Spatial Variation in All Three Coefficients: none some more small — bandwidth size bandwidth size big bandwidth size GGG GGG 5 GGG 1 LGG 2 LGG 50 10 LGG 2 4 1 1 Metric: boom LOOCV pool selected GLG 2 GLG GLG 1 1 2 2 1 1 2 1 1 GGL GGL GGL 2 2 2 1 1 LLG LLG 3 LLG 5 1 LGL1 LGL 4 LGL 5 GLLGLL GLL LLLLLL 8 LLL 12 small — bandwidth size — big small — bandwidth size — big small — bandwidth size — big GGG GGG GGG LGG LGG LGG 17 GLG 23 GLG GLG 3 5 GGL2 21 GGL GGL 1 3 4 1 LLG 3 5 LLG LLG GCV LGL LGLLGL 5 4 GLL GLL GLL LLLLLL8 LLL13 small — bandwidth size — big small — bandwidth size — big small — bandwidth size — big GGG GGG GGG 8 1 LGG LGG 20 LGG 12 10 5 1 15 16 16 228 model selected GLG 6 7 2 GLG 1 3 GLG 2 5 4 1 GGL7 8 GGL 1 3 3 GGL 1 1 SCVLLG 2 2 LLG 2 2 LLG 2 1 1 LGL2 2 LGL 2 2 LGL 3 2 2 1 GLL GLL 2 2 GLL 3 3 3 1 1 LLL LLL 2 LLL 4 small — bandwidth size — big small — bandwidth size — big small — bandwidth size — big GGG GGG GGG LGG 2 19 LGG 41 14 LGG 50 12 3 1 4 3 GLG GLG GLG 3 6 GGL2 23 GGL 2 GGL 3 4 1 AIC LLG 2 LLG LLG 3 LGL 3 LGL LGL4 GLL GLL GLL

LLL

6

LLL

10

LLL