td>
<td>0.779</td>
<td>0.914</td>
<td>0.702</td>
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<td>ST</td>
<td>5</td>
<td>0.727–0.913</td>
<td>0.734</td>
<td>0.932</td>
<td>0.546</td>
<td>0.705</td>
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<td>0.923</td>
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<td>0.732</td>
<td>0.916</td>
<td>0.637</td>
<td>0.683</td>
<td>0.589</td>
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</table>

**Notes:** SM = social media interactions; SD = self-disclosure; ST = source trustworthiness; BC = brand credibility; BL = brand loyalty; FR = friendship; UI = understanding/identification. All factor or indicator loadings are significant, \( p < 0.001 \). Friendship and understanding/identification are the two dimensions of parasocial relationships. All loadings are significant (\( p < 0.001 \)).

**Source:** Authors’ compilation
exceeding the threshold of 0.50 (Amora, 2021; Kock and Lynn, 2012). In conclusion, the measurement model demonstrated convergent validity.

Using the HTMT ratio of correlations, Table 1 displays the ratio values to attest to the discriminant validity of the construct. As per Henseler et al. (2015), HTMT ratios provide estimates of the relationship between two latent variables. Based on the result, the constructs obtained ratio values ranging from 0.460 to 0.863, all below the conservative threshold of 0.85 (Voorhees et al., 2016).

A hierarchical component model assessment was also performed to measure the higher-order construct used in the present study. To evaluate parasocial relationships as a higher-order formative construct, a disjoint two-stage method (Agarwal and Karahanna, 2000; Lacap and Sicat, 2022) was used.

In evaluating a hierarchical component model, factor weights, p-values, variance inflation factor (VIF) and full-collinearity VIF (FCVIF) were gauged. According to Ramayah et al. (2018), the factor weights of each indicator must be significant (p < 0.05). Based on the results in Table 3, the two indicators (friendship and understanding/identification) of the higher-order formative construct (parasocial relationships) passed the requirement for the factor weights.

VIFs were measured for the collinearity test. To say that the indicators are free from collinearity problems, each VIF must be at most 3.30 (Diamantopoulos and Siguaw, 2006). Moreover, the full collinearity test was also performed by assessing the higher-order formative construct’s FCVIF (Isip and Lacap, 2021; Rasoolimanesh, 2022). According to Kock (2015), FCVIF must be at most 3.30. Based on the results in Table 2, parasocial relationships as a higher-order formative construct passed the hierarchical component model assessment requirements.

3.2 Evaluation of the structural model and its direct and indirect effects

Table 3 presents the direct and indirect effects of the PLS-SEM model. The evaluation shows the relationship and the magnitude of the path coefficient where social media interactions positively and significantly affect self-disclosure (β = 0.609, p < 0.001) with an effect size of large (Cohen’s $f^2 = 0.370$), which, therefore, supports H1.

H2 is also supported as social media interactions positively and significantly affect source trustworthiness (β = 0.079, p = 0.032) with a small effect size (Cohen’s $f^2 = 0.039$). Moreover, self-disclosure positively and significantly affects parasocial relationships (β = 0.781, p < 0.01) with a substantial effect size (Cohen’s $f^2 = 0.610$), thus, supporting H3.

In addition, the results show that parasocial relationships significantly and positively affect source trustworthiness (β = 0.603, p < 0.001), and its effect size is large (Cohen’s $f^2 = 0.397$), which supports H5. Likewise, source trustworthiness positively and significantly affects brand credibility (β = 0.539, p < 0.001) with a medium effect size (Cohen’s $f^2 = 0.291$) supporting H6. And brand credibility showed a significant and positive effect on

<table>
<thead>
<tr>
<th>Parasocial relationships (higher-order formative construct)</th>
<th>Factor weight</th>
<th>VIF</th>
<th>FCVIF</th>
</tr>
</thead>
<tbody>
<tr>
<td>Friendship</td>
<td>0.537***</td>
<td>2.164</td>
<td>3.012</td>
</tr>
<tr>
<td>Understanding/identification</td>
<td>0.537***</td>
<td>2.164</td>
<td>3.012</td>
</tr>
</tbody>
</table>

Notes: *p < 0.05; **p < 0.01; ***p < 0.001
Source: Authors’ compilation
brand loyalty ($\beta = 0.637, p < 0.001$) with a large effect size (Cohen’s $f^2 = 0.406$); thus, $H7$ is supported.

Meanwhile, $H4$ was supported since self-disclosure as a mediating variable has an indirect effect between social media interaction and parasocial relationships ($\beta = 0.475, p < 0.001$) with a medium size of effect (Cohen’s $f^2 = 0.328$).

### 4. Discussion

The study revealed that social media interactions directly and significantly affect self-disclosure. This finding suggests that constant interactions on social media platforms play a vital role in influencing how celebrity endorsers disclose information. Celebrity endorsers tend to share more professional life updates and personal experiences when interactions become more personal, intimate and inviting. Thus, social media interactions trigger celebrity endorsers to disclose. Previous studies strengthen the idea that participation in an ongoing conversation bolsters celebrity endorsers to disclose more and become more open about their information (Ferchaud et al., 2018; Ampong et al., 2018; Burke et al., 2010; Fazli-Salehi et al., 2022). Likewise, the result is aligned with the study of Debatin et al. (2009) and Ellison et al. (2007), which highlighted that maintaining social relationships with others increases the level of trust of an individual, which further serves as a motivation in order for the celebrity endorsers to unveil more personal information. As consumers build higher levels of interactions with celebrities, higher levels of self-disclosure will also exist. Hence, the more self-disclosure is present in an engagement; the more emotionally invested the parties involved will be.

The findings also showed that social media interaction significantly and positively affects source trustworthiness. The positive relationship between social media interaction and source trustworthiness indicates that celebrity endorsers gain more trust and confidence among their followers when they constantly interact with them through social media, which is similarly discussed in the previous studies of Ridings et al. (2002), Jin et al. (2019) and Balaban et al. (2020). The findings validate the unique bond between celebrity endorsers and their followers (Yuan and Lou, 2020) and how Instagram celebrities who have grown closer to their followers can build emotional attachments, increasing their trustworthiness (Jin et al., 2019). It allows consumers to consider information from their trusted endorsers when presented with information (Gong and Li, 2017) from different sources. Thus, the level of trust accorded to celebrity endorsers depends on the

### Table 3.
Hypothesis testing – direct and indirect effects

<table>
<thead>
<tr>
<th>Hypothesis</th>
<th>Path coefficient</th>
<th>Effect size</th>
<th>Decision</th>
</tr>
</thead>
<tbody>
<tr>
<td>Direct effects</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$H1$. SM $\rightarrow$ SD</td>
<td>0.609***</td>
<td>0.370</td>
<td>Supported</td>
</tr>
<tr>
<td>$H2$. SM $\rightarrow$ ST</td>
<td>0.079*</td>
<td>0.039</td>
<td>Supported</td>
</tr>
<tr>
<td>$H3$. SD $\rightarrow$ PS</td>
<td>0.781***</td>
<td>0.610</td>
<td>Supported</td>
</tr>
<tr>
<td>$H5$. PS $\rightarrow$ ST</td>
<td>0.603***</td>
<td>0.397</td>
<td>Supported</td>
</tr>
<tr>
<td>$H6$. ST $\rightarrow$ BC</td>
<td>0.539***</td>
<td>0.291</td>
<td>Supported</td>
</tr>
<tr>
<td>$H7$. BC $\rightarrow$ BL</td>
<td>0.637***</td>
<td>0.406</td>
<td>Supported</td>
</tr>
<tr>
<td>Indirect effects</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$H4$. SM $\rightarrow$ SD $\rightarrow$ PS</td>
<td>0.475***</td>
<td>0.328</td>
<td>Supported</td>
</tr>
</tbody>
</table>

Notes: SM = social media interactions; SD = self-disclosure; ST = source trustworthiness; BC = brand credibility; BL = brand loyalty; PS = parasocial relationships. *$p < 0.05$; **$p < 0.01$; ***$p < 0.001$

Source: Authors’ compilation
sustainability of their relationship with their followers (AlFarraj et al., 2021) through social media interaction.

Furthermore, self-disclosure has a significant and positive impact on parasocial relationships. It implies that self-disclosure is embedded in social media. Celebrities on social media often engage in high levels of self-disclosure through seemingly honest expressions of emotion, the sharing of highly opinionated statements on various topics, and uploads of selfies of themselves and their families (Marwick and Boyd, 2011). It has been found that public personalities' self-disclosures on social media may improve relationships. Likewise, self-disclosure plays an essential role in developing parasocial relationships. As per Horton and Wohl (1956), media celebrities who personally speak with an audience increase the likelihood that the public would anticipate a response, which makes it easier for media personalities to establish parasocial connections. Self-disclosure increases parasocial interactions with celebrities, which boosts user sentiments (Kim and Song, 2016; Jackson and Lilleker, 2011).

Moreover, the results showed that self-disclosure positively mediates the relationship between social media interactions and parasocial relationships. This means that celebrities strengthen their parasocial relationship with their fans by disclosing themselves by sharing their professional and personal information through social media platforms such as Facebook, Twitter, and Instagram, which serve as their primary tools to communicate and interact with their fans. This connection between the three constructs also suggests that the self-disclosure of an endorser can positively affect the parasocial relationship with the consumers when using social media platforms. It is also mentioned in the prior studies that the self-disclosure of an endorser signifies a direct influence on the parasocial relations with their fans and consumers (Kim and Song, 2016; Liew, 2018).

Likewise, the findings showed that parasocial interactions improved source trustworthiness toward consumer behavior. This result suggests that trustworthiness is the basis for parasocial interaction. The positive correlation between these two factors implies that consumers see celebrities as trustworthy to some extent when a poster or advertisement offers information with honesty and goodwill (Ismagilova et al., 2019). Furthermore, celebrity endorsement may increase the commercial's credibility and the effectiveness of the advertising message (Biswas et al., 2006). It implies that if the endorser is trustworthy, customers will think the product is trustworthy (Gilal et al., 2020), and, therefore, trustworthiness is attained at a higher level of human connections. Consequently, developing parasocial contacts promotes celebrity and brand credibility, both serving as brand trust buffers (Chung and Cho, 2017).

Regarding source trustworthiness and brand credibility, the result showed that source trustworthiness significantly and directly influences brand credibility. This finding signifies that consumers will have more trust in the brand if it contains accurate information about the products from a reliable source (Erdem and Swait, 2004), which also creates a good brand reputation, increasing consumer trust (Ngo et al., 2020). Moreover, the positive correlation between the two constructs means that the reliability and integrity of the source of information and presentation of a brand substantially affect its brand credibility. In short, Korean celebrities who have gained global popularity create a more trustworthy, valuable image for the company by creating brand credibility through endorsement. It is also the case in previous studies regarding the significance of source trustworthiness and how it directly influences and increases brand credibility and recognition (Wang and Scheinbaum, 2017; Chung and Cho, 2017).

Lastly, brand credibility has a positive and significant effect on brand loyalty. Therefore, a higher company's brand credibility increases brand loyalty. Companies and products
endorsed by Korean celebrities increase brand appeal loyalty. People are more likely to recommend a brand when they believe in it. It is in line with Rizwan (2014) and Alam et al. (2012), which established that brand credibility makes consumers loyal, even in the presence of competitors. Sweeney and Swait (2008) stated that quality brands build sustainable and robust trust between manufacturers and customers, increasing brand loyalty. Hence, it proved the argument of Lee et al. (2016) that to develop customer loyalty, companies need brand credibility. Brand credibility is the legitimacy of consumer information in a market to meet expectations. Furthermore, there is a positive relationship between brand credibility and true loyalty (Mathew and Thomas, 2018).

4.1 Practical implications
The current study offers practical implications for businesses and the industry in general. The massive influence of social media and the admiration of consumers for international celebrity endorsers can translate to brand credibility and loyalty if suitable marketing campaigns are implemented. Getting a well-known celebrity as an endorser or ambassador only sometimes translates to good behavioral intentions among consumers. Companies need to consider that it is vital to identify the right personalities to represent the brand; the prospective endorsers must be individuals with a positive social media reputation; they must have a social media presence as evident with their number of followers; they must be imbued with a good attitude based on their social media interactions with their followers; and they must be authentic in sharing their feelings and sentiments online. Popularity alone does not guarantee that social media users or consumers will patronize the brand the personalities endorse. Brand credibility and loyalty only happen when endorsers build trust and parasocial relationships through their online favorable social media presence and self-disclosure. Furthermore, brand managers should take a strategic approach to manage the parasocial relationships between Korean celebrity endorsers and their followers as a model for building brand loyalty. Likewise, the telecommunications industry should maximize not just their Korean celebrity endorsers but other celebrity endorsers by allowing them to fully exploit the available technologies as platforms to engage with their followers, which in turn can help the company expand its reach and market share.

4.2 Theoretical contributions
Grounded on the source models (source attractiveness and source credibility) and drawing from the conceptual framework of Chung and Cho (2017), an essential theoretical contribution of this study establishes the importance of parasocial relationships of the consumers with Korean celebrity endorsers on social media. These relationships affect how consumers see the brand’s credibility and become loyal. The findings support the source attractiveness model where Korean celebrity endorsers influence the consumers to patronize their endorsed product with the help of their physical attributes (Nguyen, 2021). The findings also support the source credibility model on which the consumers can see the reliability of the Korean celebrity endorsers, which directly leads to high levels of commitment (Ananda and Wandebori, 2016). These parasocial relationships can imply that consumers feel connected and gain intimacy with Korean celebrities through the identification process and think they are related or friends with these Korean celebrities (Chung and Cho, 2017; Lee and Um, 2014). Moreover, acknowledging the contribution of celebrity endorsers, the present study agrees with the source credibility model, which signifies that as consumers identify themselves with the celebrity, the more they will give credit to the personalities with favorable attitudes. Thus, the current study contributes to the development of the source models (source attractiveness and source credibility models)
where attractiveness must go hand-in-hand with credibility, and this can only be attained when endorsers favorably and genuinely interact with their followers and build some form of relationships such as friendship and understanding with their online supporters (Table 4).

4.3 Limitations and future research direction
There are limitations in the present study. First, the study has few respondents from Visayas and Mindanao, given that the study focuses on the Philippines. Hence, future researchers may conduct in-depth studies in these two locations mentioned since most brands that use K-pop celebrities as their endorsers operate nationwide. Second, the study concentrated on the most recently endorsed brand of a popular K-pop male group. Future researchers may conduct related studies on other K-pop groups endorsing brands from different sectors or industries, such as the food and fashion industries. It is also an opportunity to investigate local celebrity endorsers and compare their degree of relevance in building parasocial relationships with foreign endorsers. Moreover, third, as the study mainly focused on customer loyalty in the context of parasocial relationships, future research may be expanded by exploring the relationship between brand love and parasocial relationships and their impact on customer lifetime value as a measure of customer profitability and the business’s long-term growth.

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Parasocial relationships

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