## Regression Model Coefficients

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| --- | --- | --- | --- | --- |
| Variable | Coefficient | Standard Error | t value | Pr(>|t|) |
| (Intercept) | 0.2401596 | 0.1041329 | 2.306 | 0.022902 \* |
| L(claim\_count\_vaccine\_t, 1) | 0.6028078 | 0.0852368 | 7.072 | < 0.001 \*\*\* |
| L(claim\_count\_vaccine\_t, 2) | -0.0343197 | 0.1020093 | -0.336 | 0.737160 |
| L(claim\_count\_vaccine\_t, 3) | 0.3465976 | 0.0846522 | 4.094 | < 0.001 \*\*\* |
| twitter\_count\_vaccine\_t | 0.0047560 | 0.0044207 | 1.076 | 0.284265 |
| L(twitter\_count\_vaccine\_t, 1) | -0.0117402 | 0.0044274 | -2.652 | 0.009148 \*\* |
| Season1 | -0.0033063 | 0.0007150 | -4.624 | < 0.001 \*\*\* |
| L(Season1, 1) | 0.0026317 | 0.0007288 | 3.611 | < 0.001 \*\*\* |
| L(Season1, 2) | -0.0016682 | 0.0007446 | -2.240 | 0.027015 \* |
| Season4 | -0.0051164 | 0.0008533 | -5.996 | < 0.001 \*\*\* |
| L(Season4, 1) | 0.0001558 | 0.0008853 | 0.176 | 0.860608 |
| L(Season4, 2) | -0.0011080 | 0.0008978 | -1.234 | 0.219694 |
| L(Season3, 2) | 0.0018589 | 0.0006686 | 2.780 | 0.006357 \*\* |