```
Endogenous variables: hdax_pct, new_cases_pct, stringency_diff
Deterministic variables: const
Sample size: 59
Log Likelihood: -120.226
Roots of the characteristic polynomial: 0.3033 0.2829 0.2829
Call: VAR(y = endog1_1, p = 1, type = c("const"), exogen = dummies1_1)
```

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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	0.0868300	0.1379938	0.629	0.5320	
new_cases_pct.l1	-0.0036860	0.0031856	-1.157	0.2526	
stringency_diff.l1	0.0029414	0.0013715	2.145	0.0368	*
const	0.0011854	0.0099508	0.119	0.9056	
Monday	-0.0002572	0.0141456	-0.018	0.9856	
Tuesday	0.0050766	0.0141690	0.358	0.7216	
Wednesday	-0.0076895	0.0140446	-0.548	0.5864	
Thursday	-0.0061478	0.0134332	-0.458	0.6491	

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

Residual standard error: 0.03274 on 51 degrees of freedom
Multiple R-Squared: 0.1497,   Adjusted R-squared: 0.03295
F-statistic: 1.282 on 7 and 51 DF, p-value: 0.2778

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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	-13.88564	5.63084	-2.466	0.0171	*
new_cases_pct.l1	-0.13812	0.12999	-1.063	0.2930	
stringency_diff.l1	-0.08241	0.05596	-1.473	0.1470	
const	0.84624	0.40604	2.084	0.0422	*
Monday	-1.13052	0.57721	-1.959	0.0556	.
Tuesday	-0.03683	0.57817	-0.064	0.9495	
Wednesday	-0.14611	0.57309	-0.255	0.7998	
Thursday	-0.65534	0.54814	-1.196	0.2374	

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

Residual standard error: 1.336 on 51 degrees of freedom
Multiple R-Squared: 0.2229,   Adjusted R-squared: 0.1162
F-statistic: 2.089 on 7 and 51 DF, p-value: 0.06149

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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	9.8249	13.8941	0.707	0.483	
new_cases_pct.l1	0.5579	0.3207	1.740	0.088	.
stringency_diff.l1	0.1973	0.1381	1.429	0.159	
const	0.1734	1.0019	0.173	0.863	
Monday	1.4737	1.4243	1.035	0.306	
Tuesday	-0.1579	1.4266	-0.111	0.912	
Wednesday	-0.3481	1.4141	-0.246	0.807	
Thursday	-0.3521	1.3525	-0.260	0.796	

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

Residual standard error: 3.296 on 51 degrees of freedom
Multiple R-Squared: 0.1436,   Adjusted R-squared: 0.02603
F-statistic: 1.221 on 7 and 51 DF, p-value: 0.3084