

Endogenous variables: hdax_pct, new_cases_pct, stringency_diff
 Deterministic variables: const
 Sample size: 186
 Log Likelihood: 101.225
 Roots of the characteristic polynomial: 0.4127 0.2164 0.08651
 Call: VAR(y = endog2, p = 1, type = c("const"), exogen = dummies2)

hdax_pct = hdax_pct.l1 + new_cases_pct.l1 + stringency_diff.l1
 + const + Monday + Tuesday + Wednesday + Thursday

	Estimate	Std. Error	t value	Pr(> t)
hdax_pct.l1	-0.0564980	0.0739946	-0.764	0.4462
new_cases_pct.l1	0.0007276	0.0009833	0.740	0.4603
stringency_diff.l1	0.0012201	0.0006001	2.033	0.0435 *
const	0.0002575	0.0017327	0.149	0.8820
Monday	0.0019516	0.0024048	0.812	0.4181
Tuesday	0.0018316	0.0024227	0.756	0.4506
Wednesday	-0.0013545	0.0025109	-0.539	0.5903
Thursday	0.0009931	0.0024642	0.403	0.6874

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.01016 on 178 degrees of freedom
 Multiple R-Squared: 0.03931, Adjusted R-squared: 0.001529
 F-statistic: 1.04 on 7 and 178 DF, p-value: 0.4046

new_cases_pct = hdax_pct.l1 + new_cases_pct.l1 + stringency_diff.l1
 + const + Monday + Tuesday + Wednesday + Thursday

	Estimate	Std. Error	t value	Pr(> t)
hdax_pct.l1	8.24933	5.15932	1.599	0.1116
new_cases_pct.l1	-0.39535	0.06856	-5.767	3.51e-08 ***
stringency_diff.l1	0.02955	0.04185	0.706	0.4810
const	-0.02354	0.12081	-0.195	0.8457
Monday	-0.38255	0.16768	-2.281	0.0237 *
Tuesday	0.73921	0.16893	4.376	2.06e-05 ***
Wednesday	0.88341	0.17508	5.046	1.11e-06 ***
Thursday	0.25642	0.17182	1.492	0.1374

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.7084 on 178 degrees of freedom
 Multiple R-Squared: 0.3912, Adjusted R-squared: 0.3673
 F-statistic: 16.34 on 7 and 178 DF, p-value: < 2.2e-16

stringency_diff = hdax_pct.l1 + new_cases_pct.l1 + stringency_diff.l1
 + const + Monday + Tuesday + Wednesday + Thursday

	Estimate	Std. Error	t value	Pr(> t)
hdax_pct.l1	5.02119	9.08071	0.553	0.5810
new_cases_pct.l1	0.20733	0.12067	1.718	0.0875 .
stringency_diff.l1	0.16903	0.07365	2.295	0.0229 *
const	-0.06937	0.21264	-0.326	0.7446
Monday	-0.22872	0.29512	-0.775	0.4394
Tuesday	0.44805	0.29732	1.507	0.1336
Wednesday	0.02468	0.30815	0.080	0.9362
Thursday	0.23642	0.30241	0.782	0.4354

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 1.247 on 178 degrees of freedom
 Multiple R-Squared: 0.07863, Adjusted R-squared: 0.04239
 F-statistic: 2.17 on 7 and 178 DF, p-value: 0.03894