COVID-19-Spain-Analysis

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This notebook reports our initial analysis of COVID-19 incidence in Spain and the climatic correlates of incidence. The data have been organized in a package for ease of access and distribution. The name of the package is covid19env and if necessary can be installed from the GitHub repository.

Preliminaries

Load packages:

```
library(covid19env)
library(ggthemes)
library(gridExtra)
library(lubridate)
library(sf)
library(spdep)
library(spsur)
library(tidyverse)
library(units)
#library(spatialreg)
#library(systemfit)
#library(plm)
#library(splm)
```

Load data from package covid19env

```
data("covid19_spain")
```

Summarize the data:

```
covid19_spain %>%
  select(-geometry) %>%
  summary()
```

```
##
                province
                                                CCAA
                                                             ID_INE
                                                                : 1.0
##
                        30
                             Castilla y Leon
                                                  :270
   Albacete
                                                         Min.
    Alicante/Alacant:
                             Andalucia
                                                         1st Qu.:13.0
##
                        30
                                                  :240
##
   Almeria
                        30
                             Castilla - La Mancha: 150
                                                         Median:25.5
##
   Araba/alava
                       30
                             Cataluña
                                                  :120
                                                         Mean
                                                                :25.5
##
   Asturias
                        30
                             Galicia
                                                  :120
                                                         3rd Qu.:38.0
##
    Avila
                       30
                             Aragon
                                                  : 90
                                                                 :50.0
                                                         Max.
##
    (Other)
                    :1320
                             (Other)
                                                  :510
##
         Date
                              Cases
                                               Incidence
                                                                    Population
##
    Min.
           :2020-03-13
                         Min.
                                      1.0
                                            Min.
                                                   :
                                                        0.3832
                                                                         :
                                                                            88636
##
    1st Qu.:2020-03-20
                                    168.0
                                             1st Qu.:
                                                       26.6722
                                                                 1st Qu.: 331549
                          1st Qu.:
    Median :2020-03-27
                          Median :
                                    547.5
                                            Median :
                                                       88.3491
                                                                 Median: 684202
           :2020-03-27
                                                   : 153.6087
##
    Mean
                                 : 1485.7
                                            Mean
                                                                         : 974257
                         Mean
                                                                 Mean
```

```
3rd Qu.:2020-04-04
                        3rd Qu.: 1290.0
                                         3rd Qu.: 209.6307
                                                             3rd Qu.:1149460
   Max. :2020-04-11
                        Max. :45849.0
                                         Max.
                                               :1149.3577
                                                             Max.
                                                                    :6663394
##
##
       Older
                     Median_Age
                                   Male2Female
                                                       GDPpc
                                                                      Transit
##
   Min. :15.16
                   Min.
                         :40.19
                                   Min. : 91.59
                                                   Min.
                                                          :16666
                                                                   Min.
                                                                          :0.0
##
   1st Qu.:18.02
                   1st Qu.:42.35
                                   1st Qu.: 95.43
                                                   1st Qu.:18813
                                                                   1st Qu.:0.0
   Median :19.93
                   Median :43.70
                                   Median: 98.06
                                                   Median :20870
                                                                   Median:0.0
                                   Mean : 97.83
   Mean :21.03
                   Mean :44.55
                                                          :22506
                                                                   Mean
                                                                          :0.1
##
                                                   Mean
   3rd Qu.:23.07
                   3rd Qu.:46.01
                                   3rd Qu.:100.08
                                                   3rd Qu.:25901
                                                                   3rd Qu.:0.0
##
   Max. :31.36
                   Max. :50.68
                                   Max. :103.01
                                                   Max. :36001
                                                                   Max.
                                                                          :1.0
##
##
                          Altitude
                                           Coast
                                                      Meteo_Station
        Area
                                                      0016A :
          :1.979e+09
                       Min. : 5.0
                                       Min.
##
   Min.
                                              :0.00
                                                      0076
##
   1st Qu.:6.637e+09
                       1st Qu.: 24.0
                                       1st Qu.:0.00
                                                                30
   Median :1.001e+10
                       Median : 215.5
                                       Median:0.00
                                                      0367
                                                                30
##
   Mean :1.012e+10
                       Mean : 369.0
                                       Mean :0.42
                                                      1024E :
                                                                30
##
   3rd Qu.:1.377e+10
                       3rd Qu.: 685.0
                                       3rd Qu.:1.00
                                                      1082
                                                                30
##
   Max.
         :2.179e+10
                       Max.
                             :1131.0
                                       Max.
                                              :1.00
                                                      1111X : 30
##
                                                      (Other):1320
##
      Max Temp
                      Min Temp
                                     Mean Temp
                                                   Mean Temp lag8
##
   Min. : 3.10
                   Min.
                        :-4.700
                                   Min. : 1.00
                                                   Min. : 4.275
   1st Qu.:14.68
                   1st Qu.: 4.400
                                    1st Qu.: 9.80
                                                   1st Qu.: 9.637
   Median :17.30
                   Median : 7.600
                                   Median :12.40
##
                                                   Median :11.600
                   Mean : 7.289
   Mean :17.07
                                    Mean :12.18
                                                   Mean :11.779
##
   3rd Qu.:19.80
                   3rd Qu.:10.200
                                    3rd Qu.:14.60
                                                   3rd Qu.:13.713
   Max. :27.10
                   Max. :20.600
                                    Max. :23.20
                                                   Max. :20.200
##
##
   Mean_Temp_lag11
                    Mean_Temp_lag11w Sunshine_Hours
                                                     Sunshine_Hours_lag8
##
   Min. : 5.118
                    Min. : 4.201
                                    Min. : 0.000
                                                     Min. : 0.000
   1st Qu.: 9.770
                    1st Qu.: 9.803
                                    1st Qu.: 1.800
                                                     1st Qu.: 4.938
   Median :11.795
                    Median :11.781
                                    Median : 6.100
                                                     Median : 6.275
##
##
   Mean :11.872
                    Mean :11.903
                                    Mean : 5.738
                                                     Mean : 6.221
##
   3rd Qu.:13.598
                                    3rd Qu.: 9.400
                                                     3rd Qu.: 7.781
                    3rd Qu.:13.941
##
   Max.
          :20.700
                    Max.
                          :21.167
                                    Max.
                                           :12.400
                                                     Max.
                                                            :10.938
##
##
   Sunshine Hours lag11 Sunshine Hours lag11w Precipitation
                                                              Precipitation lag8
##
   Min. : 0.000
                        Min. : 0.000
                                             Min. :0.0000
                                                              Min. :0.0000
##
   1st Qu.: 5.164
                        1st Qu.: 4.771
                                             1st Qu.:0.0000
                                                              1st Qu.:0.2500
##
   Median : 6.273
                        Median : 6.313
                                             Median :0.0000
                                                              Median :0.3750
   Mean : 6.188
                        Mean : 6.212
                                             Mean :0.4447
                                                              Mean
##
                                                                    :0.3762
   3rd Qu.: 7.518
                        3rd Qu.: 7.862
                                             3rd Qu.:1.0000
                                                              3rd Qu.:0.5000
##
   Max. :10.136
                        Max. :11.041
                                             Max. :1.0000
                                                              Max. :1.0000
##
##
   Precipitation_lag11 Precipitation_lag11w
                                                            Humidity_lag8
                                              Humidity
   Min.
          :0.0000
                       Min. :0.0000
                                           Min. : 2.00
                                                            Min.
                                                                   :40.24
   1st Qu.:0.2727
                       1st Qu.:0.1845
                                           1st Qu.: 71.00
                                                            1st Qu.:70.30
##
   Median : 0.3636
                       Median :0.3963
                                           Median: 78.44
                                                            Median :75.98
##
   Mean :0.3834
                       Mean :0.3831
                                           Mean : 77.82
                                                            Mean
                                                                 :75.00
   3rd Qu.:0.5455
                       3rd Qu.:0.5631
                                           3rd Qu.: 85.00
                                                            3rd Qu.:80.38
                                           Max. :100.00
##
   Max. :1.0000
                       Max.
                             :1.0000
                                                            Max.
                                                                  :94.61
##
##
  Humidity lag11 Humidity lag11w
                                           geometry
   Min.
          :42.20
                   Min. :40.10
                                   MULTIPOLYGON: 1500
                   1st Qu.:70.94
   1st Qu.:71.19
                                   epsg:4326
```

```
Median :76.14
                    Median :76.99
                                      +proj=long...:
           :75.48
##
   Mean
                     Mean
                            :75.84
                     3rd Qu.:81.08
##
    3rd Qu.:80.32
##
  Max.
           :93.36
                            :94.04
                     Max.
##
```

The dataframe is a simple features object with information at the level of the province. The dataframe includes information about the province, including its Autonomous Community (a superior jurisdiction), an identifier, dates, COVID-19 cases and incidence. The period covered is from March 13, 2020 to April 11, 2020. In addition there are some demographic controls, and various climatic variables. Of interest are the lagged variables. The lagged variables are 8-day moving averages calculated using date-minus-12-days to date-minus-5-days, to account for the latency of the infection. More information about the dataset can be obtained by typing ?covid18_spain.

There are 50 provinces in Spain:

```
nlevels(covid19_spain$province)
## [1] 50
The dataset covers 30 days:
T <- max(covid19_spain$Date) - min(covid19_spain$Date) + 1 # To include the starting day
T</pre>
```

```
## Time difference of 30 days
```

The order to shelter in place in Spain went into effect on March 16, 2020. March 13 is the first day that every province had at least one reported case of COVID-19.

Calculate population density and convert GDP per capita to thousands of euros:

Data exploration

Correlation analysis with Incidence:

```
##
         Date
                         correlation_age
                                             correlation_older correlation_m2f
##
           :2020-03-13
                                 :-0.07549
                                             Min.
                                                    :-0.2646
                                                                Min.
                                                                       :-0.088806
   Min.
                         Min.
   1st Qu.:2020-03-20
                         1st Qu.: 0.06498
                                             1st Qu.:-0.2298
                                                                1st Qu.:-0.037567
##
  Median :2020-03-27
                         Median: 0.23377
                                             Median :-0.2160
                                                                Median: 0.009642
    Mean
           :2020-03-27
                         Mean
                                 : 0.15994
                                             Mean
                                                    :-0.2083
                                                                Mean
                                                                       : 0.013288
                         3rd Qu.: 0.26632
                                                                3rd Qu.: 0.066967
   3rd Qu.:2020-04-03
                                             3rd Qu.:-0.1807
```

```
correlation_density correlation_gdppc correlation_humidity correlation_temp
##
           :-0.08832
                        Min.
                                :0.2745
                                           Min.
                                                   :-0.03195
                                                                 Min.
                                                                         :-0.6211
    1st Qu.:-0.04832
                         1st Qu.:0.3354
                                           1st Qu.: 0.04558
                                                                 1st Qu.:-0.5997
##
##
   Median : 0.03670
                        Median :0.4257
                                           Median: 0.14829
                                                                 Median :-0.5504
   Mean
           : 0.03221
                                                                         :-0.5160
##
                        Mean
                                :0.4035
                                           Mean
                                                   : 0.13657
                                                                 Mean
    3rd Qu.: 0.10103
                                                                 3rd Qu.:-0.4505
                         3rd Qu.:0.4672
                                           3rd Qu.: 0.20276
##
  Max.
           : 0.16734
                        Max.
                                :0.5052
                                           Max.
                                                   : 0.31221
                                                                 Max.
                                                                         :-0.2780
##
    correlation sunshine
           :-0.25196
##
  Min.
   1st Qu.:-0.12233
  Median: 0.07528
##
##
   Mean
           : 0.02127
    3rd Qu.: 0.13996
##
  Max.
           : 0.24925
##
Correlation analysis with Incidence (log-transformed variables):
covid19_spain %>%
  st_drop_geometry() %>%
  group_by(Date) %>%
  summarize(correlation_age = cor(log(Median_Age), log(Incidence)),
            correlation_older = cor(log(Older), log(Incidence)),
            correlation_m2f = cor(log(Male2Female), log(Incidence)),
            correlation_density = cor(log(Density), log(Incidence)),
            correlation_gdppc = cor(log(GDPpc), log(Incidence)),
            correlation_humidity = cor(log(Humidity_lag11), log(Incidence)),
            correlation temp = cor(log(Mean Temp lag11), log(Incidence)),
            correlation_sunshine = cor(log(Sunshine_Hours_lag11 + 0.1), log(Incidence))) %>%
  summary()
##
         Date
                          correlation_age
                                             correlation_older
##
    Min.
           :2020-03-13
                         Min.
                                 :-0.05954
                                             Min.
                                                     :-0.218157
    1st Qu.:2020-03-20
                         1st Qu.: 0.25912
                                             1st Qu.:-0.176906
##
##
    Median :2020-03-27
                         Median : 0.40458
                                             Median :-0.153385
##
    Mean
           :2020-03-27
                         Mean
                                 : 0.32729
                                             Mean
                                                     :-0.148579
##
    3rd Qu.:2020-04-03
                         3rd Qu.: 0.44522
                                             3rd Qu.:-0.137772
##
  {\tt Max.}
           :2020-04-11
                         Max.
                                 : 0.45304
                                             Max.
                                                     :-0.006352
##
    correlation m2f
                         correlation_density correlation_gdppc correlation_humidity
##
  Min.
           :-0.127937
                        Min.
                                :-0.37372
                                             Min.
                                                     :0.2595
                                                                Min.
                                                                        :-0.056810
   1st Qu.:-0.072667
                         1st Qu.:-0.34259
                                                                1st Qu.: 0.004894
##
                                             1st Qu.:0.3314
##
   Median :-0.049076
                        Median :-0.24061
                                             Median :0.3547
                                                                Median: 0.128513
## Mean
           :-0.047487
                        Mean
                                :-0.21770
                                             Mean
                                                     :0.3541
                                                                Mean
                                                                       : 0.133877
    3rd Qu.:-0.023532
                         3rd Qu.:-0.14173
                                             3rd Qu.:0.3800
                                                                3rd Qu.: 0.267209
## Max.
           : 0.004793
                                : 0.09139
                                                     :0.4123
                                                                Max.
                                                                       : 0.324925
                        Max.
                                             Max.
   correlation_temp
                      correlation sunshine
##
```

Max.

##

##

##

##

Min.

Mean

Max.

:-0.7454

:-0.6133

:-0.2716

1st Qu.:-0.7230

3rd Qu.:-0.5388

Median :-0.6716

Min.

Mean

Max.

:-0.01165

: 0.21897

: 0.35854

1st Qu.: 0.17008

Median: 0.23303

3rd Qu.: 0.29667

:2020-04-11

Max.

: 0.27278

Max.

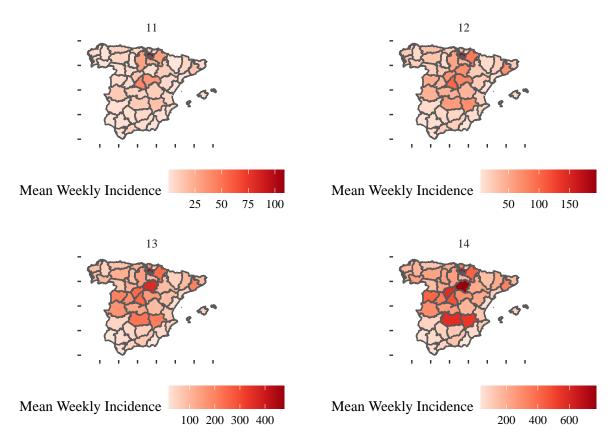
:-0.1204

Max.

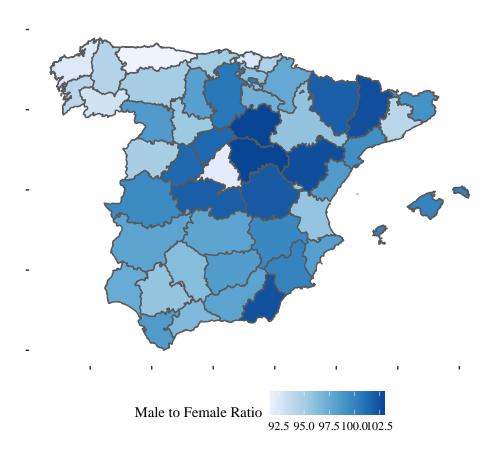
: 0.106345

There are 30 days in the dataset. We can summarize the incidence by week (excluding Canarias):

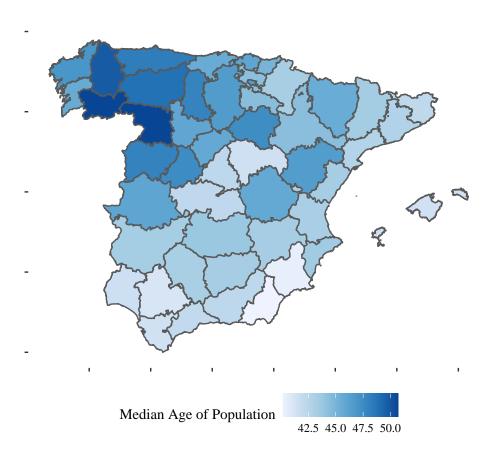
```
week11.plot <- covid19_spain %>%
  filter(CCAA != "Canarias") %>%
  group_by(province, week = isoweek(Date)) %>%
  summarise(mean_weekly_incidence = mean(Incidence)) %>%
  filter(week == 11) %>%
  ggplot() +
  geom_sf(aes(fill = mean_weekly_incidence)) +
  scale fill distiller(name = "Mean Weekly Incidence",
                       palette = "Reds",
                       direction = 1) +
  theme_tufte() +
  theme(axis.text = element_blank(),
        legend.position = "bottom") +
  facet_wrap(~week)
week12.plot <- covid19_spain %>%
  filter(CCAA != "Canarias") %>%
  group_by(province, week = isoweek(Date)) %>%
  summarise(mean_weekly_incidence = mean(Incidence)) %>%
  filter(week == 12) %>%
  ggplot() +
  geom_sf(aes(fill = mean_weekly_incidence)) +
  scale_fill_distiller(name = "Mean Weekly Incidence",
                       palette = "Reds",
                       direction = 1) +
  theme tufte() +
  theme(axis.text = element blank(),
        legend.position = "bottom") +
  facet_wrap(~week)
week13.plot <- covid19_spain %>%
  filter(CCAA != "Canarias") %>%
  group_by(province, week = isoweek(Date)) %>%
  summarise(mean_weekly_incidence = mean(Incidence)) %>%
  filter(week == 13) %>%
  ggplot() +
  geom_sf(aes(fill = mean_weekly_incidence)) +
  scale fill distiller(name = "Mean Weekly Incidence",
                       palette = "Reds",
                       direction = 1) +
  theme_tufte() +
  theme(axis.text = element_blank(),
        legend.position = "bottom") +
  facet_wrap(~week)
week14.plot <- covid19_spain %>%
  filter(CCAA != "Canarias") %>%
  group_by(province, week = isoweek(Date)) %>%
  summarise(mean_weekly_incidence = mean(Incidence)) %>%
  filter(week == 14) %>%
  ggplot() +
  geom_sf(aes(fill = mean_weekly_incidence)) +
  scale_fill_distiller(name = "Mean Weekly Incidence",
```



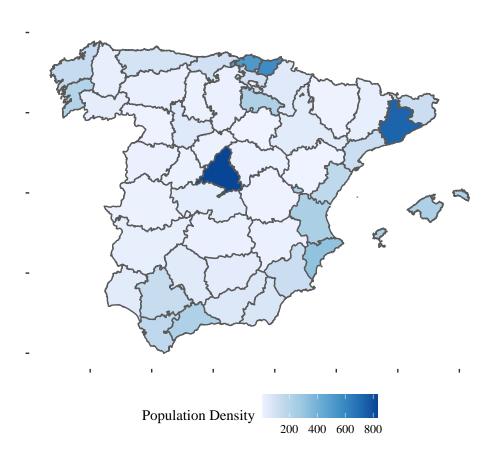
We consider some control variables: ratio of male to female in the province, median age of the population, population density:



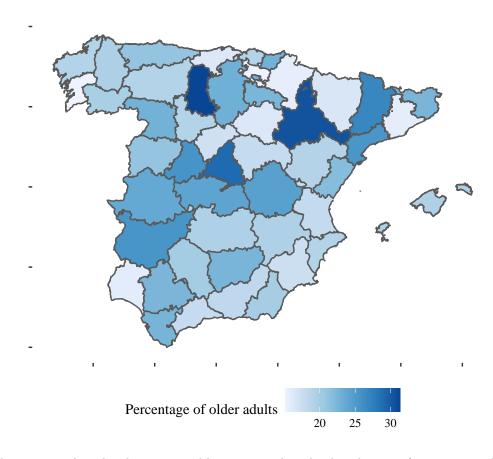
Median age of the population:



Population density:



Older people:



We are also interested in the climatic variables. To visualize the distribution of temperature by CCAA, we want to sort the communities by latitude, from north to south:

```
# Autonomous communities
ccaa.sf <- covid19_spain %>%
  filter(Date == "2020-03-13") %>%
  group_by(CCAA) %>%
  summarize(provinces = n())
# Extract coordinates of autonomous communities
ccaa.coords <- ccaa.sf %>%
  st_centroid() %>%
  st_coordinates() %>%
 as.data.frame()
## Warning in st_centroid.sf(.): st_centroid assumes attributes are constant over
## geometries of x
## Warning in st_centroid.sfc(st_geometry(x), of_largest_polygon =
## of_largest_polygon): st_centroid does not give correct centroids for longitude/
## latitude data
# Join Y coordinate to ccaa.sf
ccaa.sf <- ccaa.sf %>%
 mutate(long = ccaa.coords$Y)
# Sort autonomous communities from north to south
ccaa.levels <- ccaa.sf %>%
```

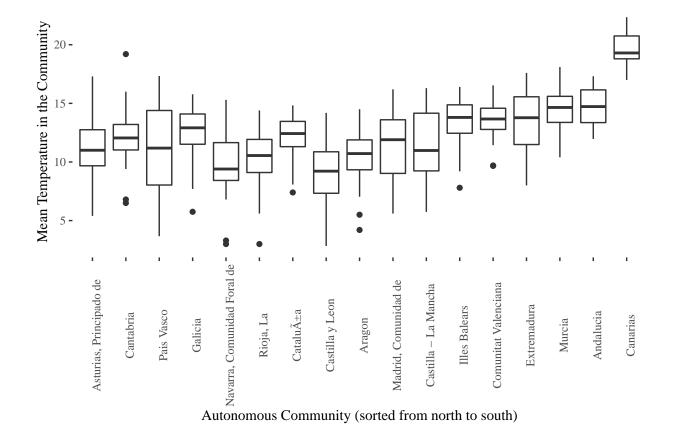
```
arrange(desc(long)) %>% select(CCAA)

ccaa.levels <- as.character(ccaa.levels$CCAA)

# Relevel autonomous communities
covid19_spain <- covid19_spain %>%
    mutate(CCAA = factor(CCAA, levels = ccaa.levels, ordered = TRUE))
```

The following plot is the distribution of temperature by CCAA, sorted by latitude:

```
# Boxplots of temperatures
covid19_spain %>%
  st_drop_geometry() %>%
  group_by(CCAA, Date) %>%
  summarize(Mean_Temp = mean(Mean_Temp)) %>%
  ggplot(aes(x = CCAA, y = Mean_Temp)) +
  geom_boxplot() +
  theme_tufte() +
  theme(axis.text.x = element_text(angle = 90)) +
  xlab("Autonomous Community (sorted from north to south)") +
  ylab("Mean Temperature in the Community")
```



Multivariate analysis: comparison of approaches

Panel

1) Panel clásico

- 2) Panel Clásico o Dinámico
- Debe ser un modelo de efectos fijos para recoger la hetereogeneidad entre las distintas provincias (efectos)
- Debería incluir estructura dinámica ya que la serie tiene una fuerte estrutura temporal
- INCONVENIENTE: considera que la incluencia del dato del día anterior es constante (se estima un coeficiente constante)
- INCONVENIENTE: No se pueden incluir varaibles constantes en T. La hetereogeneidad entre provincias queda en el efecto fijo. No podemos por tanto incluir datos sobre estructura de la poblacion.
- INCONVENIENTE: No podemos incorporar efectos espaciales. El paquete **splm** no incluye estimación de paneles dinámicos con efectos espaciales. Tendriamos que hacerlo en matlab con los códigos de P.Elhorst.

Spatial SUR

- 2) SUR espacial
- Hay un coeficente para cada variable y cada instante de tiempo. Aunque es posible considerar coeficientes constantes para los periodos temporales que consideremos.
- La hetereoeneidad espacial debemos incorporarla mediante variables explicativas. -> Estructura de la población relacionada con COVID-19.
- Permite incluir varaibles constantes en T.
- la dinámica temporar quedará recogida mediante el término independiente y la estructura de correlaciones en los residuos. EN TODO CASO, ENTIENDO QUE NUESTRO OBJETIVO NO ES EXPLICAR ESA TENEDENCIA TEMPORAL (solo modelizarla para no incurrir en errores)

Prepare data for SUR analysis

*El modelo debe considerar efectos del 'individuo' y del 'tiempo' (para incorporar tendencia temporal)**

```
# Definicion del panel para plm
GPanel <- plm::pdata.frame(covid19_spain %>%
                              st_drop_geometry() %>%
                              select(province,
                                     Date,
                                     Incidence,
                                     Median_Age,
                                     Male2Female,
                                     Older,
                                     GDPpc,
                                     Density,
                                     Transit,
                                     Mean_Temp_lag8,
                                     Humidity_lag8,
                                     Sunshine Hours lag8,
                                     Mean Temp lag11,
                                     Humidity_lag11,
                                     Sunshine Hours lag11,
                                     Mean_Temp_lag11w,
                                     Humidity_lag11w,
                                     Sunshine_Hours_lag11w),
                            c("province","Date"))
```

Spatial SUR model

Create connectivity matrix:

```
# Extract provinces
provinces <- covid19_spain %>%
  filter(Date == "2020-03-13") %>%
  select(province, CCAA, ID_INE)
# Spatial weights matrix:
Wmat <- provinces %>%
  as("Spatial") %>%
  poly2nb(queen = FALSE) %>%
 nb2mat(zero.policy = TRUE)
\forall x = (\forall x = 0) * 1
# Join the two provinces in Canarias
Wmat[which(provinces$province == "Palmas(Las)"), which(provinces$province == "Santa Cruz de Tenerife")]
Wmat[which(provinces$province == "Santa Cruz de Tenerife"), which(provinces$province == "Palmas(Las)")]
# 'Paises Catalans'
#n = 8
Wmat[which(provinces$province == "Barcelona"), which(provinces$province == "Baleares")] <- 1</pre>
Wmat[which(provinces$province == "Baleares"), which(provinces$province == "Barcelona")] <- 1</pre>
Wmat[which(provinces$province == "Baleares"), which(provinces$province == "Castellon/Castello")] <- 1</pre>
Wmat[which(provinces$province == "Castellon/Castello"), which(provinces$province == "Baleares")] <- 1</pre>
Wmat[which(provinces$province == "Baleares"), which(provinces$province == "Tarragona")] <- 1</pre>
Wmat[which(provinces$province == "Tarragona"), which(provinces$province == "Baleares")] <- 1</pre>
miW <- Wmat/rowSums(Wmat)</pre>
# Convert to listw
listw <- mat2listw(Wmat,style = "W")</pre>
```

Define formulas with three different lagged variables:

```
formula_lag8 <- log(Incidence) ~ log(Male2Female) +</pre>
  log(Median_Age) +
  #log(Older) +
  log(Density) +
  Transit +
  log(Humidity_lag8) +
  log(Mean_Temp_lag8)
formula lag11 <- log(Incidence) ~ log(Male2Female) +</pre>
  log(Median_Age) +
  #log(Older) +
  log(Density) +
  Transit +
  log(Humidity_lag11) +
  log(Mean_Temp_lag11)
formula_lag11w <- log(Incidence) ~ log(Male2Female) +</pre>
  log(Median_Age) +
  #log(Older) +
  log(Density) +
  Transit +
  log(Humidity_lag11w) +
```

```
log(Mean_Temp_lag11w)
```

Create the terms needed to impose restrictions to the parameters for estimation. In this case we will restrict the two demographic variables and let Density, Transit, and the climatic variables to vary across equations. The rationale is that age and ratio of male to female do not change in the short period of time examined; on the other hand, while density and the presence of transit systems are also constants over the period examined, the behavior changed as a consequence of the lockdown: we expect these variables to be significant early on in the evolution of the pandemic, and become non-significant as the lockdown reduces their importance for the transmission of the virus.

```
# Recall that T is the number of days, i.e., time periods, i.e., equations
k <- 7 # Number of independent variables, including the constant
coef rest <- 2 # Number of restrictions</pre>
# nrow is number of equations (time periods) minus 1, times the number of restrictions
# ncol is number of variables times number of equations
R2 \leftarrow matrix(0, nrow = (T - 1) * coef_rest, ncol = k * T)
for (i in 1:(T-1)){
  R2[i, 2] <-1
  R2[i, (2 + i * k)] < -1
  R2[(i + T - 1), 3] < -1
  R2[(i + T - 1), (3 + i * k)] < -1
  # Use if more restrictions are needed
  \#R2[(i + T - 1) * 2, 4] <- 1
  \#R2[(i + T - 1) * 2, (4 + i * k)] < --1
}
b2 <- matrix(0, ncol = 21*coef_rest)
```

Model with a lagged 8-day moving average of climatic variables:

```
## Time to fit the model: 0.89 seconds
summary(sur.slm_lag8)
```

```
## Call:
## spsur::spsurtime(formula = formula lag8, data = GPanel, time = GPanel$Date,
##
       listw = listw, type = "slm", fit_method = "3sls", R = R2,
##
       b = b2
##
##
## Spatial SUR model type: slm
## Equation 1
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)_1
                         13.44984
                                    15.11312 0.8899 0.373747
## log(Male2Female)_1
                                     2.39352 -0.6877 0.491800
                         -1.64613
```

```
## log(Median_Age)_1
                         1.18476
                                    1.28365 0.9230 0.356290
## log(Density)_1
                                    0.17088 1.0351 0.300918
                         0.17688
                         0.27409
## Transit 1
                                    0.57808 0.4741 0.635524
## log(Humidity_lag8)_1 -1.58699
                                    0.50959 -3.1143 0.001906 **
## log(Mean_Temp_lag8)_1 -1.44960
                                    0.49337 -2.9382 0.003390 **
## rho 1
                                    0.12495 2.3189 0.020636 *
                         0.28975
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.08196
    Equation 2
##
                        Estimate Std. Error t value Pr(>|t|)
                                   15.05917 0.6580 0.51074
## (Intercept)_2
                         9.90840
## log(Density)_2
                         0.12647
                                    0.14855 0.8514 0.39479
                                    0.50295 0.8074 0.41964
## Transit_2
                         0.40609
## log(Humidity_lag8)_2 -0.75235
                                    0.38217 -1.9686
                                                    0.04932 *
## log(Mean_Temp_lag8)_2 -1.17165
                                    0.38012 -3.0823
                                                    0.00212 **
## rho_2
                         0.18464
                                    0.12882 1.4333 0.15214
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1062
##
    Equation 3
                         Estimate Std. Error t value Pr(>|t|)
                        11.315709 15.029593 0.7529 0.4517206
## (Intercept) 3
## log(Density) 3
                                    0.132380 0.5294 0.5966581
                         0.070084
## Transit 3
                         0.440808
                                    0.448411 0.9830 0.3258638
## log(Humidity_lag8)_3 -0.943037
                                    0.341707 -2.7598 0.0059080 **
## log(Mean_Temp_lag8)_3 -1.222653
                                    0.330814 -3.6959 0.0002331 ***
## rho 3
                         0.235246
                                    0.119393 1.9703 0.0491224 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1334
##
    Equation 4
##
                          Estimate Std. Error t value Pr(>|t|)
                        10.9636059 15.0384801 0.7290 0.466179
## (Intercept)_4
## log(Density) 4
                         0.0067185 0.1175162
                                              0.0572
## Transit 4
                         0.5353207  0.3968522  1.3489  0.177722
## log(Humidity_lag8)_4 -0.7691966 0.2787003 -2.7599 0.005905 **
## log(Mean_Temp_lag8)_4 -1.0781542 0.2730226 -3.9490 8.497e-05 ***
## rho 4
                         0.1506806 0.1174745 1.2827 0.199957
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.134
    Equation 5
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)_5
                        12.404953 15.018945 0.8260 0.4090613
## log(Density)_5
                                    0.116477 -0.2635 0.7922445
                        -0.030689
## Transit_5
                         0.558137
                                    0.395825 1.4101 0.1588868
## log(Humidity_lag8)_5 -0.974416
                                    0.250970 -3.8826 0.0001113 ***
## log(Mean_Temp_lag8)_5 -1.222242
                                    0.254942 -4.7942 1.927e-06 ***
## rho_5
                         0.187947
                                    0.100177 1.8761 0.0609765 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1609
    Equation 6
```

```
##
                        Estimate Std. Error t value Pr(>|t|)
                                   15.03632 0.7203 0.4715444
## (Intercept)_6
                        10.83049
## log(Density) 6
                        -0.10441
                                    0.11948 -0.8739 0.3824357
## Transit_6
                         0.62866
                                    0.41146 1.5279 0.1269159
## log(Humidity_lag8)_6 -0.68658
                                    0.26991 -2.5438 0.0111423 *
## log(Mean_Temp_lag8)_6 -0.93650
                                    0.24869 -3.7657 0.0001775 ***
## rho 6
                         0.25533
                                    0.11077 2.3051 0.0214000 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1304
    Equation 7
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)_7
                        11.651636 15.026137 0.7754
                                                     0.438304
## log(Density)_7
                        -0.118801
                                    0.114560 - 1.0370
                                                      0.300020
## Transit_7
                         0.665989
                                    0.391825 1.6997
                                                      0.089550
## log(Humidity_lag8)_7 -0.689727
                                    0.239975 -2.8742 0.004152 **
                                    0.217865 -4.7019 3.005e-06 ***
## log(Mean_Temp_lag8)_7 -1.024375
## rho 7
                         0.158391
                                    0.094053 1.6841 0.092533 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1886
    Equation 8
                         Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 8
                        10.893160 15.030576 0.7247
                                                       0.46881
## log(Density) 8
                        -0.156578
                                    0.109145 - 1.4346
                                                       0.15177
## Transit 8
                         0.682642
                                    0.369031 1.8498
                                                       0.06468
## log(Humidity_lag8)_8 -0.478301
                                    0.214664 -2.2281
                                                       0.02613 *
## log(Mean_Temp_lag8)_8 -0.921982
                                    0.184342 -5.0015 6.908e-07 ***
## rho_8
                                    0.081989 1.9761
                                                       0.04846 *
                         0.162020
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.2021
##
    Equation 9
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept) 9
                        11.623896 15.014431 0.7742
                                                       0.43904
## log(Density)_9
                        -0.176662
                                    0.110867 -1.5935
                                                       0.11143
## Transit 9
                         0.712788
                                    0.376483 1.8933
                                                       0.05866 .
## log(Humidity_lag8)_9 -0.489376
                                    0.198374 -2.4669
                                                       0.01382 *
                                    0.179182 -5.7194 1.479e-08 ***
## log(Mean_Temp_lag8)_9 -1.024812
## rho_9
                         0.109777
                                    0.068468 1.6033
                                                       0.10923
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.2419
##
    Equation 10
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_10
                          9.986345 15.016763 0.6650
                                                        0.50622
## log(Density)_10
                         -0.134631
                                     0.109370 -1.2310
                                                        0.21867
## Transit_10
                          0.650723
                                     0.369541 1.7609
                                                        0.07861 .
## log(Humidity_lag8)_10 -0.170465
                                     0.216446 -0.7876
                                                        0.43117
## log(Mean_Temp_lag8)_10 -0.955550
                                     0.186729 -5.1173 3.831e-07 ***
## rho_10
                          0.113468
                                     0.074239 1.5284
                                                        0.12678
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.2302
```

```
Equation 11
##
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept) 11
                          9.080799 15.041676 0.6037
                                                        0.54620
## log(Density)_11
                         -0.092801
                                     0.099979 -0.9282
                                                        0.35357
## Transit 11
                          0.592621
                                     0.327659
                                              1.8087
                                                        0.07086
## log(Humidity lag8) 11
                          0.178389
                                     0.214850 0.8303
                                                        0.40660
## log(Mean_Temp_lag8)_11 -1.140343
                                     0.172870 -6.5965 7.378e-11 ***
## rho 11
                          0.083585
                                     0.070316 1.1887
                                                        0.23489
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.3347
    Equation 12
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_12
                         11.202061 15.022693 0.7457 0.4560686
## log(Density)_12
                                     0.097964 -1.0423 0.2975502
                         -0.102112
## Transit_12
                          0.673300
                                     0.317681
                                              2.1194 0.0343435 *
## log(Humidity_lag8)_12 -0.311162
                                     0.192144 -1.6194 0.1057267
## log(Mean_Temp_lag8)_12 -1.282355
                                     0.154621 -8.2936 4.26e-16 ***
                                     0.060935 3.6189 0.0003133 ***
## rho 12
                          0.220517
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.3523
##
    Equation 13
                          Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 13
                         12.155418 15.019873 0.8093 0.418575
## log(Density)_13
                         -0.084688
                                     0.094181 -0.8992 0.368796
## Transit_13
                                     0.299118 2.2294
                          0.666850
                                                      0.026048 *
## log(Humidity_lag8)_13 -0.456232
                                     0.196078 -2.3268 0.020210 *
## log(Mean_Temp_lag8)_13 -1.367879
                                     0.137606 -9.9405 < 2.2e-16 ***
## rho_13
                          0.203890
                                     0.063754 3.1981 0.001435 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.4079
    Equation 14
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_14
                         12.895542 15.024485
                                                0.8583 0.39097
## log(Density) 14
                         -0.049838
                                    0.091133
                                              -0.5469 0.58461
## Transit_14
                                                2.2146
                                                        0.02705 *
                          0.626989
                                     0.283113
## log(Humidity_lag8)_14 -0.491212
                                              -2.4080
                                     0.203993
                                                        0.01625 *
                                     0.142998 -10.6995 < 2e-16 ***
## log(Mean_Temp_lag8)_14 -1.530018
## rho 14
                          0.154160
                                     0.067569
                                                2.2815 0.02276 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.4605
    Equation 15
                          Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)_15
                         14.026862 15.050704
                                                0.9320
                                                        0.351614
## log(Density)_15
                         -0.035078
                                     0.090952
                                               -0.3857
                                                        0.699830
## Transit_15
                          0.586001
                                     0.280933
                                                2.0859
                                                        0.037283 *
## log(Humidity_lag8)_15
                         -0.637999
                                     0.195857
                                               -3.2575
                                                        0.001168 **
## log(Mean_Temp_lag8)_15 -1.732752
                                     0.152369 -11.3721 < 2.2e-16 ***
## rho 15
                          0.167322
                                     0.067711
                                                2.4711 0.013664 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
## R-squared: 0.5013
##
    Equation 16
##
                          Estimate Std. Error t value Pr(>|t|)
                          13.934761 15.057281
## (Intercept)_16
                                                0.9255
                                                        0.354994
## log(Density) 16
                          -0.039661
                                     0.091139
                                               -0.4352
                                                        0.663547
## Transit 16
                          0.578650
                                     0.282035
                                                2.0517
                                                        0.040504 *
## log(Humidity_lag8)_16 -0.510355
                                     0.169504 -3.0109 0.002682 **
## log(Mean_Temp_lag8)_16 -1.734221
                                     0.150574 -11.5174 < 2.2e-16 ***
## rho 16
                          0.096357
                                     0.074489
                                                1.2936 0.196159
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5253
    Equation 17
##
                          Estimate Std. Error t value Pr(>|t|)
                          15.446165 15.072955
                                                1.0248
## (Intercept)_17
                                                         0.30577
## log(Density)_17
                          -0.053942
                                     0.091087
                                               -0.5922
                                                         0.55387
## Transit_17
                                     0.282279
                                                1.9994
                                                         0.04588 *
                          0.564386
## log(Humidity_lag8)_17 -0.666153
                                     0.169635
                                               -3.9270 9.296e-05 ***
## log(Mean_Temp_lag8)_17 -1.906077
                                     0.162300 -11.7442 < 2.2e-16 ***
## rho 17
                          0.059027
                                     0.070555
                                                0.8366
                                                         0.40305
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5265
##
    Equation 18
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept) 18
                          15.011625 15.078440
                                                0.9956 0.3197420
## log(Density)_18
                          -0.082739
                                     0.089698
                                              -0.9224 0.3565743
## Transit_18
                          0.544969
                                     0.275978
                                                1.9747 0.0486262 *
## log(Humidity_lag8)_18 -0.611894
                                     0.157452 -3.8862 0.0001097 ***
## log(Mean_Temp_lag8)_18 -1.734835
                                     0.153588 -11.2954 < 2.2e-16 ***
## rho_18
                          0.055856
                                     0.069590
                                                0.8026 0.4224054
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5295
##
     Equation 19
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept) 19
                          14.613467 15.015228
                                                0.9732
                                                          0.3307
## log(Density)_19
                                     0.090375
                                              -1.1793
                                                          0.2386
                          -0.106579
## Transit 19
                          0.577372
                                     0.277696
                                                2.0792
                                                          0.0379 *
                                     0.147173 -4.6260 4.306e-06 ***
## log(Humidity_lag8)_19 -0.680824
## log(Mean_Temp_lag8)_19 -1.457869
                                     0.131353 -11.0989 < 2.2e-16 ***
## rho 19
                          0.079397
                                     0.065463
                                                1.2128
                                                          0.2255
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5129
##
     Equation 20
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_20
                          14.452286 15.008409
                                                0.9629
                                                         0.33585
                          -0.118009
                                                         0.18426
## log(Density)_20
                                     0.088806
                                               -1.3288
## Transit_20
                          0.581016
                                     0.270686
                                                2.1465
                                                         0.03212 *
## log(Humidity_lag8)_20 -0.677635
                                     0.130707
                                              -5.1844 2.708e-07 ***
## log(Mean_Temp_lag8)_20 -1.351665
                                     0.111138 -12.1620 < 2.2e-16 ***
## rho 20
                          0.066946
                                     0.059594
                                                1.1234
                                                         0.26160
## ---
```

```
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5363
    Equation 21
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_21
                         14.645791 15.026485
                                               0.9747
                                                          0.3300
## log(Density) 21
                         -0.120054
                                     0.086631
                                              -1.3858
                                                          0.1662
## Transit 21
                          0.598982
                                     0.261444
                                                2.2910
                                                          0.0222 *
## log(Humidity_lag8)_21 -0.720607
                                     0.130180 -5.5355 4.132e-08 ***
## log(Mean_Temp_lag8)_21 -1.330940
                                     0.103620 -12.8445 < 2.2e-16 ***
## rho_21
                          0.060944
                                     0.060018
                                                1.0154
                                                          0.3102
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5444
    Equation 22
##
                          Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)_22
                         14.362926 15.035956
                                                0.9552
                                                         0.33973
                                              -1.6099
## log(Density)_22
                         -0.136579
                                     0.084839
                                                         0.10780
## Transit 22
                          0.631086
                                     0.254599
                                                2.4787
                                                         0.01338 *
## log(Humidity_lag8)_22 -0.641103
                                     0.129807 -4.9389 9.453e-07 ***
## log(Mean_Temp_lag8)_22 -1.331418
                                     0.094760 -14.0505 < 2.2e-16 ***
## rho 22
                          0.071593
                                     0.058724
                                                1.2191
                                                         0.22313
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5623
##
    Equation 23
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_23
                         12.704871 15.021699
                                               0.8458 0.3979194
## log(Density)_23
                         -0.156511
                                     0.084842 -1.8447 0.0654226
## Transit_23
                          0.638285
                                     0.255450
                                               2.4987 0.0126531 *
## log(Humidity_lag8)_23 -0.372171
                                     0.105597 -3.5245 0.0004469 ***
## log(Mean_Temp_lag8)_23 -1.109823
                                     0.074116 -14.9740 < 2.2e-16 ***
## rho_23
                          0.082617
                                     0.058387
                                                1.4150 0.1574346
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5538
##
    Equation 24
##
                          Estimate Std. Error t value Pr(>|t|)
                         11.571789 15.011703
                                                0.7709 0.44101
## (Intercept)_24
## log(Density)_24
                                               -1.9845
                         -0.170206
                                     0.085769
                                                        0.04752 *
## Transit_24
                          0.625484
                                     0.259957
                                                2.4061 0.01634 *
## log(Humidity_lag8)_24 -0.149682
                                     0.108526
                                              -1.3792 0.16819
## log(Mean_Temp_lag8)_24 -0.948109
                                     0.062931 -15.0658 < 2e-16 ***
## rho 24
                          0.054686
                                     0.059617
                                                0.9173 0.35925
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5477
##
    Equation 25
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_25
                         11.436057
                                   15.015283
                                               0.7616 0.44649
## log(Density)_25
                         -0.172359
                                     0.085584
                                               -2.0139
                                                        0.04433 *
## Transit_25
                                     0.260000
                                                2.3629
                                                        0.01836 *
                          0.614354
## log(Humidity_lag8)_25 -0.100055
                                     0.104985 -0.9530 0.34084
## log(Mean_Temp_lag8)_25 -0.925930
                                     0.060577 -15.2853 < 2e-16 ***
## rho 25
                          0.036809
                                     0.059081
                                                0.6230 0.53343
```

```
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5481
    Equation 26
##
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept) 26
                         11.050804 15.010081
                                                0.7362 0.46180
## log(Density) 26
                         -0.166193
                                     0.086393
                                              -1.9237
                                                        0.05473 .
## Transit 26
                          0.613206
                                     0.264079
                                                2.3221
                                                        0.02046 *
## log(Humidity_lag8)_26 -0.048087
                                     0.106885
                                              -0.4499
                                                        0.65290
## log(Mean_Temp_lag8)_26 -0.915772
                                     0.059732 -15.3314 < 2e-16 ***
## rho_26
                          0.061878
                                     0.061026
                                                1.0139
                                                        0.31090
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5477
    Equation 27
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_27
                         10.796678 15.012907
                                                0.7192 0.47224
## log(Density) 27
                         -0.161802
                                     0.086764
                                               -1.8649
                                                        0.06254 .
                                                2.2569
## Transit_27
                          0.600227
                                     0.265952
                                                        0.02427 *
                                     0.123835
## log(Humidity_lag8)_27
                          0.027613
                                                0.2230
                                                        0.82360
## log(Mean_Temp_lag8)_27 -0.974149
                                     0.066514 -14.6458
                                                        < 2e-16 ***
## rho 27
                          0.078597
                                     0.062158
                                                1.2645
                                                        0.20640
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5503
    Equation 28
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_28
                         11.358787 15.002356
                                                0.7571 0.44918
## log(Density)_28
                                              -2.0260
                         -0.179155
                                     0.088430
                                                        0.04308 *
## Transit_28
                          0.637865
                                     0.273633
                                                2.3311
                                                        0.01998 *
## log(Humidity_lag8)_28
                         -0.086201
                                     0.134724
                                              -0.6398
                                                        0.52245
## log(Mean_Temp_lag8)_28 -1.011799
                                     0.073558 -13.7550 < 2e-16 ***
## rho_28
                          0.109569
                                     0.061852
                                                1.7715 0.07684 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5377
##
    Equation 29
                          Estimate Std. Error t value Pr(>|t|)
##
                         11.229688 14.990840
                                                0.7491
## (Intercept)_29
                                                        0.45400
## log(Density)_29
                         -0.191128
                                     0.089164
                                              -2.1435
                                                        0.03235 *
## Transit 29
                          0.654982
                                     0.276520
                                                2.3687
                                                        0.01807 *
## log(Humidity_lag8)_29
                          0.023359
                                     0.163680
                                                0.1427
                                                        0.88655
## log(Mean_Temp_lag8)_29 -1.088102
                                     0.082927 -13.1212 < 2e-16 ***
## rho_29
                          0.103976
                                     0.062366
                                                1.6672 0.09585 .
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5373
##
    Equation 30
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_30
                         11.799601 14.985307
                                                0.7874 0.43126
## log(Density)_30
                         -0.203147
                                     0.090973
                                               -2.2330
                                                        0.02580 *
## Transit 30
                          0.708676
                                     0.284437
                                                2.4915 0.01291 *
## log(Humidity_lag8)_30 -0.090559
                                     0.192976 -0.4693
                                                        0.63899
## log(Mean_Temp_lag8)_30 -1.135063
                                     0.094097 -12.0627 < 2e-16 ***
```

```
## rho_30
                         0.131120
                                     0.066634
                                                1.9678 0.04942 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5224
## Variance-Covariance Matrix of inter-equation residuals:
   1.1182563 0.9098830 0.7975777 0.6764132 0.6573438 0.6205371 0.5629458
   0.9098830 0.8489919 0.7087750 0.6044651 0.5715793 0.5567053 0.5205337
   0.7975777 0.7087750 0.6778503 0.5658804 0.5506614 0.5367463 0.4943378
   0.6764132 \ 0.6044651 \ 0.5658804 \ 0.5318687 \ 0.5172578 \ 0.5109135 \ 0.4738031
   0.6573438 0.5715793 0.5506614 0.5172578 0.5299510 0.5303869 0.4931065
   0.6205371 0.5567053 0.5367463 0.5109135 0.5303869 0.5739233 0.5385649
   0.5629458 0.5205337 0.4943378 0.4738031 0.4931065 0.5385649 0.5201109
   0.5080998 0.4685015 0.4540600 0.4345078 0.4543341 0.4914405 0.4790405
   0.5080792 0.4762366 0.4516895 0.4342009 0.4560982 0.4931051 0.4819448
   0.4888787 \ 0.4579890 \ 0.4273290 \ 0.4154211 \ 0.4387660 \ 0.4752772 \ 0.4665190
   0.4064836 0.3808485 0.3588320 0.3390001 0.3667017 0.4083891 0.4025867
   0.3886870 0.3523288 0.3331740 0.3307107 0.3580395 0.3913384 0.3852520
   0.3635691 0.3253283 0.3105545 0.3106044 0.3346028 0.3585879 0.3519485
   0.3102844 0.2690953 0.2657039 0.2648937 0.2857021 0.3011191 0.2981952
   0.2832341 0.2257763 0.2324307 0.2267824 0.2485109 0.2577685 0.2553555
   0.2577883 0.2025333 0.2164185 0.2070461 0.2256172 0.2314749 0.2301749
##
   0.2512318 \ 0.1960556 \ 0.2171990 \ 0.2034817 \ 0.2206736 \ 0.2303925 \ 0.2296815
   0.2411016 0.2048401 0.2231717 0.2039157 0.2133636 0.2300124 0.2302032
   0.2462636 0.2128767 0.2342385 0.2199733 0.2285836 0.2461629 0.2451034
##
   0.2348479 0.2038085 0.2268670 0.2176839 0.2276584 0.2446452 0.2430821
   0.2373443 0.2068991 0.2203575 0.2163976 0.2262305 0.2410271 0.2392672
   0.2309067 0.2058150 0.2176650 0.2144721 0.2275759 0.2417591 0.2409240
   0.2434555 0.2250270 0.2281998 0.2275158 0.2396575 0.2567190 0.2560850
   0.2459870 0.2308055 0.2306944 0.2302194 0.2445972 0.2667857 0.2668520
##
   0.2375664 0.2242284 0.2267040 0.2280443 0.2432602 0.2642168 0.2646949
   0.2329468 0.2160497 0.2231339 0.2271739 0.2447450 0.2622730 0.2631072
   0.2378358 0.2194221 0.2262530 0.2281592 0.2479629 0.2648656 0.2663098
   0.2463596\ 0.2268734\ 0.2351032\ 0.2374519\ 0.2565107\ 0.2743179\ 0.2759697
   0.2657724 0.2413598 0.2502876 0.2466617 0.2634294 0.2819760 0.2829029
   0.2844912 0.2589161 0.2677859 0.2601064 0.2755990 0.2950404 0.2958718
##
##
   0.5080998 0.5080792 0.4888787 0.4064836 0.3886870 0.3635691 0.3102844
   0.4685015 0.4762366 0.4579890 0.3808485 0.3523288 0.3253283 0.2690953
   0.4540600\ 0.4516895\ 0.4273290\ 0.3588320\ 0.3331740\ 0.3105545\ 0.2657039
##
   0.4345078 \ 0.4342009 \ 0.4154211 \ 0.3390001 \ 0.3307107 \ 0.3106044 \ 0.2648937
   0.4543341 0.4560982 0.4387660 0.3667017 0.3580395 0.3346028 0.2857021
   0.4914405 0.4931051 0.4752772 0.4083891 0.3913384 0.3585879 0.3011191
   0.4790405 \ 0.4819448 \ 0.4665190 \ 0.4025867 \ 0.3852520 \ 0.3519485 \ 0.2981952
   0.4609818 0.4636371 0.4460184 0.3881292 0.3721895 0.3394506 0.2912645
   0.4636371 \ 0.4799172 \ 0.4643012 \ 0.4002880 \ 0.3839802 \ 0.3485212 \ 0.2974496
   0.4460184 0.4643012 0.4615898 0.3951360 0.3831288 0.3501339 0.3033439
   0.3881292 0.4002880 0.3951360 0.3610488 0.3421241 0.3098382 0.2686876
   0.3721895 0.3839802 0.3831288 0.3421241 0.3392774 0.3139455 0.2784981
   0.3394506 0.3485212 0.3501339 0.3098382 0.3139455 0.2998876 0.2730688
   0.2912645 0.2974496 0.3033439 0.2686876 0.2784981 0.2730688 0.2673035
   0.2495380 0.2548824 0.2648024 0.2347936 0.2475743 0.2482378 0.2552850
   0.2266161 0.2309677 0.2410772 0.2120717 0.2246656 0.2272649 0.2410773
   0.2284788 0.2320303 0.2392739 0.2109035 0.2223194 0.2228242 0.2375652
```

```
0.2253434 0.2280957 0.2365653 0.2046085 0.2128612 0.2136131 0.2259514
   0.2399977 0.2429692 0.2493331 0.2146787 0.2227406 0.2223622 0.2294533
   0.2370444 0.2405428 0.2467085 0.2125932 0.2216113 0.2214191 0.2255987
   0.2345275 0.2390049 0.2440450 0.2109345 0.2208199 0.2196407 0.2209132
   0.2366663 0.2423519 0.2460292 0.2137252 0.2224521 0.2194128 0.2162320
   0.2512650 0.2577597 0.2607560 0.2268153 0.2330974 0.2266185 0.2157006
##
   0.2624037 0.2690936 0.2710753 0.2399336 0.2426413 0.2332263 0.2179459
##
   0.2629026 0.2693367 0.2693623 0.2397556 0.2414201 0.2319320 0.2150718
   0.2633565 0.2695508 0.2694714 0.2393372 0.2427601 0.2338846 0.2176473
   0.2654196 0.2706231 0.2701444 0.2421062 0.2447460 0.2359340 0.2184462
   0.2759477 0.2810033 0.2788040 0.2490042 0.2517742 0.2424033 0.2239736
   0.2826218 0.2878577 0.2847598 0.2543157 0.2558090 0.2458586 0.2282654
##
   0.2955134 0.3009646 0.2960788 0.2630423 0.2629472 0.2521501 0.2347855
##
##
   0.2832341 0.2577883 0.2512318 0.2411016 0.2462636 0.2348479 0.2373443
##
   0.2257763 0.2025333 0.1960556 0.2048401 0.2128767 0.2038085 0.2068991
   0.2324307 \ 0.2164185 \ 0.2171990 \ 0.2231717 \ 0.2342385 \ 0.2268670 \ 0.2203575
##
   0.2267824 0.2070461 0.2034817 0.2039157 0.2199733 0.2176839 0.2163976
   0.2485109 0.2256172 0.2206736 0.2133636 0.2285836 0.2276584 0.2262305
   0.2577685 0.2314749 0.2303925 0.2300124 0.2461629 0.2446452 0.2410271
##
   0.2553555 0.2301749 0.2296815 0.2302032 0.2451034 0.2430821 0.2392672
   0.2495380 0.2266161 0.2284788 0.2253434 0.2399977 0.2370444 0.2345275
   0.2548824 \ 0.2309677 \ 0.2320303 \ 0.2280957 \ 0.2429692 \ 0.2405428 \ 0.2390049
##
   0.2648024 0.2410772 0.2392739 0.2365653 0.2493331 0.2467085 0.2440450
##
   0.2347936 0.2120717 0.2109035 0.2046085 0.2146787 0.2125932 0.2109345
   0.2475743 0.2246656 0.2223194 0.2128612 0.2227406 0.2216113 0.2208199
   0.2482378 0.2272649 0.2228242 0.2136131 0.2223622 0.2214191 0.2196407
##
   0.2552850 0.2410773 0.2375652 0.2259514 0.2294533 0.2255987 0.2209132
   0.2624821 0.2566046 0.2517908 0.2376993 0.2356831 0.2296993 0.2221658
   0.2566046 0.2640318 0.2606083 0.2455221 0.2407362 0.2321358 0.2217893
##
   0.2517908 0.2606083 0.2652298 0.2518928 0.2472647 0.2369299 0.2254833
   0.2376993 0.2455221 0.2518928 0.2534618 0.2515873 0.2404095 0.2254803
   0.2356831 0.2407362 0.2472647 0.2515873 0.2572028 0.2483143 0.2347442
   0.2296993 0.2321358 0.2369299 0.2404095 0.2483143 0.2440474 0.2327884
##
   0.2221658 0.2217893 0.2254833 0.2254803 0.2347442 0.2327884 0.2271684
   0.2132450 0.2103830 0.2130556 0.2117976 0.2218485 0.2224014 0.2190310
   0.2054870 0.2000081 0.2008179 0.2015290 0.2150022 0.2165845 0.2144128
   0.2028056\ 0.1943581\ 0.1945849\ 0.1964925\ 0.2120108\ 0.2135439\ 0.2107637
##
   0.1972612 0.1887374 0.1882220 0.1889529 0.2058000 0.2074861 0.2049809
   0.2011878 0.1948343 0.1935556 0.1906264 0.2076221 0.2092928 0.2069818
##
   0.2018652 0.1951470 0.1930729 0.1884839 0.2046535 0.2066972 0.2047792
   0.2059062 0.1987343 0.1975735 0.1934682 0.2106335 0.2115829 0.2091759
   0.2104721 0.2035866 0.2034142 0.2010676 0.2168705 0.2158188 0.2111561
##
   0.2169451 0.2106802 0.2108704 0.2096812 0.2245050 0.2224997 0.2163060
   0.2309067 0.2434555 0.2459870 0.2375664 0.2329468 0.2378358 0.2463596
##
   0.2058150 0.2250270 0.2308055 0.2242284 0.2160497 0.2194221 0.2268734
   0.2176650 0.2281998 0.2306944 0.2267040 0.2231339 0.2262530 0.2351032
   0.2144721 0.2275158 0.2302194 0.2280443 0.2271739 0.2281592 0.2374519
   0.2275759 0.2396575 0.2445972 0.2432602 0.2447450 0.2479629 0.2565107
   0.2417591 0.2567190 0.2667857 0.2642168 0.2622730 0.2648656 0.2743179
##
   0.2409240 0.2560850 0.2668520 0.2646949 0.2631072 0.2663098 0.2759697
   0.2366663 0.2512650 0.2624037 0.2629026 0.2633565 0.2654196 0.2759477
   0.2423519 0.2577597 0.2690936 0.2693367 0.2695508 0.2706231 0.2810033
```

```
0.2460292 0.2607560 0.2710753 0.2693623 0.2694714 0.2701444 0.2788040
   0.2137252 0.2268153 0.2399336 0.2397556 0.2393372 0.2421062 0.2490042
   0.2224521 0.2330974 0.2426413 0.2414201 0.2427601 0.2447460 0.2517742
   0.2194128 0.2266185 0.2332263 0.2319320 0.2338846 0.2359340 0.2424033
   0.2162320 0.2157006 0.2179459 0.2150718 0.2176473 0.2184462 0.2239736
   0.2132450 0.2054870 0.2028056 0.1972612 0.2011878 0.2018652 0.2059062
##
   0.2103830 0.2000081 0.1943581 0.1887374 0.1948343 0.1951470 0.1987343
   0.2130556 0.2008179 0.1945849 0.1882220 0.1935556 0.1930729 0.1975735
   0.2117976 0.2015290 0.1964925 0.1889529 0.1906264 0.1884839 0.1934682
   0.2218485 0.2150022 0.2120108 0.2058000 0.2076221 0.2046535 0.2106335
   0.2224014 0.2165845 0.2135439 0.2074861 0.2092928 0.2066972 0.2115829
   0.2190310 0.2144128 0.2107637 0.2049809 0.2069818 0.2047792 0.2091759
   0.2155609 0.2131507 0.2105506 0.2059294 0.2082041 0.2073625 0.2114568
   0.2131507 0.2173215 0.2185256 0.2157320 0.2178583 0.2169750 0.2215207
   0.2105506\ 0.2185256\ 0.2252666\ 0.2238428\ 0.2252476\ 0.2243633\ 0.2292011
   0.2059294 0.2157320 0.2238428 0.2253841 0.2276629 0.2275096 0.2333216
   0.2082041 0.2178583 0.2252476 0.2276629 0.2325492 0.2330875 0.2391740
   0.2073625 0.2169750 0.2243633 0.2275096 0.2330875 0.2357819 0.2418572
   0.2114568 0.2215207 0.2292011 0.2333216 0.2391740 0.2418572 0.2500889
   0.2123163 0.2221423 0.2301153 0.2340278 0.2387875 0.2411770 0.2507076
##
   0.2166782 0.2265436 0.2345692 0.2385635 0.2424450 0.2445660 0.2546775
##
##
   0.2657724 0.2844912
   0.2413598 0.2589161
##
   0.2502876 0.2677859
   0.2466617 0.2601064
##
   0.2634294 0.2755990
   0.2819760 0.2950404
   0.2829029 0.2958718
   0.2826218 0.2955134
##
   0.2878577 0.3009646
   0.2847598 0.2960788
   0.2543157 0.2630423
   0.2558090 0.2629472
   0.2458586 0.2521501
   0.2282654 0.2347855
   0.2104721 0.2169451
##
   0.2035866 0.2106802
   0.2034142 0.2108704
##
   0.2010676 0.2096812
   0.2168705 0.2245050
##
   0.2158188 0.2224997
   0.2111561 0.2163060
##
   0.2123163 0.2166782
   0.2221423 0.2265436
##
   0.2301153 0.2345692
   0.2340278 0.2385635
##
   0.2387875 0.2424450
   0.2411770 0.2445660
##
   0.2507076 0.2546775
##
   0.2554745 0.2615465
   0.2615465 0.2704584
## Correlation Matrix of inter-equation residuals:
## 1.0000000 0.9395027 0.9327644 0.9094724 0.8917049 0.8317093 0.8062810
```

```
0.9395027 1.0000000 0.9469363 0.9179331 0.8810722 0.8387579 0.8356912
   0.9327644 0.9469363 1.0000000 0.9628235 0.9492536 0.9026160 0.8849747
   0.9094724 0.9179331 0.9628235 1.0000000 0.9818689 0.9393822 0.9230122
   0.8917049 0.8810722 0.9492536 0.9818689 1.0000000 0.9666258 0.9502732
   0.8317093 0.8387579 0.9026160 0.9393822 0.9666258 1.0000000 0.9863324
   0.8062810 0.8356912 0.8849747 0.9230122 0.9502732 0.9863324 1.0000000
##
   0.7802418 0.8082898 0.8695466 0.9086021 0.9370476 0.9638972 0.9837897
##
   0.7640322 0.8026225 0.8510437 0.8913394 0.9221923 0.9483977 0.9714496
   0.7664403 0.8039683 0.8424087 0.8817270 0.9124242 0.9380080 0.9629372
   0.7208953 0.7596372 0.7996409 0.8203149 0.8628262 0.9096441 0.9424088
   0.7353983 0.7527048 0.7973631 0.8418122 0.8833505 0.9184453 0.9469511
   0.7272438 0.7409775 0.7941053 0.8439265 0.8851922 0.9100965 0.9382179
   0.6788623 0.6882012 0.7577612 0.7990155 0.8405829 0.8562044 0.8916840
   0.6648600 0.6474126 0.7302037 0.7625425 0.8096666 0.8187746 0.8509940
   0.6454822\ 0.6300627\ 0.7173193\ 0.7413823\ 0.7837422\ 0.7875529\ 0.8198045
##
   0.6408993 0.6264440 0.7172991 0.7353279 0.7762583 0.7860381 0.8185581
   0.6348248 0.6469200 0.7293641 0.7386143 0.7685933 0.7879704 0.8232600
   0.6304260 0.6451214 0.7300443 0.7466505 0.7750649 0.7935537 0.8299260
   0.6078913 0.6208222 0.7099523 0.7379364 0.7688228 0.7885963 0.8261308
   0.6174739 0.6286410 0.7058095 0.7417513 0.7718430 0.7903930 0.8281807
##
   0.6075916 0.6263525 0.7026072 0.7411249 0.7751893 0.7931763 0.8335094
   0.6110813 0.6402525 0.7065761 0.7485466 0.7788432 0.8006672 0.8426748
   0.6012068 \ 0.6354145 \ 0.6966112 \ 0.7386988 \ 0.7705922 \ 0.7994248 \ 0.8434175
##
    0.5857780 0.6232889 0.6841388 0.7294873 0.7625026 0.7895644 0.8352333
   0.5767611 0.6096751 0.6751568 0.7235008 0.7588857 0.7817300 0.8277837
   0.5798275 0.6112650 0.6769316 0.7234152 0.7618892 0.7843567 0.8317006
##
   0.5760556 0.6090332 0.6751830 0.7234587 0.7595617 0.7821496 0.8300400
   0.5865288 0.6159921 0.6861155 0.7302561 0.7637597 0.7859728 0.8335224
##
   0.5922902 0.6235134 0.6969794 0.7378387 0.7701497 0.7922736 0.8396815
##
##
   0.7802418 0.7640322 0.7664403 0.7208953 0.7353983 0.7272438 0.6788623
   0.8082898 0.8026225 0.8039683 0.7596372 0.7527048 0.7409775 0.6882012
   0.8695466 0.8510437 0.8424087 0.7996409 0.7973631 0.7941053 0.7577612
   0.9086021 \ 0.8913394 \ 0.8817270 \ 0.8203149 \ 0.8418122 \ 0.8439265 \ 0.7990155
   0.9370476 0.9221923 0.9124242 0.8628262 0.8833505 0.8851922 0.8405829
   0.9638972 0.9483977 0.9380080 0.9096441 0.9184453 0.9100965 0.8562044
   0.9837897 0.9714496 0.9629372 0.9424088 0.9469511 0.9382179 0.8916840
    1.0000000 0.9883266 0.9748732 0.9614730 0.9688993 0.9600488 0.9225595
##
    0.9883266 1.0000000 0.9905286 0.9715006 0.9770898 0.9664239 0.9288267
   0.9748732 0.9905286 1.0000000 0.9732596 0.9802361 0.9716284 0.9392402
##
   0.9614730 0.9715006 0.9732596 1.0000000 0.9840528 0.9666545 0.9372570
   0.9688993 0.9770898 0.9802361 0.9840528 1.0000000 0.9918345 0.9664762
   0.9600488 0.9664239 0.9716284 0.9666545 0.9918345 1.0000000 0.9830598
   0.9225595 0.9288267 0.9392402 0.9372570 0.9664762 0.9830598 1.0000000
   0.8795254 0.8876485 0.9019387 0.8998626 0.9309714 0.9546228 0.9846056
   0.8505835 0.8588943 0.8719169 0.8665346 0.8943760 0.9192006 0.9570526
##
   0.8524389 0.8606125 0.8675610 0.8657234 0.8928664 0.9150909 0.9524498
   0.8503687 0.8587925 0.8702536 0.8629411 0.8820316 0.9045842 0.9392147
   0.8574846 0.8650991 0.8745184 0.8663197 0.8864351 0.9105920 0.9398567
##
   0.8526263 0.8601422 0.8697341 0.8607284 0.8842414 0.9123496 0.9387097
   0.8582924 0.8659064 0.8737271 0.8673975 0.8947868 0.9214666 0.9434736
##
   0.8672115 0.8760538 0.8808157 0.8753457 0.9025147 0.9272687 0.9433094
   0.8783801 0.8868807 0.8917530 0.8857702 0.9108205 0.9305232 0.9366862
   0.8806239 0.8883587 0.8929700 0.8956245 0.9149755 0.9308735 0.9331822
```

```
0.8768472 0.8843743 0.8863506 0.8920968 0.9101465 0.9254029 0.9255843
   0.8725690 0.8790513 0.8803533 0.8841675 0.9055789 0.9217833 0.9226056
   0.8749532 0.8797090 0.8797228 0.8864620 0.9062280 0.9219001 0.9196489
   0.8753568 0.8800738 0.8781320 0.8841006 0.9043508 0.9190438 0.9160918
    0.8799410 0.8851563 0.8821685 0.8898794 0.9084582 0.9211335 0.9196569
   0.8866000 0.8917948 0.8871679 0.8923803 0.9092806 0.9207068 0.9211770
##
##
   0.6648600 0.6454822 0.6408993 0.6348248 0.6304260 0.6078913 0.6174739
   0.6474126 0.6300627 0.6264440 0.6469200 0.6451214 0.6208222 0.6286410
   0.7302037 \ 0.7173193 \ 0.7172991 \ 0.7293641 \ 0.7300443 \ 0.7099523 \ 0.7058095
   0.7625425 0.7413823 0.7353279 0.7386143 0.7466505 0.7379364 0.7417513
   0.8096666 0.7837422 0.7762583 0.7685933 0.7750649 0.7688228 0.7718430
   0.8187746 0.7875529 0.7860381 0.7879704 0.7935537 0.7885963 0.7903930
   0.8509940 0.8198045 0.8185581 0.8232600 0.8299260 0.8261308 0.8281807
   0.8795254 0.8505835 0.8524389 0.8503687 0.8574846 0.8526263 0.8582924
##
   0.8876485 0.8588943 0.8606125 0.8587925 0.8650991 0.8601422 0.8659064
   0.9019387\ 0.8719169\ 0.8675610\ 0.8702536\ 0.8745184\ 0.8697341\ 0.8737271
   0.8998626 0.8665346 0.8657234 0.8629411 0.8663197 0.8607284 0.8673975
   0.9309714 0.8943760 0.8928664 0.8820316 0.8864351 0.8842414 0.8947868
   0.9546228 0.9192006 0.9150909 0.9045842 0.9105920 0.9123496 0.9214666
   0.9846056 0.9570526 0.9524498 0.9392147 0.9398567 0.9387097 0.9434736
    1.0000000 0.9835270 0.9745940 0.9621515 0.9591709 0.9579210 0.9590388
   0.9835270 1.0000000 0.9944443 0.9826281 0.9753675 0.9686863 0.9650295
##
    0.9745940 0.9944443 1.0000000 0.9866377 0.9784295 0.9698561 0.9665505
   0.9621515 0.9826281 0.9866377 1.0000000 0.9951449 0.9861821 0.9771171
   0.9591709 0.9753675 0.9784295 0.9951449 1.0000000 0.9947676 0.9875375
   0.9579210 0.9686863 0.9698561 0.9861821 0.9947676 1.0000000 0.9952038
   0.9590388 0.9650295 0.9665505 0.9771171 0.9875375 0.9952038 1.0000000
   0.9522336 0.9543732 0.9557707 0.9651320 0.9780236 0.9888400 0.9962210
   0.9356944 0.9344477 0.9349513 0.9487098 0.9666954 0.9770207 0.9862938
##
   0.9246170 0.9185492 0.9178463 0.9339705 0.9551507 0.9646836 0.9727741
   0.9129562 0.9077744 0.9067633 0.9206876 0.9435361 0.9527336 0.9611004
   0.9117168 0.9094989 0.9080059 0.9174796 0.9405607 0.9496166 0.9578649
   0.9085418 0.9056585 0.9038818 0.9115256 0.9341835 0.9435104 0.9517015
   0.9029433 0.9004463 0.8996510 0.9069937 0.9298150 0.9366860 0.9442594
   0.9060328\ 0.9039426\ 0.9049590\ 0.9129075\ 0.9341304\ 0.9376010\ 0.9429922
##
   0.9076897 0.9075098 0.9093358 0.9182569 0.9376407 0.9394191 0.9426586
##
   0.6075916 0.6110813 0.6012068 0.5857780 0.5767611 0.5798275 0.5760556
   0.6263525 0.6402525 0.6354145 0.6232889 0.6096751 0.6112650 0.6090332
##
   0.7026072 0.7065761 0.6966112 0.6841388 0.6751568 0.6769316 0.6751830
   0.7411249 0.7485466 0.7386988 0.7294873 0.7235008 0.7234152 0.7234587
   0.7751893 0.7788432 0.7705922 0.7625026 0.7588857 0.7618892 0.7595617
   0.7931763 0.8006672 0.7994248 0.7895644 0.7817300 0.7843567 0.7821496
   0.8335094 0.8426748 0.8434175 0.8352333 0.8277837 0.8317006 0.8300400
   0.8672115 0.8783801 0.8806239 0.8768472 0.8725690 0.8749532 0.8753568
   0.8760538 0.8868807 0.8883587 0.8843743 0.8790513 0.8797090 0.8800738
   0.8808157 0.8917530 0.8929700 0.8863506 0.8803533 0.8797228 0.8781320
   0.8753457 0.8857702 0.8956245 0.8920968 0.8841675 0.8864620 0.8841006
   0.9025147 0.9108205 0.9149755 0.9101465 0.9055789 0.9062280 0.9043508
   0.9272687 0.9305232 0.9308735 0.9254029 0.9217833 0.9219001 0.9190438
   0.9433094 0.9366862 0.9331822 0.9255843 0.9226056 0.9196489 0.9160918
   0.9522336 0.9356944 0.9246170 0.9129562 0.9117168 0.9085418 0.9029433
   0.9543732 0.9344477 0.9185492 0.9077744 0.9094989 0.9056585 0.9004463
```

```
0.9557707 0.9349513 0.9178463 0.9067633 0.9080059 0.9038818 0.8996510
   0.9651320 0.9487098 0.9339705 0.9206876 0.9174796 0.9115256 0.9069937
   0.9780236 0.9666954 0.9551507 0.9435361 0.9405607 0.9341835 0.9298150
   0.9888400 0.9770207 0.9646836 0.9527336 0.9496166 0.9435104 0.9366860
   0.9962210 0.9862938 0.9727741 0.9611004 0.9578649 0.9517015 0.9442594
   1.0000000 0.9945309 0.9833104 0.9749365 0.9726801 0.9684356 0.9615898
##
   0.9945309 1.0000000 0.9945642 0.9897989 0.9876032 0.9834079 0.9779959
##
   0.9833104 0.9945642 1.0000000 0.9974381 0.9943443 0.9903946 0.9852962
   0.9749365 0.9897989 0.9974381 1.0000000 0.9983473 0.9959015 0.9926243
   0.9726801 0.9876032 0.9943443 0.9983473 1.0000000 0.9984008 0.9962314
   0.9684356 0.9834079 0.9903946 0.9959015 0.9984008 1.0000000 0.9983921
   0.9615898 0.9779959 0.9852962 0.9926243 0.9962314 0.9983921 1.0000000
   0.9586247 0.9746107 0.9822450 0.9889078 0.9917670 0.9938476 0.9973189
   0.9574329 0.9728912 0.9796161 0.9861065 0.9883909 0.9902297 0.9938142
##
##
##
   0.5865288 0.5922902
##
   0.6159921 0.6235134
   0.6861155 0.6969794
   0.7302561 0.7378387
   0.7637597 0.7701497
##
   0.7859728 0.7922736
   0.8335224 0.8396815
   0.8799410 0.8866000
##
   0.8851563 0.8917948
##
   0.8821685 0.8871679
   0.8898794 0.8923803
##
   0.9084582 0.9092806
   0.9211335 0.9207068
   0.9196569 0.9211770
   0.9060328 0.9076897
##
   0.9039426 0.9075098
   0.9049590 0.9093358
   0.9129075 0.9182569
   0.9341304 0.9376407
##
   0.9376010 0.9394191
   0.9429922 0.9426586
##
   0.9586247 0.9574329
   0.9746107 0.9728912
##
   0.9822450 0.9796161
##
   0.9889078 0.9861065
   0.9917670 0.9883909
   0.9938476 0.9902297
##
   0.9973189 0.9938142
##
   1.0000000 0.9982288
##
   0.9982288 1.0000000
##
   R-sq. pooled: 0.809
##
   Breusch-Pagan: 1.391e+04 p-value: (
Model with 11-day moving average of climatic variables:
sur.slm_lag11 <- spsur::spsurtime(formula = formula_lag11,</pre>
                                   data=GPanel,
                                   time = GPanel$Date,
                                   type = "slm",
```

```
fit_method = "3sls",
                                listw= listw,
                               R = R2
                               b = b2
## Time to fit the model: 1.47 seconds
summary(sur.slm_lag11)
## Call:
## spsur::spsurtime(formula = formula_lag11, data = GPanel, time = GPanel$Date,
      listw = listw, type = "slm", fit_method = "3sls", R = R2,
##
      b = b2
##
##
## Spatial SUR model type: slm
## Equation 1
                         Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)_1
                        14.629030 16.470894 0.8882 0.374697
## log(Male2Female)_1
                        -0.904527
                                    2.585106 -0.3499 0.726501
## log(Median_Age)_1
                                    1.392574 -0.0129 0.989749
                         -0.017897
## log(Density)_1
                         ## Transit_1
                         0.360881
                                    0.584452 0.6175 0.537090
## log(Humidity_lag11)_1 -1.516207
                                    0.538466 -2.8158 0.004978 **
## log(Mean_Temp_lag11)_1 -1.472902  0.543854 -2.7083 0.006899 **
                                  0.124413 2.0203 0.043666 *
## rho 1
                          0.251350
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.08817
##
    Equation 2
##
                         Estimate Std. Error t value Pr(>|t|)
                         12.193542 16.443626 0.7415 0.458573
## (Intercept)_2
## log(Density)_2
                                   0.150049 0.4608 0.645091
                          0.069136
## Transit_2
                          0.494745
                                   0.513068 0.9643 0.335175
## log(Humidity_lag11)_2 -0.866759
                                   0.452838 -1.9141 0.055947 .
## log(Mean_Temp_lag11)_2 -1.255424
                                    0.469681 -2.6729 0.007663 **
## rho_2
                          0.130364
                                    0.134642 0.9682 0.333206
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1216
##
    Equation 3
##
                         Estimate Std. Error t value Pr(>|t|)
                         13.731007 16.370585 0.8388 0.4018385
## (Intercept) 3
## log(Density)_3
                         0.030904
                                   0.133802 0.2310 0.8173920
## Transit 3
                         0.532367
                                    0.455176 1.1696 0.2424951
## log(Humidity_lag11)_3 -1.051189
                                   0.404198 -2.6007 0.0094650 **
## log(Mean_Temp_lag11)_3 -1.372328
                                    0.376460 -3.6453 0.0002832 ***
## rho 3
                                   0.109729 1.4500 0.1474229
                          0.159108
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1558
##
    Equation 4
##
                          Estimate Std. Error t value Pr(>|t|)
                        12.501692 16.322466 0.7659 0.4439362
## (Intercept)_4
```

```
## log(Density)_4
                        ## Transit 4
                         ## log(Humidity_lag11)_4 -0.721221
                                   0.338721 -2.1292 0.0335197 *
                                   0.285975 -3.7544 0.0001856 ***
## log(Mean_Temp_lag11)_4 -1.073654
## rho 4
                        -0.015448
                                  0.114066 -0.1354 0.8923008
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1983
##
    Equation 5
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)_5
                        14.142764 16.289745 0.8682 0.385529
## log(Density)_5
                                   0.120579 -0.4593   0.646167
                        -0.055377
## Transit 5
                         0.627950
                                   0.404600 1.5520 0.121027
## log(Humidity_lag11)_5 -1.025600
                                   0.323097 -3.1743 0.001556 **
## log(Mean_Temp_lag11)_5 -1.214396
                                   0.264019 -4.5996 4.873e-06 ***
## rho_5
                         0.096786
                                   0.100526 0.9628 0.335922
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1949
##
    Equation 6
##
                         Estimate Std. Error t value Pr(>|t|)
                        11.735140 16.296581 0.7201 0.471662
## (Intercept)_6
## log(Density)_6
                        -0.099212
                                   0.121711 -0.8151 0.415216
## Transit 6
                         0.654297
                                   0.409765 1.5968 0.110690
## log(Humidity_lag11)_6 -0.539603
                                  0.301328 -1.7907 0.073688 .
## log(Mean_Temp_lag11)_6 -1.113703
                                  0.249873 -4.4571 9.417e-06 ***
                         0.271843
                                   0.093961 2.8931 0.003911 **
## rho_6
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1548
##
    Equation 7
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)_7
                        11.932745 16.296770 0.7322
                                                     0.46424
## log(Density)_7
                        -0.104978
                                   0.115272 -0.9107
                                                      0.36271
## Transit 7
                         0.675328
                                   0.381943 1.7681
                                                      0.07740
## log(Humidity_lag11)_7 -0.389970
                                   0.291831 -1.3363
                                                      0.18181
## log(Mean_Temp_lag11)_7 -1.245946
                                   0.235530 -5.2900 1.556e-07 ***
## rho 7
                                   0.088046 2.0650
                                                     0.03923 *
                         0.181812
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.2324
    Equation 8
##
##
                         Estimate Std. Error t value Pr(>|t|)
## (Intercept)_8
                        10.676475 16.296563 0.6551 0.512556
## log(Density)_8
                        -0.138786
                                   0.108299 -1.2815 0.200365
## Transit_8
                                   0.352228 1.9017
                         0.669846
                                                    0.057542 .
## log(Humidity_lag11)_8 -0.057655
                                   0.259165 -0.2225  0.824006
## log(Mean_Temp_lag11)_8 -1.183232
                                   0.208072 -5.6866 1.779e-08 ***
## rho_8
                         0.201888
                                   0.076957 2.6234 0.008861 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.2642
##
    Equation 9
##
                        Estimate Std. Error t value Pr(>|t|)
```

```
## (Intercept) 9
                         13.50679
                                    16.29780 0.8287
                                                       0.40748
## log(Density)_9
                         -0.15332
                                     0.10988 - 1.3953
                                                       0.16329
                          0.70830
## Transit 9
                                     0.35883 1.9739
                                                       0.04872 *
## log(Humidity_lag11)_9 -0.43529
                                     0.26379 -1.6501
                                                       0.09928 .
## log(Mean_Temp_lag11)_9 -1.50867
                                     0.21546 -7.0020 5.113e-12 ***
## rho 9
                                                       0.02615 *
                          0.16232
                                     0.07286 2.2278
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.3066
    Equation 10
##
                           Estimate Std. Error t value Pr(>|t|)
                                                        0.42725
                          12.969008 16.327996 0.7943
## (Intercept)_10
## log(Density)_10
                          -0.110080
                                      0.108645 -1.0132
                                                         0.31125
                                      0.352497 1.8430
                                                         0.06568 .
## Transit_10
                           0.649647
## log(Humidity_lag11)_10 -0.367708
                                      0.278671 -1.3195
                                                         0.18735
## log(Mean_Temp_lag11)_10 -1.462839
                                      0.219079 -6.6772 4.385e-11 ***
## rho_10
                           0.176127
                                      0.082495 2.1350
                                                         0.03305 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.2938
##
    Equation 11
                           Estimate Std. Error t value Pr(>|t|)
                          11.769604 16.333387 0.7206 0.47136
## (Intercept) 11
## log(Density)_11
                          -0.052600
                                      0.098948 -0.5316
                                                        0.59515
## Transit 11
                           0.578678
                                      0.308295 1.8770 0.06086 .
## log(Humidity_lag11)_11
                           0.017457
                                      0.246537 0.0708 0.94357
## log(Mean_Temp_lag11)_11 -1.687958
                                      0.186964 -9.0282 < 2e-16 ***
## rho 11
                           0.180616
                                      0.072046 2.5070 0.01236 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.4127
##
    Equation 12
##
                           Estimate Std. Error t value Pr(>|t|)
                                                 0.7765
                          12.658288 16.302283
## (Intercept)_12
                                                          0.43768
## log(Density) 12
                          -0.057667
                                      0.097644
                                                -0.5906
                                                          0.55496
## Transit 12
                                                 2.0536
                           0.618549
                                     0.301196
                                                          0.04031 *
## log(Humidity_lag11)_12 -0.219238
                                      0.221715 -0.9888
                                                          0.32303
## log(Mean_Temp_lag11)_12 -1.736247
                                      0.166494 -10.4283 < 2.2e-16 ***
## rho 12
                           0.279737
                                      0.066705
                                                 4.1937 3.032e-05 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.427
    Equation 13
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept)_13
                          12.513851 16.279019
                                                 0.7687 0.44228
## log(Density)_13
                                                -0.4163
                                                        0.67726
                          -0.039997
                                      0.096066
## Transit_13
                           0.602197
                                      0.292599
                                                 2.0581
                                                         0.03988 *
## log(Humidity_lag11)_13 -0.127564
                                      0.216479
                                                -0.5893
                                                        0.55584
## log(Mean_Temp_lag11)_13 -1.759523
                                      0.157667 -11.1597
                                                         < 2e-16 ***
## rho_13
                           0.238324
                                      0.073003
                                                 3.2646 0.00114 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.4612
    Equation 14
```

```
##
                            Estimate Std. Error t value Pr(>|t|)
                          12.3940094 16.2958838
## (Intercept) 14
                                                  0.7606 0.447130
## log(Density) 14
                          -0.0091049 0.0945154
                                                -0.0963 0.923279
## Transit_14
                           0.5808808 0.2846887
                                                  2.0404 0.041617 *
## log(Humidity_lag11)_14 -0.0103824 0.2304013 -0.0451 0.964068
## log(Mean_Temp_lag11)_14 -1.9040191 0.1669811 -11.4026 < 2.2e-16 ***
## rho 14
                           0.2266333 0.0832808
                                                  2.7213 0.006635 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.4876
    Equation 15
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept)_15
                          14.198401 16.294419
                                                 0.8714 0.38380
## log(Density)_15
                                      0.094642
                          -0.010121
                                               -0.1069 0.91486
## Transit_15
                           0.562876
                                      0.285864
                                                 1.9690
                                                        0.04927 *
## log(Humidity_lag11)_15 -0.304009
                                      0.210829
                                               -1.4420
                                                         0.14968
## log(Mean_Temp_lag11)_15 -2.067982
                                      0.168936 -12.2412
                                                        < 2e-16 ***
## rho 15
                           0.221668
                                      0.084582
                                                 2.6208
                                                        0.00893 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5022
    Equation 16
                           Estimate Std. Error t value Pr(>|t|)
##
                          15.389135 16.255615
                                                 0.9467
## (Intercept) 16
                                                         0.344062
## log(Density) 16
                          -0.039820
                                      0.093012 -0.4281
                                                        0.668677
## Transit 16
                           0.583757
                                      0.280552
                                                 2.0807
                                                         0.037755 *
## log(Humidity_lag11)_16 -0.512681
                                               -2.7298 0.006468 **
                                      0.187811
## log(Mean_Temp_lag11)_16 -1.917253
                                      0.144258 -13.2905 < 2.2e-16 ***
## rho_16
                                      0.080208
                           0.123229
                                                 1.5364 0.124821
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5181
##
    Equation 17
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept) 17
                          16.583592 16.283676
                                                 1.0184
                                                          0.30877
                                               -0.5998
## log(Density)_17
                          -0.054357
                                      0.090620
                                                          0.54878
## Transit 17
                           0.568251
                                      0.271472
                                                 2.0932
                                                          0.03662 *
## log(Humidity_lag11)_17 -0.704847
                                               -3.9923 7.106e-05 ***
                                      0.176550
## log(Mean_Temp_lag11)_17 -1.972727
                                      0.134174 -14.7027 < 2.2e-16 ***
                                                 1.4765
## rho_17
                           0.106902
                                      0.072402
                                                          0.14018
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5361
##
    Equation 18
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept)_18
                          16.399448 16.310391
                                                 1.0055
                                                          0.31496
## log(Density)_18
                          -0.072837
                                      0.088860
                                                -0.8197
                                                          0.41262
## Transit_18
                           0.543271
                                      0.264227
                                                 2.0561
                                                          0.04008 *
## log(Humidity_lag11)_18 -0.726772
                                      0.164532
                                               -4.4172 1.128e-05 ***
## log(Mean_Temp_lag11)_18 -1.793886
                                      0.126960 -14.1295 < 2.2e-16 ***
## rho_18
                                                 1.4158
                           0.105993
                                      0.074863
                                                          0.15719
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5363
```

```
##
    Equation 19
                           Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 19
                          16.076853 16.278873
                                                 0.9876
                                                           0.3236
## log(Density)_19
                          -0.082281
                                      0.088634
                                               -0.9283
                                                           0.3535
## Transit 19
                           0.564585
                                      0.262698
                                                 2.1492
                                                           0.0319 *
## log(Humidity lag11) 19 -0.694444
                                      0.149719
                                               -4.6383 4.063e-06 ***
## log(Mean_Temp_lag11)_19 -1.695501
                                      0.116367 -14.5703 < 2.2e-16 ***
## rho 19
                           0.109702
                                      0.069122
                                                 1.5871
                                                           0.1129
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.54
    Equation 20
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept)_20
                          15.160852 16.238739
                                                 0.9336
                                                          0.35076
## log(Density)_20
                          -0.103747
                                                -1.1793
                                      0.087976
                                                          0.23863
## Transit_20
                           0.580146
                                      0.259345
                                                 2.2370
                                                          0.02555 *
## log(Humidity_lag11)_20 -0.561856
                                      0.125979
                                                -4.4599 9.295e-06 ***
## log(Mean_Temp_lag11)_20 -1.473536
                                      0.094878 -15.5308 < 2.2e-16 ***
                                                 1.4330
## rho 20
                           0.091279
                                      0.063698
                                                          0.15222
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.556
##
    Equation 21
                           Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)_21
                          13.460221 16.220717
                                                 0.8298 0.40687
## log(Density)_21
                          -0.122404
                                      0.087124
                                               -1.4049 0.16040
## Transit_21
                           0.609860
                                      0.255052
                                                 2.3911
                                                         0.01701 *
## log(Humidity_lag11)_21 -0.249241
                                      0.121356
                                               -2.0538
                                                         0.04030 *
                                      0.082272 -15.6861 < 2e-16 ***
## log(Mean_Temp_lag11)_21 -1.290527
## rho_21
                           0.092022
                                      0.060692
                                                 1.5162 0.12984
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5565
    Equation 22
##
                           Estimate Std. Error t value Pr(>|t|)
                          13.060770 16.228353
                                                 0.8048 0.42115
## (Intercept)_22
## log(Density) 22
                          -0.134818
                                      0.086664
                                               -1.5556 0.12016
## Transit_22
                                                 2.4485 0.01455 *
                           0.619686
                                      0.253088
## log(Humidity_lag11)_22 -0.120788
                                               -1.0571
                                      0.114264
                                                         0.29077
## log(Mean_Temp_lag11)_22 -1.270509
                                      0.076472 -16.6141
                                                        < 2e-16 ***
## rho 22
                           0.073698
                                      0.055067
                                                 1.3383 0.18114
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5678
    Equation 23
                           Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)_23
                          12.615553 16.226275
                                                 0.7775 0.43709
## log(Density)_23
                          -0.153641
                                      0.087418
                                                -1.7575
                                                         0.07918 .
## Transit_23
                           0.627057
                                      0.256737
                                                 2.4424
                                                         0.01479 *
## log(Humidity_lag11)_23 -0.053045
                                      0.111983
                                                -0.4737
                                                         0.63584
## log(Mean_Temp_lag11)_23 -1.173851
                                      0.072147 -16.2702
                                                         < 2e-16 ***
## rho 23
                           0.084021
                                      0.054908
                                                 1.5302 0.12634
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
## R-squared: 0.5557
##
    Equation 24
##
                           Estimate Std. Error t value Pr(>|t|)
                          12.692323 16.225954
                                                 0.7822 0.43430
## (Intercept)_24
## log(Density) 24
                          -0.170841
                                      0.088230
                                                -1.9363
                                                         0.05316
## Transit 24
                           0.633496
                                      0.260352
                                                 2.4332 0.01517 *
## log(Humidity_lag11)_24 -0.092738
                                      0.121198 - 0.7652
                                                         0.44438
## log(Mean_Temp_lag11)_24 -1.101979
                                      0.070252 -15.6861
                                                         < 2e-16 ***
## rho 24
                           0.089132
                                      0.056186
                                                 1.5864 0.11303
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5519
    Equation 25
##
                           Estimate Std. Error t value Pr(>|t|)
                          12.580587
                                     16.218016
                                                 0.7757 0.43813
## (Intercept)_25
## log(Density)_25
                          -0.183709
                                      0.089018
                                                -2.0637
                                                         0.03934 *
## Transit_25
                                      0.264171
                                                 2.4308
                                                         0.01527 *
                           0.642159
## log(Humidity_lag11)_25 -0.110232
                                      0.113168
                                                -0.9741
                                                         0.33030
## log(Mean_Temp_lag11)_25 -1.059127
                                      0.068533 -15.4543
                                                         < 2e-16 ***
## rho 25
                           0.121523
                                      0.054240
                                                 2.2405 0.02532 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5429
##
    Equation 26
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept)_26
                          12.466653 16.207376
                                                 0.7692 0.441990
## log(Density)_26
                          -0.180917
                                      0.089877
                                                -2.0130
                                                         0.044433 *
## Transit_26
                           0.654779
                                      0.268053
                                                 2.4427
                                                         0.014779 *
## log(Humidity_lag11)_26 -0.073808
                                      0.120675
                                               -0.6116 0.540948
## log(Mean_Temp_lag11)_26 -1.126717
                                      0.071736 -15.7064 < 2.2e-16 ***
## rho_26
                           0.150934
                                      0.053573
                                                 2.8173 0.004954 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5408
##
    Equation 27
##
                            Estimate Std. Error t value Pr(>|t|)
## (Intercept) 27
                          12.4101232 16.2038461
                                                  0.7659 0.443962
## log(Density)_27
                          -0.1845649 0.0906946 -2.0350 0.042158 *
## Transit 27
                           0.6598972 0.2716998
                                                  2.4288 0.015356 *
## log(Humidity_lag11)_27
                           0.0014789 0.1338886
                                                  0.0110 0.991190
## log(Mean_Temp_lag11)_27 -1.2522642 0.0822244 -15.2298 < 2.2e-16 ***
## rho 27
                           0.1732159 0.0525717
                                                  3.2949 0.001025 **
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5367
##
    Equation 28
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept)_28
                          12.731725 16.201815
                                                 0.7858 0.4321906
## log(Density)_28
                          -0.206392
                                      0.092131
                                               -2.2402 0.0253353 *
## Transit_28
                           0.713556
                                      0.278322
                                                 2.5638 0.0105243 *
## log(Humidity_lag11)_28 -0.029016
                                      0.168926
                                               -0.1718 0.8636629
## log(Mean_Temp_lag11)_28 -1.348480
                                      0.096810 -13.9292 < 2.2e-16 ***
## rho 28
                           0.215247
                                      0.055315
                                                 3.8913 0.0001075 ***
## ---
```

```
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5217
     Equation 29
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept)_29
                           11.656206 16.205890
                                                  0.7193
                                                          0.472179
## log(Density) 29
                           -0.222011
                                       0.093049
                                                -2.3860
                                                         0.017252 *
## Transit 29
                            0.732949
                                       0.282543
                                                  2.5941
                                                         0.009646 **
## log(Humidity_lag11)_29
                            0.285970
                                       0.194118
                                                  1.4732 0.141073
## log(Mean_Temp_lag11)_29 -1.436209
                                       0.111171 -12.9189 < 2.2e-16 ***
## rho_29
                            0.227926
                                       0.056760
                                                  4.0156 6.452e-05 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5152
##
     Equation 30
##
                            Estimate Std. Error t value Pr(>|t|)
## (Intercept)_30
                           10.958075 16.214950
                                                 0.6758
                                                         0.499350
## log(Density)_30
                           -0.218312
                                       0.094057
                                                -2.3210
                                                          0.020519 *
## Transit 30
                            0.757977
                                       0.286789
                                                  2.6430
                                                          0.008369 **
## log(Humidity_lag11)_30
                            0.454933
                                       0.220223
                                                  2.0658
                                                         0.039150 *
## log(Mean_Temp_lag11)_30 -1.514856
                                       0.128118 -11.8239 < 2.2e-16 ***
## rho 30
                            0.263450
                                       0.061766
                                                  4.2653 2.22e-05 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5065
##
## Variance-Covariance Matrix of inter-equation residuals:
   1.1475027 0.9459712 0.8243680 0.6948210 0.6728978 0.6400175 0.5759468
   0.9459712 0.8860899 0.7360241 0.6265219 0.5936623 0.5827500 0.5384173
  0.8243680 0.7360241 0.7006135 0.5872736 0.5742111 0.5589726 0.5072724
   0.6948210 0.6265219 0.5872736 0.5530088 0.5417624 0.5291263 0.4827084
##
   0.6728978 0.5936623 0.5742111 0.5417624 0.5540291 0.5430458 0.4959700
   0.6400175 0.5827500 0.5589726 0.5291263 0.5430458 0.5684697 0.5220800
   0.5759468 0.5384173 0.5072724 0.4827084 0.4959700 0.5220800 0.4927868
   0.5128247 0.4813818 0.4618477 0.4371444 0.4498740 0.4690896 0.4462030
   0.5108911 0.4840856 0.4587561 0.4372861 0.4503483 0.4679342 0.4465727
   0.4892742 0.4628458 0.4360678 0.4192760 0.4309626 0.4451870 0.4258752
  0.4068385 0.3792696 0.3639900 0.3384858 0.3537734 0.3742436 0.3607091
##
   0.3820028 0.3467427 0.3371239 0.3270007 0.3440396 0.3551543 0.3429197
   0.3610552 0.3243389 0.3178255 0.3111558 0.3279178 0.3322594 0.3211072
   0.3104420 0.2760005 0.2774586 0.2691149 0.2841795 0.2843551 0.2783177
##
   0.2958734 0.2536809 0.2619170 0.2477010 0.2611792 0.2591141 0.2533047
   0.2730140 0.2392187 0.2518871 0.2368611 0.2451342 0.2447980 0.2387910
   0.2619395 0.2322888 0.2489106 0.2321524 0.2386337 0.2411153 0.2341037
   0.2406643 0.2245810 0.2392124 0.2230869 0.2258198 0.2305345 0.2238939
   0.2369700 0.2197099 0.2363675 0.2222735 0.2263488 0.2294163 0.2235737
   0.2335770 0.2183249 0.2331378 0.2257410 0.2310651 0.2346070 0.2294921
##
   0.2484429 0.2300240 0.2358040 0.2297301 0.2366515 0.2426036 0.2384358
   0.2448976 0.2280734 0.2367420 0.2298930 0.2387514 0.2442734 0.2407845
   0.2493662 0.2343319 0.2440871 0.2379978 0.2463663 0.2525203 0.2481086
   0.2516294 0.2402526 0.2493924 0.2432851 0.2515291 0.2601659 0.2546535
   0.2498250 0.2407759 0.2507416 0.2463869 0.2553367 0.2643221 0.2583252
  0.2584591 0.2477427 0.2575171 0.2517860 0.2599017 0.2677151 0.2615859
## 0.2721754 0.2586502 0.2667379 0.2572619 0.2661811 0.2735846 0.2683381
   0.2803200 0.2675011 0.2756217 0.2646072 0.2741860 0.2815285 0.2763416
```

```
0.2875195 0.2730222 0.2818457 0.2663922 0.2771042 0.2857223 0.2805806
   0.2913124 0.2774117 0.2853335 0.2672276 0.2779975 0.2869075 0.2814104
##
   0.5128247 0.5108911 0.4892742 0.4068385 0.3820028 0.3610552 0.3104420
##
   0.4813818 \ 0.4840856 \ 0.4628458 \ 0.3792696 \ 0.3467427 \ 0.3243389 \ 0.2760005
   0.4618477 \ 0.4587561 \ 0.4360678 \ 0.3639900 \ 0.3371239 \ 0.3178255 \ 0.2774586
   0.4371444 0.4372861 0.4192760 0.3384858 0.3270007 0.3111558 0.2691149
   0.4498740 0.4503483 0.4309626 0.3537734 0.3440396 0.3279178 0.2841795
   0.4690896 0.4679342 0.4451870 0.3742436 0.3551543 0.3322594 0.2843551
   0.4462030\ 0.4465727\ 0.4258752\ 0.3607091\ 0.3429197\ 0.3211072\ 0.2783177
   0.4182448 0.4196378 0.4001358 0.3425189 0.3263609 0.3048556 0.2678666
   0.4196378 0.4342935 0.4193143 0.3556265 0.3419202 0.3193643 0.2831647
   0.4001358 0.4193143 0.4187837 0.3528690 0.3433008 0.3235122 0.2921174
   0.3425189 0.3556265 0.3528690 0.3183843 0.3041288 0.2846643 0.2592516
   0.3263609 0.3419202 0.3433008 0.3041288 0.3034095 0.2898443 0.2688822
   0.3048556 0.3193643 0.3235122 0.2846643 0.2898443 0.2854931 0.2690942
   0.2678666 0.2831647 0.2921174 0.2592516 0.2688822 0.2690942 0.2691632
   0.2446956 0.2624041 0.2751465 0.2465272 0.2565476 0.2590334 0.2650294
   0.2330293 0.2493540 0.2601606 0.2320603 0.2406949 0.2429427 0.2509523
   0.2297425 0.2459110 0.2534737 0.2257712 0.2321726 0.2316526 0.2381654
##
   0.2184833 0.2336505 0.2430515 0.2141635 0.2196505 0.2201652 0.2253949
   0.2176910 0.2321592 0.2414723 0.2138265 0.2195286 0.2206283 0.2242573
   0.2224978 \ 0.2364287 \ 0.2447759 \ 0.2161557 \ 0.2219129 \ 0.2227341 \ 0.2214339
##
   0.2319958 0.2449481 0.2499614 0.2230349 0.2264610 0.2243139 0.2191466
   0.2356864 0.2482304 0.2515800 0.2244662 0.2266311 0.2234789 0.2155269
   0.2431835 0.2548093 0.2576311 0.2281045 0.2295075 0.2250930 0.2146972
   0.2488495 0.2597065 0.2615561 0.2318144 0.2317359 0.2260882 0.2135880
   0.2526218 0.2635656 0.2645384 0.2340595 0.2335153 0.2273472 0.2136795
   0.2566180 0.2677904 0.2687130 0.2373949 0.2370689 0.2311064 0.2177959
   0.2625434 0.2742090 0.2741232 0.2436770 0.2423278 0.2357414 0.2216917
##
   0.2706230 0.2822640 0.2808846 0.2500857 0.2476493 0.2401628 0.2250635
   0.2745297 0.2868504 0.2848970 0.2555623 0.2513907 0.2430641 0.2282895
##
   0.2749170 0.2872001 0.2864592 0.2560468 0.2515311 0.2449467 0.2317085
##
   0.2958734 0.2730140 0.2619395 0.2406643 0.2369700 0.2335770 0.2484429
   0.2536809 0.2392187 0.2322888 0.2245810 0.2197099 0.2183249 0.2300240
   0.2619170 0.2518871 0.2489106 0.2392124 0.2363675 0.2331378 0.2358040
   0.2477010\ 0.2368611\ 0.2321524\ 0.2230869\ 0.2222735\ 0.2257410\ 0.2297301
   0.2611792 0.2451342 0.2386337 0.2258198 0.2263488 0.2310651 0.2366515
   0.2591141 0.2447980 0.2411153 0.2305345 0.2294163 0.2346070 0.2426036
##
   0.2533047 0.2387910 0.2341037 0.2238939 0.2235737 0.2294921 0.2384358
   0.2446956 0.2330293 0.2297425 0.2184833 0.2176910 0.2224978 0.2319958
   0.2624041 0.2493540 0.2459110 0.2336505 0.2321592 0.2364287 0.2449481
   0.2751465 \ 0.2601606 \ 0.2534737 \ 0.2430515 \ 0.2414723 \ 0.2447759 \ 0.2499614
   0.2465272 0.2320603 0.2257712 0.2141635 0.2138265 0.2161557 0.2230349
   0.2565476\ 0.2406949\ 0.2321726\ 0.2196505\ 0.2195286\ 0.2219129\ 0.2264610
   0.2590334 0.2429427 0.2316526 0.2201652 0.2206283 0.2227341 0.2243139
   0.2650294 0.2509523 0.2381654 0.2253949 0.2242573 0.2214339 0.2191466
   0.2710479 0.2598500 0.2456399 0.2341927 0.2323771 0.2265610 0.2209247
   0.2598500 0.2606895 0.2492836 0.2390028 0.2358391 0.2281910 0.2211776
   0.2456399 0.2492836 0.2440073 0.2337979 0.2303254 0.2224138 0.2157905
   0.2341927 0.2390028 0.2337979 0.2304804 0.2279573 0.2203221 0.2114859
   0.2323771 0.2358391 0.2303254 0.2279573 0.2280863 0.2224502 0.2140226
   0.2265610 0.2281910 0.2224138 0.2203221 0.2224502 0.2222377 0.2161171
```

```
0.2209247 0.2211776 0.2157905 0.2114859 0.2140226 0.2161171 0.2148697
   0.2148773 0.2150988 0.2102286 0.2056243 0.2086567 0.2120742 0.2121143
   0.2129880 0.2145732 0.2097517 0.2061550 0.2093440 0.2128476 0.2132971
   0.2104343 0.2120625 0.2075443 0.2052320 0.2090461 0.2133279 0.2139479
   0.2094623 0.2113090 0.2070865 0.2055051 0.2099095 0.2143108 0.2150719
   0.2132965 0.2149719 0.2103216 0.2082996 0.2126210 0.2165347 0.2171167
##
   0.2167503 0.2165919 0.2117837 0.2088306 0.2135222 0.2173711 0.2183475
##
   0.2191634 0.2186296 0.2145043 0.2111816 0.2155300 0.2184963 0.2196417
   0.2232819 0.2222517 0.2178078 0.2134851 0.2171252 0.2190789 0.2204945
   0.2281807\ 0.2272163\ 0.2210291\ 0.2170160\ 0.2201267\ 0.2214398\ 0.2219839
##
##
   0.2448976 0.2493662 0.2516294 0.2498250 0.2584591 0.2721754 0.2803200
##
   0.2280734 0.2343319 0.2402526 0.2407759 0.2477427 0.2586502 0.2675011
   0.2367420 0.2440871 0.2493924 0.2507416 0.2575171 0.2667379 0.2756217
   0.2298930\ 0.2379978\ 0.2432851\ 0.2463869\ 0.2517860\ 0.2572619\ 0.2646072
##
   0.2387514 0.2463663 0.2515291 0.2553367 0.2599017 0.2661811 0.2741860
   0.2442734\ 0.2525203\ 0.2601659\ 0.2643221\ 0.2677151\ 0.2735846\ 0.2815285
   0.2407845 0.2481086 0.2546535 0.2583252 0.2615859 0.2683381 0.2763416
   0.2356864 0.2431835 0.2488495 0.2526218 0.2566180 0.2625434 0.2706230
   0.2482304 0.2548093 0.2597065 0.2635656 0.2677904 0.2742090 0.2822640
##
   0.2515800 0.2576311 0.2615561 0.2645384 0.2687130 0.2741232 0.2808846
   0.2244662 0.2281045 0.2318144 0.2340595 0.2373949 0.2436770 0.2500857
   0.2266311 0.2295075 0.2317359 0.2335153 0.2370689 0.2423278 0.2476493
##
   0.2234789 0.2250930 0.2260882 0.2273472 0.2311064 0.2357414 0.2401628
   0.2155269 0.2146972 0.2135880 0.2136795 0.2177959 0.2216917 0.2250635
##
   0.2148773 0.2129880 0.2104343 0.2094623 0.2132965 0.2167503 0.2191634
   0.2150988 0.2145732 0.2120625 0.2113090 0.2149719 0.2165919 0.2186296
   0.2102286 0.2097517 0.2075443 0.2070865 0.2103216 0.2117837 0.2145043
   0.2056243 0.2061550 0.2052320 0.2055051 0.2082996 0.2088306 0.2111816
   0.2086567 0.2093440 0.2090461 0.2099095 0.2126210 0.2135222 0.2155300
##
   0.2120742 0.2128476 0.2133279 0.2143108 0.2165347 0.2173711 0.2184963
   0.2121143 0.2132971 0.2139479 0.2150719 0.2171167 0.2183475 0.2196417
   0.2119384 0.2141041 0.2154239 0.2172554 0.2194934 0.2213949 0.2235749
   0.2141041 0.2184210 0.2204346 0.2229741 0.2254068 0.2267991 0.2297029
   0.2154239 0.2204346 0.2247718 0.2275977 0.2299114 0.2309842 0.2341061
   0.2172554 0.2229741 0.2275977 0.2317723 0.2346932 0.2360949 0.2399164
   0.2194934 0.2254068 0.2299114 0.2346932 0.2389015 0.2411029 0.2454165
   0.2213949 0.2267991 0.2309842 0.2360949 0.2411029 0.2456608 0.2508164
##
   0.2235749 0.2297029 0.2341061 0.2399164 0.2454165 0.2508164 0.2581789
   0.2246203 0.2306970 0.2348802 0.2406313 0.2466415 0.2528513 0.2611061
##
   0.2258415 0.2316181 0.2349563 0.2408898 0.2477457 0.2544744 0.2624436
##
##
   0.2875195 0.2913124
##
   0.2730222 0.2774117
   0.2818457 0.2853335
   0.2663922 0.2672276
##
##
   0.2771042 0.2779975
##
   0.2857223 0.2869075
   0.2805806 0.2814104
##
   0.2745297 0.2749170
##
   0.2868504 0.2872001
##
   0.2848970 0.2864592
   0.2555623 0.2560468
   0.2513907 0.2515311
```

```
0.2430641 0.2449467
    0.2282895 0.2317085
    0.2232819 0.2281807
    0.2222517 0.2272163
    0.2178078 0.2210291
##
    0.2134851 0.2170160
    0.2171252 0.2201267
##
    0.2190789 0.2214398
    0.2204945 0.2219839
##
    0.2246203 0.2258415
    0.2306970 0.2316181
##
    0.2348802 0.2349563
    0.2406313 0.2408898
##
    0.2466415 0.2477457
##
    0.2528513 0.2544744
##
    0.2611061 0.2624436
    0.2662557 0.2686619
    0.2686619 0.2742734
## Correlation Matrix of inter-equation residuals:
    1.0000000 0.9403010 0.9300692 0.8994038 0.8809872 0.8333785 0.8145938
    0.9403010 1.0000000 0.9451230 0.9147053 0.8763196 0.8445479 0.8459102
    0.9300692 0.9451230 1.0000000 0.9596311 0.9456877 0.9074748 0.8945869
    0.8994038 0.9147053 0.9596311 1.0000000 0.9821768 0.9417065 0.9308477
##
    0.8809872 0.8763196 0.9456877 0.9821768 1.0000000 0.9661035 0.9542280
    0.8333785 0.8445479 0.9074748 0.9417065 0.9661035 1.0000000 0.9864272
##
    0.8145938 0.8459102 0.8945869 0.9308477 0.9542280 0.9864272 1.0000000
    0.7934302 0.8248667 0.8845278 0.9179161 0.9410246 0.9645645 0.9848652
    0.7784676 0.8199063 0.8676255 0.9018742 0.9259476 0.9482240 0.9714893
    0.7768570 \ 0.8171291 \ 0.8561703 \ 0.8888107 \ 0.9119296 \ 0.9321095 \ 0.9571347
    0.7442848 0.7804647 0.8254550 0.8366467 0.8684592 0.9071430 0.9395139
##
    0.7486120 0.7636887 0.8148951 0.8461793 0.8817138 0.9086258 0.9380386
    0.7382592 0.7494037 0.8080259 0.8437762 0.8803482 0.8948261 0.9252693
    0.6913470 0.6990705 0.7685144 0.7892678 0.8259644 0.8324980 0.8702481
    0.6783171 \ \ 0.6683127 \ \ 0.7456640 \ \ 0.7543868 \ \ 0.7919356 \ \ 0.7953947 \ \ 0.8312949
    0.6508286 0.6521413 0.7327843 0.7388498 0.7675616 0.7709440 0.8067292
    0.6472435\ 0.6506657\ 0.7368371\ 0.7379762\ 0.7659256\ 0.7752359\ 0.8097351
    0.6231599 0.6472691 0.7278812 0.7290237 0.7501687 0.7636441 0.8000013
##
    0.6152894 0.6369406 0.7211861 0.7275795 0.7509058 0.7607418 0.8000051
    0.5964357 \ 0.6183150 \ 0.7040750 \ 0.7276278 \ 0.7531975 \ 0.7634093 \ 0.8057884
    0.6144370 0.6327279 0.7071019 0.7344624 0.7615646 0.7756209 0.8203135
##
    0.6033917 0.6267515 0.7046451 0.7334138 0.7635871 0.7758999 0.8230020
    0.6008857 0.6288704 0.7069977 0.7373985 0.7655680 0.7796859 0.8256890
    0.5954301 0.6290401 0.7062838 0.7382661 0.7656977 0.7844582 0.8284094
    0.5874905 0.6252978 0.7013041 0.7354738 0.7628092 0.7830552 0.8269958
    0.5907469 0.6279703 0.7044789 0.7376866 0.7631169 0.7817386 0.8261677
##
    0.6005468 0.6360412 0.7114096 0.7406446 0.7673918 0.7862403 0.8327796
    0.5994880 0.6381143 0.7117454 0.7381428 0.7643387 0.7836068 0.8313935
    0.6019600 0.6374596 0.7126425 0.7334271 0.7609772 0.7814173 0.8292102
##
    0.6043601 0.6399938 0.7159946 0.7327023 0.7603369 0.7802919 0.8270075
##
    0.7934302\ 0.7784676\ 0.7768570\ 0.7442848\ 0.7486120\ 0.7382592\ 0.6913470
##
    0.8248667 0.8199063 0.8171291 0.7804647 0.7636887 0.7494037 0.6990705
    0.8845278 0.8676255 0.8561703 0.8254550 0.8148951 0.8080259 0.7685144
    0.9179161 0.9018742 0.8888107 0.8366467 0.8461793 0.8437762 0.7892678
```

```
0.9410246 0.9259476 0.9119296 0.8684592 0.8817138 0.8803482 0.8259644
   0.9645645 0.9482240 0.9321095 0.9071430 0.9086258 0.8948261 0.8324980
   0.9848652 0.9714893 0.9571347 0.9395139 0.9380386 0.9252693 0.8702481
   1.0000000 0.9872524 0.9698269 0.9586370 0.9585732 0.9445491 0.8980001
   0.9872524 1.0000000 0.9886963 0.9692134 0.9704066 0.9554069 0.9118761
   0.9698269 0.9886963 1.0000000 0.9728683 0.9774846 0.9654889 0.9292461
##
   0.9586370 0.9692134 0.9728683 1.0000000 0.9849998 0.9662449 0.9346489
##
   0.9585732 0.9704066 0.9774846 0.9849998 1.0000000 0.9905761 0.9647086
    0.9445491 0.9554069 0.9654889 0.9662449 0.9905761 1.0000000 0.9815494
   0.8980001 0.9118761 0.9292461 0.9346489 0.9647086 0.9815494 1.0000000
   0.8573815 0.8765953 0.8991661 0.9077675 0.9377387 0.9590072 0.9870291
   0.8388685 0.8592064 0.8785570 0.8853611 0.9113854 0.9320214 0.9628294
   0.8454775 0.8659450 0.8779090 0.8868969 0.9109953 0.9284724 0.9566630
   0.8336359 0.8531912 0.8696614 0.8750224 0.8963188 0.9164392 0.9421908
   0.8318174 0.8491759 0.8651720 0.8726399 0.8948032 0.9175166 0.9397118
##
   0.8353232 0.8512616 0.8657979 0.8720359 0.8960068 0.9217442 0.9344497
   0.8535422 0.8678062 0.8772469 0.8910691 0.9122731 0.9320508 0.9385535
   0.8598676 0.8741539 0.8810623 0.8951990 0.9139824 0.9324138 0.9337565
   0.8646987 0.8772721 0.8845425 0.8953844 0.9136215 0.9287571 0.9254115
   0.8664632 0.8772281 0.8839242 0.8962547 0.9124277 0.9255454 0.9187940
##
   0.8660732 0.8767575 0.8814021 0.8930071 0.9086975 0.9203510 0.9117737
   0.8674406 0.8780567 0.8823780 0.8919222 0.9085133 0.9195739 0.9117338
   0.8729647 \ 0.8830841 \ 0.8851710 \ 0.8969786 \ 0.9116972 \ 0.9209636 \ 0.9114479
##
    0.8730731 0.8826834 0.8829803 0.8961935 0.9091018 0.9168390 0.9068177
   0.8711062 0.8813340 0.8810701 0.8992524 0.9093640 0.9150989 0.9064993
   0.8696960 0.8792078 0.8804990 0.8953200 0.9051776 0.9124054 0.9071579
##
   0.6783171 0.6508286 0.6472435 0.6231599 0.6152894 0.5964357 0.6144370
   0.6683127 0.6521413 0.6506657 0.6472691 0.6369406 0.6183150 0.6327279
   0.7456640\ 0.7327843\ 0.7368371\ 0.7278812\ 0.7211861\ 0.7040750\ 0.7071019
##
   0.7543868 0.7388498 0.7379762 0.7290237 0.7275795 0.7276278 0.7344624
   0.7919356\ 0.7675616\ 0.7659256\ 0.7501687\ 0.7509058\ 0.7531975\ 0.7615646
   0.7953947 \ 0.7709440 \ 0.7752359 \ 0.7636441 \ 0.7607418 \ 0.7634093 \ 0.7756209
   0.8312949 0.8067292 0.8097351 0.8000013 0.8000051 0.8057884 0.8203135
   0.8573815 0.8388685 0.8454775 0.8336359 0.8318174 0.8353232 0.8535422
   0.8765953 0.8592064 0.8659450 0.8531912 0.8491759 0.8512616 0.8678062
   0.8991661 0.8785570 0.8779090 0.8696614 0.8651720 0.8657979 0.8772469
   0.9077675 0.8853611 0.8868969 0.8750224 0.8726399 0.8720359 0.8910691
   0.9377387 0.9113854 0.9109953 0.8963188 0.8948032 0.8960068 0.9122731
   0.9590072\ 0.9320214\ 0.9284724\ 0.9164392\ 0.9175166\ 0.9217442\ 0.9320508
##
   0.9870291 0.9628294 0.9566630 0.9421908 0.9397118 0.9344497 0.9385535
   1.0000000 0.9831822 0.9730299 0.9647761 0.9624896 0.9535798 0.9520438
   0.9831822 1.0000000 0.9945324 0.9887488 0.9823899 0.9693117 0.9654675
   0.9730299 0.9945324 1.0000000 0.9910801 0.9839744 0.9706058 0.9686729
   0.9647761 0.9887488 0.9910801 1.0000000 0.9962581 0.9844877 0.9774150
   0.9624896 0.9823899 0.9839744 0.9962581 1.0000000 0.9933010 0.9863315
##
   0.9535798 0.9693117 0.9706058 0.9844877 0.9933010 1.0000000 0.9949392
   0.9520438 0.9654675 0.9686729 0.9774150 0.9863315 0.9949392 1.0000000
   0.9422873 0.9561528 0.9600389 0.9687203 0.9791169 0.9904169 0.9970436
   0.9311285 0.9465699 0.9500653 0.9615714 0.9729957 0.9837985 0.9914724
   0.9205113 0.9342096 0.9367633 0.9511323 0.9642509 0.9764346 0.9842044
   0.9109656 0.9250422 0.9284473 0.9437987 0.9580890 0.9698316 0.9782565
   0.9097753 0.9239400 0.9277684 0.9417168 0.9556816 0.9660950 0.9742616
   0.9084550 0.9204068 0.9251137 0.9370175 0.9514985 0.9613106 0.9701545
```

```
0.9018086 0.9138225 0.9190250 0.9299441 0.9435707 0.9510063 0.9604634
   0.9030676 0.9142500 0.9196211 0.9283673 0.9409258 0.9461307 0.9564910
   0.9051302 0.9168510 0.9211610 0.9300013 0.9413200 0.9446817 0.9536752
##
   0.6033917 0.6008857 0.5954301 0.5874905 0.5907469 0.6005468 0.5994880
   0.6267515 0.6288704 0.6290401 0.6252978 0.6279703 0.6360412 0.6381143
##
   0.7046451 0.7069977 0.7062838 0.7013041 0.7044789 0.7114096 0.7117454
   0.7334138 0.7373985 0.7382661 0.7354738 0.7376866 0.7406446 0.7381428
##
   0.7635871 0.7655680 0.7656977 0.7628092 0.7631169 0.7673918 0.7643387
   0.7758999 0.7796859 0.7844582 0.7830552 0.7817386 0.7862403 0.7836068
   0.8230020 0.8256890 0.8284094 0.8269958 0.8261677 0.8327796 0.8313935
   0.8598676 0.8646987 0.8664632 0.8660732 0.8674406 0.8729647 0.8730731
   0.8741539 0.8772721 0.8772281 0.8767575 0.8780567 0.8830841 0.8826834
   0.8810623 0.8845425 0.8839242 0.8814021 0.8823780 0.8851710 0.8829803
   0.8951990 0.8953844 0.8962547 0.8930071 0.8919222 0.8969786 0.8961935
##
   0.9139824 0.9136215 0.9124277 0.9086975 0.9085133 0.9116972 0.9091018
   0.9324138\ 0.9287571\ 0.9255454\ 0.9203510\ 0.9195739\ 0.9209636\ 0.9168390
   0.9337565 0.9254115 0.9187940 0.9117737 0.9117338 0.9114479 0.9068177
   0.9422873 0.9311285 0.9205113 0.9109656 0.9097753 0.9084550 0.9018086
   0.9561528 0.9465699 0.9342096 0.9250422 0.9239400 0.9204068 0.9138225
##
   0.9600389 0.9500653 0.9367633 0.9284473 0.9277684 0.9251137 0.9190250
   0.9687203 0.9615714 0.9511323 0.9437987 0.9417168 0.9370175 0.9299441
   0.9791169 0.9729957 0.9642509 0.9580890 0.9556816 0.9514985 0.9435707
##
   0.9904169 0.9837985 0.9764346 0.9698316 0.9660950 0.9613106 0.9510063
   0.9970436 0.9914724 0.9842044 0.9782565 0.9742616 0.9701545 0.9604634
##
   1.0000000 0.9971966 0.9919266 0.9878367 0.9844833 0.9816080 0.9737340
   0.9971966 1.0000000 0.9966828 0.9946901 0.9921365 0.9887548 0.9825852
   0.9919266 0.9966828 1.0000000 0.9983613 0.9957869 0.9917328 0.9858061
   0.9878367 0.9946901 0.9983613 1.0000000 0.9987823 0.9956763 0.9912650
   0.9844833 0.9921365 0.9957869 0.9987823 1.0000000 0.9982000 0.9952003
##
   0.9816080 0.9887548 0.9917328 0.9956763 0.9982000 1.0000000 0.9984662
   0.9737340 0.9825852 0.9858061 0.9912650 0.9952003 0.9984662 1.0000000
   0.9697746 0.9783780 0.9810291 0.9862877 0.9910472 0.9955369 0.9984607
   0.9664299 0.9747081 0.9759380 0.9816672 0.9876462 0.9927364 0.9957063
##
##
##
   0.6019600 0.6043601
   0.6374596 0.6399938
   0.7126425 0.7159946
##
   0.7334271 0.7327023
   0.7609772 0.7603369
##
   0.7814173 0.7802919
   0.8292102 0.8270075
##
   0.8711062 0.8696960
##
   0.8813340 0.8792078
   0.8810701 0.8804990
   0.8992524 0.8953200
##
   0.9093640 0.9051776
##
   0.9150989 0.9124054
   0.9064993 0.9071579
##
   0.9030676 0.9051302
##
   0.9142500 0.9168510
   0.9196211 0.9211610
   0.9283673 0.9300013
   0.9409258 0.9413200
```

```
## 0.9461307 0.9446817
## 0.9564910 0.9536752
## 0.9697746 0.9664299
## 0.9783780 0.9747081
## 0.9810291 0.9759380
## 0.9862877 0.9816672
## 0.9910472 0.9876462
## 0.9955369 0.9927364
## 0.9984607 0.9957063
## 1.0000000 0.9977870
## 0.9977870 1.0000000
##
## R-sq. pooled: 0.8143
## Breusch-Pagan: 1.485e+04 p-value: (
Model with 11-day weighted moving average of climatic variables:
sur.slm_lag11w <- spsur::spsurtime(formula = formula_lag11w,</pre>
                                 data=GPanel,
                                 time = GPanel$Date,
                                 type = "slm",
                                 fit_method = "3sls",
                                 listw= listw,
                               R = R2
                               b = b2
## Time to fit the model: 1.64 seconds
summary(sur.slm_lag11w)
## Call:
## spsur::spsurtime(formula = formula_lag11w, data = GPanel, time = GPanel$Date,
      listw = listw, type = "slm", fit_method = "3sls", R = R2,
##
##
      b = b2
##
##
## Spatial SUR model type: slm
## Equation 1
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_1
                         14.554168 16.324921 0.8915 0.3728960
                                    2.587019 -1.0200 0.3080262
## log(Male2Female)_1
                         -2.638713
## log(Median_Age)_1
                                    1.387171 0.4761 0.6341505
                          0.660383
## log(Density)_1
                          0.140058
                                     0.165892   0.8443   0.3987521
## Transit_1
                          0.415219
                                     0.587334 0.7070 0.4797876
## log(Humidity_lag11w)_1 -0.325417
                                     0.350619 -0.9281 0.3536073
## log(Mean_Temp_lag11w)_1 -1.261928
                                     0.374942 -3.3657 0.0007977 ***
## rho 1
                          0.082886
                                     0.094143 0.8804 0.3788775
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1175
##
    Equation 2
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_2
                         15.838472 16.327362 0.9701 0.3322930
## log(Density) 2
                         ## Transit_2
```

```
## log(Humidity_lag11w)_2 -0.453234
                                      0.312544 -1.4501 0.1473867
## log(Mean_Temp_lag11w)_2 -1.143469
                                      0.344582 -3.3184 0.0009436 ***
## rho 2
                           0.012987
                                      0.112679 0.1153 0.9082689
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1156
    Equation 3
                            Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)_3
                          17.6407798 16.3059558 1.0819
                                                        0.279620
## log(Density)_3
                          -0.0066955 0.1340647 -0.0499
                                                        0.960180
## Transit_3
                           0.5294317  0.4671280  1.1334
                                                        0.257375
## log(Humidity_lag11w)_3 -0.6901422 0.3096880 -2.2285 0.026107 *
## log(Mean_Temp_lag11w)_3 -1.3894258 0.3142432 -4.4215 1.107e-05 ***
## rho_3
                           0.2486656 0.0957495 2.5970 0.009565 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1141
    Equation 4
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept) 4
                          18.339056 16.274836 1.1268 0.260129
## log(Density)_4
                          -0.064726
                                     0.122408 -0.5288 0.597100
## Transit 4
                           0.617087
                                      0.418361 1.4750 0.140578
                                      0.289950 -2.8083 0.005094 **
## log(Humidity_lag11w)_4 -0.814269
                                      0.263133 -4.2381 2.5e-05 ***
## log(Mean_Temp_lag11w)_4 -1.115189
## rho 4
                           0.099650
                                      0.114594 0.8696 0.384767
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.119
    Equation 5
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_5
                          21.09681
                                   16.25543 1.2978 0.1946960
## log(Density)_5
                          -0.09712
                                      0.12218 -0.7949 0.4269077
## Transit_5
                           0.66260
                                      0.41738 1.5875 0.1127654
## log(Humidity_lag11w)_5 -1.43811
                                      0.31764 -4.5275 6.817e-06 ***
## log(Mean_Temp_lag11w)_5 -1.28435
                                      0.24312 -5.2828 1.616e-07 ***
                                      0.10404 3.3456 0.0008571 ***
## rho 5
                           0.34809
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1057
##
    Equation 6
                           Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 6
                          20.437214 16.274612 1.2558
                                                        0.20954
## log(Density) 6
                          -0.147072
                                     0.124447 -1.1818
                                                        0.23761
## Transit_6
                           0.706096
                                     0.427619 1.6512
                                                        0.09906
## log(Humidity_lag11w)_6 -1.453751
                                      0.317217 -4.5828 5.272e-06 ***
## log(Mean_Temp_lag11w)_6 -1.087508
                                      0.225546 -4.8217 1.685e-06 ***
## rho_6
                           0.559112
                                      0.093426 5.9845 3.193e-09 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.06339
##
    Equation 7
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept)_7
                          17.699173 16.258438 1.0886
                                                        0.27663
## log(Density) 7
                          -0.145179
                                      0.118039 -1.2299
                                                         0.21907
```

```
## Transit 7
                          0.701220
                                     0.398153 1.7612
                                                        0.07857 .
                                     0.281104 -2.3812
                                                       0.01748 *
## log(Humidity_lag11w)_7 -0.669352
## log(Mean_Temp_lag11w)_7 -1.079390
                                     0.191500 -5.6365 2.358e-08 ***
## rho 7
                          0.369272
                                     0.088447 4.1751 3.285e-05 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.1353
    Equation 8
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_8
                          14.852652 16.267021 0.9131 0.361473
## log(Density)_8
                          -0.131410
                                     0.108462 -1.2116 0.226009
## Transit_8
                                     0.353692 1.7536
                          0.620235
                                                      0.079858
## log(Humidity_lag11w)_8
                          0.070772
                                     0.230742 0.3067 0.759136
## log(Mean_Temp_lag11w)_8 -1.083051
                                     0.157674 -6.8689 1.247e-11 ***
                                     0.080148 3.6364 0.000293 ***
## rho_8
                           0.291451
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.2265
##
    Equation 9
##
                          Estimate Std. Error t value Pr(>|t|)
## (Intercept)_9
                          17.007533 16.266369 1.0456 0.29606
## log(Density)_9
                                     0.107395 -1.0993 0.27196
                          -0.118055
                                     0.346796 1.7633 0.07820 .
## Transit_9
                          0.611517
## log(Humidity_lag11w)_9 -0.108443
                                     0.212138 -0.5112 0.60935
## log(Mean_Temp_lag11w)_9 -1.395297
                                     0.163975 -8.5092 < 2e-16 ***
## rho 9
                          0.145260
                                     0.078277 1.8557 0.06384 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.3292
##
    Equation 10
##
                            Estimate Std. Error t value Pr(>|t|)
## (Intercept)_10
                          17.7939316 16.2921078 1.0922
                                                         0.2751
## log(Density)_10
                           0.5934
## Transit_10
                                                         0.1069
                           0.5349894 0.3314853 1.6139
## log(Humidity_lag11w)_10 -0.1648338 0.2073770 -0.7949
                                                         0.4269
## log(Mean_Temp_lag11w)_10 -1.4467523 0.1828892 -7.9105 7.93e-15 ***
## rho 10
                           -0.0047427 0.0863958 -0.0549
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.369
    Equation 11
                           Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)_11
                          19.413174 16.375649
                                                1.1855 0.23615
## log(Density)_11
                           0.015690
                                                 0.1689 0.86593
                                      0.092900
## Transit_11
                           0.468960
                                      0.279075
                                                 1.6804 0.09324 .
## log(Humidity_lag11w)_11 -0.284816
                                      0.217909 -1.3070 0.19155
## log(Mean_Temp_lag11w)_11 -1.888650
                                      0.183074 -10.3163 < 2e-16 ***
## rho 11
                           -0.020214
                                      0.075568 -0.2675 0.78916
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5022
    Equation 12
##
                            Estimate Std. Error t value Pr(>|t|)
## (Intercept) 12
                          20.2410843 16.3520827
                                                 1.2378 0.21612
```

```
## log(Density)_12
                          -0.0032294 0.0936825 -0.0345 0.97251
## Transit 12
                           0.4990389 0.2812001
                                                1.7747 0.07631 .
## log(Humidity_lag11w)_12 -0.4751547 0.2108093 -2.2540 0.02445 *
## log(Mean_Temp_lag11w)_12 -1.8985167 0.1815122 -10.4594 < 2e-16 ***
## rho 12
                           0.0554432 0.0673400
                                               0.8233 0.41055
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5095
##
    Equation 13
##
                            Estimate Std. Error t value Pr(>|t|)
## (Intercept)_13
                          20.8592957 16.3667231 1.2745 0.20284
## log(Density)_13
                          -0.0045116 0.0948780 -0.0476 0.96209
## Transit 13
                           0.4767877 0.2843001 1.6771 0.09390 .
## log(Humidity_lag11w)_13 -0.5374704 0.2305463 -2.3313 0.01997 *
## log(Mean_Temp_lag11w)_13 -1.9128271 0.1938183 -9.8692 < 2e-16 ***
## rho_13
                           0.0216867 0.0699628 0.3100 0.75666
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5166
    Equation 14
##
                             Estimate Std. Error t value Pr(>|t|)
                          21.94198665 16.36701075 1.3406 0.18040
## (Intercept)_14
## log(Density)_14
                          ## Transit 14
                           0.49786043 0.29376193 1.6948
                                                         0.09048 .
                                                        0.00459 **
## log(Humidity_lag11w)_14 -0.71739727 0.25242353 -2.8420
## log(Mean_Temp_lag11w)_14 -1.91970553 0.21110073 -9.0938 < 2e-16 ***
                          -0.00045764 0.07823028 -0.0058 0.99533
## rho_14
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.4945
##
    Equation 15
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept)_15
                          23.1089564 16.3481938 1.4135 0.1578595
## log(Density)_15
                          ## Transit 15
                           0.5179698 0.2995309 1.7293 0.0841226 .
## log(Humidity_lag11w)_15 -0.9451594 0.2508369 -3.7680 0.0001759 ***
## log(Mean_Temp_lag11w)_15 -1.9026082 0.2111780 -9.0095 < 2.2e-16 ***
## rho_15
                           0.0099609 0.0823096 0.1210 0.9037061
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.4882
    Equation 16
##
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept)_16
                          23.970667 16.337681
                                              1.4672
                                                        0.14269
## log(Density)_16
                          -0.083044
                                     0.095217 -0.8722
                                                        0.38336
## Transit_16
                           0.559813
                                     0.289309
                                               1.9350
                                                        0.05332
## log(Humidity_lag11w)_16 -1.103027
                                     0.228374 -4.8299 1.619e-06 ***
## log(Mean_Temp_lag11w)_16 -1.763160
                                     0.175321 -10.0568 < 2.2e-16 ***
## rho_16
                          -0.040169
                                     0.077602 -0.5176
                                                      0.60485
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5099
##
    Equation 17
##
                           Estimate Std. Error t value Pr(>|t|)
```

```
## (Intercept) 17
                           22.6654739 16.3166950
                                                  1.3891
                                                           0.16517
## log(Density)_17
                           -0.1156848 0.0928365 -1.2461
                                                           0.21307
## Transit 17
                                                  2.0059
                            0.5628069 0.2805805
                                                           0.04519 *
## log(Humidity_lag11w)_17 -0.9367978 0.2023967
                                                 -4.6285 4.255e-06 ***
## log(Mean_Temp_lag11w)_17 -1.5297431 0.1328611 -11.5139 < 2.2e-16 ***
## rho 17
                           -0.0048497 0.0727149
                                                 -0.0667
                                                           0.94684
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5165
##
    Equation 18
##
                            Estimate Std. Error t value Pr(>|t|)
                           21.356014 16.314577
## (Intercept)_18
                                                 1.3090
                                                          0.19088
## log(Density)_18
                           -0.139862
                                      0.090413 -1.5469
                                                          0.12225
                                                          0.04436 *
## Transit_18
                            0.545033
                                      0.270675
                                                 2.0136
## log(Humidity_lag11w)_18 -0.753449
                                       0.174971 -4.3061 1.854e-05 ***
## log(Mean_Temp_lag11w)_18 -1.196928
                                       0.103749 -11.5368 < 2.2e-16 ***
## rho_18
                           -0.038613
                                      0.074894 -0.5156
                                                          0.60629
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5214
##
    Equation 19
                            Estimate Std. Error t value Pr(>|t|)
##
                           20.497837 16.300320
## (Intercept)_19
                                                 1.2575
                                                          0.20891
## log(Density)_19
                           -0.140014
                                      0.089070 - 1.5720
                                                          0.11633
                                      0.263743
## Transit 19
                            0.547951
                                                 2.0776
                                                          0.03805 *
## log(Humidity_lag11w)_19 -0.618105
                                      0.153665 -4.0224 6.271e-05 ***
## log(Mean_Temp_lag11w)_19 -1.112577
                                       0.091164 -12.2042 < 2.2e-16 ***
## rho 19
                           -0.017861
                                      0.069100 -0.2585
                                                          0.79610
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5337
##
    Equation 20
##
                             Estimate Std. Error t value Pr(>|t|)
                           19.5711026 16.3005211
                                                  1.2006 0.230223
## (Intercept)_20
## log(Density)_20
                           -0.1519017 0.0878278
                                                 -1.7295
                                                          0.084074
## Transit 20
                            0.5649567 0.2577719
                                                 2.1917 0.028671 *
## log(Humidity_lag11w)_20 -0.4201087 0.1483704 -2.8315 0.004742 **
## log(Mean_Temp_lag11w)_20 -1.0901877 0.0886478 -12.2980 < 2.2e-16 ***
## rho 20
                            0.0092675 0.0691670
                                                  0.1340 0.893444
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5522
##
    Equation 21
##
                            Estimate Std. Error t value Pr(>|t|)
## (Intercept)_21
                           18.259536 16.287484
                                                 1.1211 0.26257
## log(Density)_21
                                      0.087135 -1.9244
                           -0.167682
                                                         0.05464
## Transit_21
                            0.604456
                                       0.254512
                                                 2.3750 0.01777 *
## log(Humidity_lag11w)_21 -0.195621
                                      0.138549 -1.4119 0.15834
## log(Mean_Temp_lag11w)_21 -0.966236
                                       0.076808 -12.5799
                                                        < 2e-16 ***
## rho_21
                            0.039914
                                      0.068171
                                                 0.5855 0.55837
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5499
    Equation 22
```

```
##
                            Estimate Std. Error t value Pr(>|t|)
## (Intercept)_22
                           16.869082 16.266026
                                                  1.0371 0.30000
## log(Density) 22
                           -0.178473
                                       0.088163
                                                 -2.0244 0.04324 *
## Transit_22
                            0.603872
                                                  2.3300
                                       0.259168
                                                         0.02004 *
## log(Humidity_lag11w)_22
                            0.072958
                                       0.128259
                                                  0.5688
                                                         0.56962
## log(Mean_Temp_lag11w)_22 -0.871544
                                       0.065566 -13.2926
                                                         < 2e-16 ***
## rho 22
                            0.057434
                                       0.063560
                                                  0.9036 0.36645
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5434
    Equation 23
                            Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)_23
                           16.148130 16.265878
                                                  0.9928 0.32111
## log(Density)_23
                                       0.088520
                                                 -2.0501 0.04066 *
                           -0.181474
## Transit_23
                            0.587911
                                       0.260625
                                                  2.2558 0.02434 *
## log(Humidity_lag11w)_23
                            0.243833
                                       0.129613
                                                  1.8812
                                                          0.06028
## log(Mean_Temp_lag11w)_23 -0.850227
                                       0.063858 -13.3144
                                                         < 2e-16 ***
## rho 23
                            0.056880
                                                  0.9301
                                                         0.35259
                                       0.061156
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5423
    Equation 24
                            Estimate Std. Error t value Pr(>|t|)
##
                           16.640007 16.266485
## (Intercept) 24
                                                  1.0230 0.30662
## log(Density) 24
                           -0.186740
                                       0.089759 -2.0805 0.03778 *
## Transit 24
                            0.586159
                                       0.265838
                                                  2.2050
                                                         0.02772 *
## log(Humidity_lag11w)_24
                            0.172649
                                                         0.24788
                                       0.149311
                                                  1.1563
## log(Mean_Temp_lag11w)_24 -0.878014
                                       0.071821 -12.2251
                                                         < 2e-16 ***
## rho_24
                            0.049989
                                       0.064605
                                                  0.7738 0.43928
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5368
##
    Equation 25
##
                            Estimate Std. Error t value Pr(>|t|)
                                                  1.0503 0.29387
## (Intercept) 25
                           17.084677 16.266180
## log(Density)_25
                           -0.197042
                                       0.090330
                                                -2.1814 0.02943 *
## Transit 25
                            0.593680
                                       0.268399
                                                  2.2119 0.02724 *
## log(Humidity_lag11w)_25
                                                  0.5434 0.58698
                            0.084888
                                       0.156208
## log(Mean_Temp_lag11w)_25 -0.907508
                                       0.078228 -11.6008 < 2e-16 ***
## rho_25
                            0.072096
                                       0.061739
                                                  1.1678 0.24323
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.5287
##
    Equation 26
                            Estimate Std. Error t value Pr(>|t|)
## (Intercept)_26
                           16.841472 16.260364
                                                  1.0357 0.30062
## log(Density)_26
                           -0.201571
                                       0.091190
                                                 -2.2104 0.02734 *
## Transit_26
                            0.607563
                                       0.272368
                                                  2.2307 0.02596 *
                                       0.161248
                                                  1.0263 0.30504
## log(Humidity_lag11w)_26
                            0.165489
## log(Mean_Temp_lag11w)_26 -0.999674
                                       0.085272 -11.7234
                                                         < 2e-16 ***
## rho_26
                            0.110867
                                       0.052886
                                                  2.0963 0.03635 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.525
```

```
##
    Equation 27
                            Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 27
                           16.683862 16.260128
                                                 1.0261 0.3051543
## log(Density)_27
                           -0.220943
                                       0.093114 -2.3728 0.0178741 *
## Transit 27
                            0.643343
                                       0.281246
                                                  2.2875 0.0224125 *
## log(Humidity_lag11w)_27
                            0.231966
                                       0.182662
                                                  1.2699 0.2044579
## log(Mean_Temp_lag11w)_27 -1.096832
                                       0.103008 -10.6481 < 2.2e-16 ***
## rho 27
                            0.164174
                                       0.042986
                                                  3.8193 0.0001435 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.4981
    Equation 28
##
                            Estimate Std. Error t value Pr(>|t|)
## (Intercept)_28
                           17.129982 16.283996 1.0520 0.293119
## log(Density)_28
                           -0.256975
                                       0.094750 -2.7122 0.006819 **
## Transit_28
                            0.720997
                                       0.289387
                                                 2.4915
                                                        0.012911 *
## log(Humidity_lag11w)_28
                                       0.230881 0.6041 0.545921
                            0.139481
## log(Mean_Temp_lag11w)_28 -1.173339
                                       0.134399 -8.7303 < 2.2e-16 ***
                                       0.040387 5.8611 6.568e-09 ***
## rho 28
                            0.236713
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.4656
##
    Equation 29
                            Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)_29
                           16.570156 16.288578 1.0173 0.309305
## log(Density)_29
                           -0.285900
                                       0.097174 -2.9422
                                                        0.003348 **
## Transit_29
                            0.765738
                                       0.301134 2.5428
                                                        0.011171 *
## log(Humidity_lag11w)_29
                            0.337152
                                       0.271545 1.2416 0.214724
                                       0.163297 -7.5907 8.338e-14 ***
## log(Mean_Temp_lag11w)_29 -1.239547
## rho_29
                            0.252609
                                       0.049652 5.0876 4.462e-07 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.4444
##
    Equation 30
                            Estimate Std. Error t value Pr(>|t|)
                           16.347737 16.303933 1.0027 0.3162964
## (Intercept)_30
## log(Density) 30
                           -0.295862
                                      0.099639 -2.9693 0.0030679 **
## Transit 30
                                       0.312726 2.6256 0.0088037 **
                            0.821104
                                       0.298047 1.5554 0.1202278
## log(Humidity_lag11w)_30
                            0.463575
                                       0.196783 -6.9032 9.924e-12 ***
## log(Mean_Temp_lag11w)_30 -1.358432
                                       0.069505 3.8968 0.0001051 ***
## rho 30
                            0.270852
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-squared: 0.4332
## Variance-Covariance Matrix of inter-equation residuals:
  1.1658557 0.9650778 0.8476086 0.7105957 0.6695102 0.6365497 0.5898090
## 0.9650778 0.9195150 0.7746701 0.6558030 0.6062035 0.5984088 0.5653791
## 0.8476086 0.7746701 0.7401383 0.6264374 0.6023540 0.5952629 0.5468568
## 0.7105957 0.6558030 0.6264374 0.5932867 0.5780217 0.5752731 0.5253834
## 0.6695102 0.6062035 0.6023540 0.5780217 0.5903899 0.5886485 0.5360149
## 0.6365497 0.5984088 0.5952629 0.5752731 0.5886485 0.6196436 0.5648513
## 0.5898090 0.5653791 0.5468568 0.5253834 0.5360149 0.5648513 0.5354713
## 0.5113602 0.4874862 0.4726316 0.4517030 0.4599658 0.4789616 0.4622666
```

```
0.4861883 0.4656264 0.4431063 0.4306049 0.4390358 0.4547091 0.4391971
   0.4504845 0.4278343 0.4044065 0.3969411 0.4035254 0.4150270 0.3972478
   0.3464279 0.3204449 0.3131653 0.2951366 0.3035501 0.3178943 0.3021311
   0.3246477 0.2948814 0.2938953 0.2868812 0.2939871 0.3021368 0.2834305
   0.2985114 0.2675825 0.2754642 0.2711228 0.2813287 0.2851937 0.2659593
   0.2623961 0.2346907 0.2567166 0.2503579 0.2653174 0.2663450 0.2505222
##
   0.2659796 0.2352305 0.2626596 0.2516844 0.2662170 0.2679567 0.2507507
   0.2715708 0.2549109 0.2764217 0.2599740 0.2652223 0.2701056 0.2534396
##
   0.2866774 0.2773128 0.2933992 0.2751753 0.2766015 0.2860181 0.2696955
   0.2680827 0.2714947 0.2843566 0.2682339 0.2678642 0.2813169 0.2645360
   0.2618019 0.2642261 0.2745104 0.2626920 0.2639971 0.2752518 0.2596503
   0.2389386 0.2398939 0.2515531 0.2482208 0.2535289 0.2646990 0.2514831
   0.2436624 0.2392489 0.2453671 0.2458074 0.2535655 0.2653890 0.2555230
   0.2447828 0.2394128 0.2480183 0.2484885 0.2598386 0.2722268 0.2658232
   0.2447508 0.2369619 0.2493884 0.2486010 0.2606525 0.2729879 0.2675498
##
   0.2496046 0.2386465 0.2545838 0.2527569 0.2655260 0.2775720 0.2713503
   0.2530125 0.2431683 0.2599155 0.2575593 0.2701249 0.2818114 0.2744950
   0.2621731 0.2541286 0.2712009 0.2652812 0.2756978 0.2879822 0.2785601
   0.2936206 0.2837030 0.2979327 0.2845108 0.2904209 0.3038353 0.2905776
   0.3080710 0.2998455 0.3128251 0.2936566 0.2968592 0.3114152 0.2972443
##
   0.3026432 0.3051248 0.3198693 0.2982096 0.3025901 0.3184799 0.3048624
   0.3016147 0.3129377 0.3269219 0.3031143 0.3085978 0.3252758 0.3122194
##
   0.5113602 0.4861883 0.4504845 0.3464279 0.3246477 0.2985114 0.2623961
##
   0.4874862 0.4656264 0.4278343 0.3204449 0.2948814 0.2675825 0.2346907
   0.4726316 0.4431063 0.4044065 0.3131653 0.2938953 0.2754642 0.2567166
   0.4517030\ 0.4306049\ 0.3969411\ 0.2951366\ 0.2868812\ 0.2711228\ 0.2503579
   0.4599658 0.4390358 0.4035254 0.3035501 0.2939871 0.2813287 0.2653174
   0.4789616 \ 0.4547091 \ 0.4150270 \ 0.3178943 \ 0.3021368 \ 0.2851937 \ 0.2663450
   0.4622666 0.4391971 0.3972478 0.3021311 0.2834305 0.2659593 0.2505222
##
   0.4203179 0.4035254 0.3651773 0.2825622 0.2671460 0.2490486 0.2365419
   0.4035254 0.4034697 0.3740425 0.2898697 0.2767466 0.2591257 0.2459986
   0.3651773 0.3740425 0.3684464 0.2923025 0.2861095 0.2723694 0.2600248
   0.2825622 0.2898697 0.2923025 0.2591913 0.2529576 0.2418311 0.2334924
   0.2671460 0.2767466 0.2861095 0.2529576 0.2631162 0.2596347 0.2545007
   0.2490486 0.2591257 0.2723694 0.2418311 0.2596347 0.2682500 0.2696019
   0.2365419 0.2459986 0.2600248 0.2334924 0.2545007 0.2696019 0.2859864
##
   0.2341409 0.2440245 0.2574200 0.2312320 0.2530509 0.2689828 0.2884168
   0.2377377 0.2470303 0.2539845 0.2231479 0.2421594 0.2524120 0.2682478
   0.2530095 0.2601167 0.2575175 0.2200611 0.2321246 0.2353678 0.2455090
##
   0.2462069 0.2515412 0.2476725 0.2092907 0.2185956 0.2200554 0.2256372
   0.2410053 0.2465488 0.2433776 0.2051998 0.2128872 0.2146695 0.2180616
   0.2327012 0.2383116 0.2356232 0.1976463 0.2041417 0.2071394 0.2094708
   0.2374652\ 0.2415896\ 0.2351191\ 0.1967544\ 0.1993202\ 0.1994446\ 0.1999434
   0.2485610 0.2508259 0.2406272 0.2014079 0.2003984 0.1981560 0.1970845
   0.2517688 0.2525988 0.2409951 0.2019093 0.1999776 0.1959599 0.1935959
##
   0.2553240 0.2548452 0.2427362 0.2028593 0.2024027 0.1993708 0.1976421
   0.2574943 0.2565109 0.2438463 0.2024474 0.2031877 0.2012699 0.2008005
   0.2606688 0.2600698 0.2480938 0.2063207 0.2090848 0.2081057 0.2082774
##
   0.2696447 0.2685940 0.2558337 0.2139085 0.2186255 0.2177884 0.2175997
   0.2735122 0.2705425 0.2551998 0.2138599 0.2192767 0.2189430 0.2199613
   0.2805271 0.2770759 0.2609663 0.2206316 0.2264762 0.2269573 0.2302204
##
   0.2878848 0.2838923 0.2679297 0.2272181 0.2326053 0.2338776 0.2393223
##
```

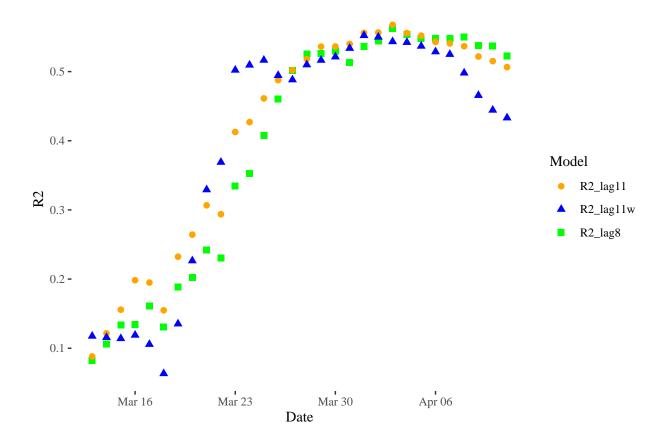
```
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   0.2352305 0.2549109 0.2773128 0.2714947 0.2642261 0.2398939 0.2392489
   0.2626596 0.2764217 0.2933992 0.2843566 0.2745104 0.2515531 0.2453671
   0.2516844 0.2599740 0.2751753 0.2682339 0.2626920 0.2482208 0.2458074
   0.2662170 0.2652223 0.2766015 0.2678642 0.2639971 0.2535289 0.2535655
   0.2679567 0.2701056 0.2860181 0.2813169 0.2752518 0.2646990 0.2653890
##
   0.2507507 0.2534396 0.2696955 0.2645360 0.2596503 0.2514831 0.2555230
##
   0.2341409 0.2377377 0.2530095 0.2462069 0.2410053 0.2327012 0.2374652
   0.2440245 0.2470303 0.2601167 0.2515412 0.2465488 0.2383116 0.2415896
   0.2574200 0.2539845 0.2575175 0.2476725 0.2433776 0.2356232 0.2351191
   0.2312320 0.2231479 0.2200611 0.2092907 0.2051998 0.1976463 0.1967544
   0.2530509 0.2421594 0.2321246 0.2185956 0.2128872 0.2041417 0.1993202
   0.2689828 0.2524120 0.2353678 0.2200554 0.2146695 0.2071394 0.1994446
   0.2884168 0.2682478 0.2455090 0.2256372 0.2180616 0.2094708 0.1999434
   0.2977772\ 0.2797854\ 0.2556395\ 0.2362617\ 0.2275378\ 0.2179310\ 0.2065019
##
   0.2797854\ 0.2780645\ 0.2633922\ 0.2461683\ 0.2340312\ 0.2199813\ 0.2074181
   0.2556395 0.2633922 0.2617928 0.2483829 0.2366350 0.2220048 0.2118224
   0.2362617 0.2461683 0.2483829 0.2430083 0.2343771 0.2218024 0.2118269
   0.2275378 0.2340312 0.2366350 0.2343771 0.2305286 0.2218777 0.2136522
   0.2179310 0.2199813 0.2220048 0.2218024 0.2218777 0.2196698 0.2141287
##
   0.2065019 0.2074181 0.2118224 0.2118269 0.2136522 0.2141287 0.2141061
   0.2018712\ 0.2028700\ 0.2088572\ 0.2089401\ 0.2112810\ 0.2124535\ 0.2157441
   0.1974713 \ 0.1995112 \ 0.2062763 \ 0.2062580 \ 0.2080573 \ 0.2077590 \ 0.2120776
##
   0.2014006 0.2040158 0.2102987 0.2097512 0.2105031 0.2088153 0.2126221
   0.2058782 0.2091225 0.2143770 0.2137552 0.2141435 0.2116780 0.2141843
   0.2148118 0.2189323 0.2228655 0.2218568 0.2213271 0.2172878 0.2174116
   0.2250567 0.2304693 0.2333589 0.2306911 0.2285366 0.2218388 0.2193143
   0.2281125 0.2344635 0.2367336 0.2321201 0.2278654 0.2191560 0.2152865
   0.2392193 0.2446287 0.2448791 0.2386176 0.2325000 0.2229218 0.2185365
   0.2489985 0.2520975 0.2491997 0.2421437 0.2353761 0.2260044 0.2213650
##
##
   0.2447828 0.2447508 0.2496046 0.2530125 0.2621731 0.2936206 0.3080710
   0.2394128 0.2369619 0.2386465 0.2431683 0.2541286 0.2837030 0.2998455
   0.2480183 \ 0.2493884 \ 0.2545838 \ 0.2599155 \ 0.2712009 \ 0.2979327 \ 0.3128251
   0.2484885 0.2486010 0.2527569 0.2575593 0.2652812 0.2845108 0.2936566
   0.2598386 0.2606525 0.2655260 0.2701249 0.2756978 0.2904209 0.2968592
   0.2722268 0.2729879 0.2775720 0.2818114 0.2879822 0.3038353 0.3114152
##
   0.2658232 0.2675498 0.2713503 0.2744950 0.2785601 0.2905776 0.2972443
   0.2485610 0.2517688 0.2553240 0.2574943 0.2606688 0.2696447 0.2735122
   0.2508259 0.2525988 0.2548452 0.2565109 0.2600698 0.2685940 0.2705425
##
   0.2406272 0.2409951 0.2427362 0.2438463 0.2480938 0.2558337 0.2551998
   0.2014079 0.2019093 0.2028593 0.2024474 0.2063207 0.2139085 0.2138599
   0.2003984 0.1999776 0.2024027 0.2031877 0.2090848 0.2186255 0.2192767
   0.1981560 0.1959599 0.1993708 0.2012699 0.2081057 0.2177884 0.2189430
   0.1970845 0.1935959 0.1976421 0.2008005 0.2082774 0.2175997 0.2199613
   0.2018712 0.1974713 0.2014006 0.2058782 0.2148118 0.2250567 0.2281125
##
   0.2028700 0.1995112 0.2040158 0.2091225 0.2189323 0.2304693 0.2344635
   0.2088572 0.2062763 0.2102987 0.2143770 0.2228655 0.2333589 0.2367336
   0.2089401 0.2062580 0.2097512 0.2137552 0.2218568 0.2306911 0.2321201
   0.2112810 0.2080573 0.2105031 0.2141435 0.2213271 0.2285366 0.2278654
   0.2124535 0.2077590 0.2088153 0.2116780 0.2172878 0.2218388 0.2191560
   0.2157441 0.2120776 0.2126221 0.2141843 0.2174116 0.2193143 0.2152865
   0.2224840\ 0.2219367\ 0.2235657\ 0.2245256\ 0.2262038\ 0.2263714\ 0.2218214
   0.2219367 0.2251523 0.2284751 0.2295040 0.2306587 0.2307898 0.2268269
```

```
0.2235657 0.2284751 0.2342087 0.2357276 0.2368986 0.2369383 0.2329162
   0.2245256 0.2295040 0.2357276 0.2389926 0.2414025 0.2425121 0.2390910
   0.2262038 0.2306587 0.2368986 0.2414025 0.2466567 0.2515006 0.2503314
   0.2263714 0.2307898 0.2369383 0.2425121 0.2515006 0.2637628 0.2683264
   0.2218214\ 0.2268269\ 0.2329162\ 0.2390910\ 0.2503314\ 0.2683264\ 0.2798254
   0.2254596 0.2299048 0.2350577 0.2411252 0.2533819 0.2732671 0.2882404
##
   0.2289120 0.2327751 0.2369475 0.2431522 0.2559232 0.2761284 0.2919861
##
##
   0.3026432 0.3016147
##
   0.3051248 0.3129377
   0.3198693 0.3269219
##
   0.2982096 0.3031143
   0.3025901 0.3085978
   0.3184799 0.3252758
   0.3048624 0.3122194
##
   0.2805271 0.2878848
##
   0.2770759 0.2838923
   0.2609663 0.2679297
##
   0.2206316 0.2272181
   0.2264762 0.2326053
   0.2269573 0.2338776
##
   0.2302204 0.2393223
   0.2392193 0.2489985
##
   0.2446287 0.2520975
   0.2448791 0.2491997
##
   0.2386176 0.2421437
##
   0.2325000 0.2353761
   0.2229218 0.2260044
   0.2185365 0.2213650
   0.2254596 0.2289120
##
   0.2299048 0.2327751
##
   0.2350577 0.2369475
   0.2411252 0.2431522
##
   0.2533819 0.2559232
   0.2732671 0.2761284
   0.2882404 0.2919861
   0.3035398 0.3121056
   0.3121056 0.3275075
## Correlation Matrix of inter-equation residuals:
   1.0000000 0.9379874 0.9250031 0.8845597 0.8531787 0.7828166 0.7890523
   0.9379874 1.0000000 0.9432042 0.9069482 0.8536291 0.8000407 0.8258215
   0.9250031 0.9432042 1.0000000 0.9595607 0.9398395 0.8906193 0.8932614
   0.8845597 0.9069482 0.9595607 1.0000000 0.9797316 0.9341942 0.9367146
   0.8531787 0.8536291 0.9398395 0.9797316 1.0000000 0.9687127 0.9623908
   0.7828166 0.8000407 0.8906193 0.9341942 0.9687127 1.0000000 0.9821123
##
   0.7890523 0.8258215 0.8932614 0.9367146 0.9623908 0.9821123 1.0000000
   0.7801616 0.8139427 0.8847691 0.9268585 0.9480139 0.9522867 0.9824530
   0.7611642 0.8085095 0.8619259 0.9096055 0.9281004 0.9260288 0.9626918
   0.7404934 0.7983448 0.8359161 0.8849565 0.8955982 0.8874270 0.9275732
##
   0.7031373 0.7529635 0.7949013 0.8210927 0.8374520 0.8453767 0.8891337
   0.6938157 0.7323244 0.7823044 0.8267551 0.8427253 0.8431846 0.8809173
##
   0.6625307 0.6985391 0.7584090 0.8068223 0.8253343 0.8193015 0.8568976
   0.5865399 0.6227271 0.7051897 0.7459415 0.7739575 0.7644061 0.8048498
   0.5805870 0.6082337 0.6966195 0.7311009 0.7600425 0.7502895 0.7882571
```

```
0.5875258 0.6324910 0.7172719 0.7470171 0.7635902 0.7537609 0.7932150
   0.5891854 0.6589881 0.7354894 0.7655843 0.7735802 0.7745894 0.8167938
   0.5871566 0.6570713 0.7298858 0.7664888 0.7744293 0.7725763 0.8184034
   0.5605714 0.6246414 0.6992608 0.7483039 0.7615176 0.7627991 0.8119819
   0.5738797 \ 0.6273394 \ 0.6951366 \ 0.7475714 \ 0.7639841 \ 0.7679579 \ 0.8205112
##
   0.5666514 0.6185191 0.6885862 0.7407522 0.7609516 0.7644650 0.8228217
##
   0.5628183 0.6140592 0.6868770 0.7377015 0.7578684 0.7621598 0.8218332
   0.5621140 0.6119331 0.6886107 0.7392501 0.7599507 0.7649095 0.8218147
   0.5619814 0.6158631 0.6930263 0.7438556 0.7645887 0.7701256 0.8250625
   0.5614581 0.6214539 0.6981791 0.7448912 0.7635569 0.7700562 0.8238295
   0.5770687 0.6403654 0.7146370 0.7558302 0.7717631 0.7807760 0.8309718
   0.5831369 0.6500055 0.7221133 0.7582360 0.7719404 0.7830351 0.8314287
   0.5800187 0.6476332 0.7185193 0.7504414 0.7641395 0.7757437 0.8241461
   0.5731895 0.6432597 0.7142658 0.7429018 0.7580899 0.7695268 0.8182496
##
##
   0.7801616\ 0.7611642\ 0.7404934\ 0.7031373\ 0.6938157\ 0.6625307\ 0.5865399
##
   0.8139427 0.8085095 0.7983448 0.7529635 0.7323244 0.6985391 0.6227271
   0.8847691 0.8619259 0.8359161 0.7949013 0.7823044 0.7584090 0.7051897
   0.9268585 0.9096055 0.8849565 0.8210927 0.8267551 0.8068223 0.7459415
##
   0.9480139 0.9281004 0.8955982 0.8374520 0.8427253 0.8253343 0.7739575
   0.9522867 0.9260288 0.8874270 0.8453767 0.8431846 0.8193015 0.7644061
   0.9824530 0.9626918 0.9275732 0.8891337 0.8809173 0.8568976 0.8048498
##
    1.0000000 0.9854929 0.9508048 0.9204559 0.9144786 0.8881591 0.8416554
##
   0.9854929 1.0000000 0.9790213 0.9434053 0.9378949 0.9133932 0.8683500
   0.9508048 0.9790213 1.0000000 0.9661531 0.9670750 0.9478086 0.9046822
   0.9204559 0.9434053 0.9661531 1.0000000 0.9826385 0.9593351 0.9254305
   0.9144786 0.9378949 0.9670750 0.9826385 1.0000000 0.9880088 0.9585543
   0.8881591 0.9133932 0.9478086 0.9593351 0.9880088 1.0000000 0.9817351
   0.8416554 0.8683500 0.9046822 0.9254305 0.9585543 0.9817351 1.0000000
##
   0.8213784 0.8513494 0.8880035 0.9099142 0.9436383 0.9689044 0.9915641
   0.8305528 0.8629032 0.8915763 0.9043852 0.9353953 0.9529775 0.9712511
   0.8646611 0.8929602 0.9020994 0.9084057 0.9329315 0.9417951 0.9514245
   0.8562576 0.8841837 0.8981809 0.9037051 0.9244955 0.9335816 0.9375704
   0.8567458 0.8824954 0.8968897 0.9028223 0.9229647 0.9351707 0.9351571
   0.8487431 0.8719846 0.8851862 0.8895773 0.9117337 0.9294617 0.9283379
   0.8607702 0.8799882 0.8844409 0.8925681 0.9115081 0.9235105 0.9179163
##
   0.8665213 \ 0.8836187 \ 0.8830370 \ 0.8923370 \ 0.9061913 \ 0.9148029 \ 0.9058894
    0.8686822 0.8837883 0.8823950 0.8910491 0.9032299 0.9072460 0.8946687
   0.8674286 0.8800650 0.8782158 0.8847957 0.8994738 0.9045402 0.8929698
##
   0.8687111 0.8798408 0.8753611 0.8785515 0.8946475 0.9004916 0.8907259
   0.8671239 0.8791766 0.8767521 0.8788312 0.8968807 0.9029718 0.8945516
   0.8712386 0.8823818 0.8795107 0.8814900 0.9012569 0.9059876 0.8960791
##
   0.8700989 0.8793093 0.8727262 0.8751560 0.8952995 0.8986330 0.8894149
   0.8622002 0.8714066 0.8652155 0.8741515 0.8934001 0.8963535 0.8885212
##
   0.8570106 0.8657030 0.8605474 0.8706360 0.8882279 0.8913699 0.8852955
##
   0.5805870 0.5875258 0.6133434 0.5891854 0.5871566 0.5605714 0.5738797
##
   0.6082337 0.6324910 0.6613431 0.6589881 0.6570713 0.6246414 0.6273394
   0.6966195 0.7172719 0.7472668 0.7354894 0.7298858 0.6992608 0.6951366
   0.7311009\ 0.7470171\ 0.7740396\ 0.7655843\ 0.7664888\ 0.7483039\ 0.7475714
##
   0.7600425 0.7635902 0.7891001 0.7735802 0.7744293 0.7615176 0.7639841
   0.7502895 0.7537609 0.7846430 0.7745894 0.7725763 0.7627991 0.7679579
   0.7882571 0.7932150 0.8245160 0.8167938 0.8184034 0.8119819 0.8205112
```

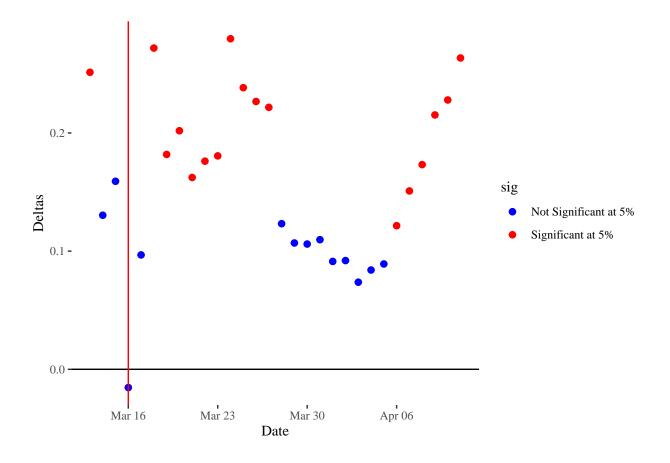
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0.8213784 0.8305528 0.8646611 0.8562576 0.8567458 0.8487431 0.8607702
   0.8513494 0.8629032 0.8929602 0.8841837 0.8824954 0.8719846 0.8799882
   0.8880035 0.8915763 0.9020994 0.8981809 0.8968897 0.8851862 0.8844409
   0.9099142 0.9043852 0.9084057 0.9037051 0.9028223 0.8895773 0.8925681
   0.9436383 0.9353953 0.9329315 0.9244955 0.9229647 0.9117337 0.9115081
   0.9689044\ 0.9529775\ 0.9417951\ 0.9335816\ 0.9351707\ 0.9294617\ 0.9235105
##
   0.9915641 0.9712511 0.9514245 0.9375704 0.9351571 0.9283379 0.9179163
##
    1.0000000 0.9839611 0.9607635 0.9511781 0.9483157 0.9419053 0.9289310
    0.9839611 1.0000000 0.9891297 0.9811772 0.9715357 0.9571019 0.9433363
   0.9607635 0.9891297 1.0000000 0.9909627 0.9809400 0.9656262 0.9582357
   0.9511781 0.9811772 0.9909627 1.0000000 0.9954529 0.9831865 0.9734395
   0.9483157 0.9715357 0.9809400 0.9954529 1.0000000 0.9935134 0.9854567
   0.9419053 0.9571019 0.9656262 0.9831865 0.9935134 1.0000000 0.9947001
   0.9289310 0.9433363 0.9582357 0.9734395 0.9854567 0.9947001 1.0000000
   0.9136586 0.9293953 0.9477172 0.9628710 0.9763531 0.9863259 0.9957296
##
   0.9005095 0.9181582 0.9383071 0.9540660 0.9681701 0.9753372 0.9863956
   0.8972921 0.9151055 0.9342633 0.9497850 0.9631966 0.9684468 0.9785738
##
   0.8962212 0.9156544 0.9343284 0.9499303 0.9631087 0.9669146 0.9756206
   0.9020981 0.9232245 0.9396335 0.9548901 0.9663859 0.9678471 0.9736613
   0.9038870 0.9266262 0.9421046 0.9545208 0.9640023 0.9622743 0.9657700
##
   0.8965245 0.9209765 0.9368812 0.9457001 0.9527815 0.9477664 0.9502326
   0.8957656 0.9184077 0.9325929 0.9390371 0.9450191 0.9391997 0.9419431
   0.8928874 0.9139739 0.9261067 0.9329272 0.9388790 0.9340141 0.9362134
##
##
   0.5666514 0.5628183 0.5621140 0.5619814 0.5614581 0.5770687 0.5831369
   0.6185191 0.6140592 0.6119331 0.6158631 0.6214539 0.6403654 0.6500055
   0.6885862 0.6868770 0.6886107 0.6930263 0.6981791 0.7146370 0.7221133
##
   0.7407522 0.7377015 0.7392501 0.7438556 0.7448912 0.7558302 0.7582360
   0.7609516 \ 0.7578684 \ 0.7599507 \ 0.7645887 \ 0.7635569 \ 0.7717631 \ 0.7719404
   0.7644650 0.7621598 0.7649095 0.7701256 0.7700562 0.7807760 0.7830351
##
   0.8228217 0.8218332 0.8218147 0.8250625 0.8238295 0.8309718 0.8314287
   0.8665213 0.8686822 0.8674286 0.8687111 0.8671239 0.8712386 0.8700989
   0.8836187 0.8837883 0.8800650 0.8798408 0.8791766 0.8823818 0.8793093
   0.8830370 0.8823950 0.8782158 0.8753611 0.8767521 0.8795107 0.8727262
##
   0.8923370 0.8910491 0.8847957 0.8785515 0.8788312 0.8814900 0.8751560
   0.9061913 0.9032299 0.8994738 0.8946475 0.8968807 0.9012569 0.8952995
   0.9148029 0.9072460 0.9045402 0.9004916 0.9029718 0.9059876 0.8986330
   0.9058894 0.8946687 0.8929698 0.8907259 0.8945516 0.8960791 0.8894149
##
    0.9136586 0.9005095 0.8972921 0.8962212 0.9020981 0.9038870 0.8965245
   0.9293953\ 0.9181582\ 0.9151055\ 0.9156544\ 0.9232245\ 0.9266262\ 0.9209765
##
   0.9477172 0.9383071 0.9342633 0.9343284 0.9396335 0.9421046 0.9368812
   0.9628710 0.9540660 0.9497850 0.9499303 0.9548901 0.9545208 0.9457001
   0.9763531 0.9681701 0.9631966 0.9631087 0.9663859 0.9640023 0.9527815
   0.9863259 0.9753372 0.9684468 0.9669146 0.9678471 0.9622743 0.9477664
##
   0.9957296 0.9863956 0.9785738 0.9756206 0.9736613 0.9657700 0.9502326
    1.0000000 0.9963114 0.9907055 0.9876804 0.9842385 0.9746449 0.9589198
##
   0.9963114 1.0000000 0.9971643 0.9950611 0.9913376 0.9815724 0.9668104
   0.9907055 0.9971643 1.0000000 0.9981863 0.9943112 0.9843317 0.9697226
   0.9876804 0.9950611 0.9981863 1.0000000 0.9979117 0.9897221 0.9771770
##
   0.9842385 0.9913376 0.9943112 0.9979117 1.0000000 0.9962266 0.9871007
   0.9746449\ 0.9815724\ 0.9843317\ 0.9897221\ 0.9962266\ 1.0000000\ 0.9967836
##
   0.9589198 0.9668104 0.9697226 0.9771770 0.9871007 0.9967836 1.0000000
   0.9503182 0.9575911 0.9592391 0.9665462 0.9783303 0.9912121 0.9977870
   0.9447194 0.9516096 0.9521039 0.9598851 0.9728162 0.9864309 0.9939412
```

```
##
  0.5800187 0.5731895
## 0.6476332 0.6432597
## 0.7185193 0.7142658
## 0.7504414 0.7429018
## 0.7641395 0.7580899
## 0.7757437 0.7695268
## 0.8241461 0.8182496
## 0.8622002 0.8570106
## 0.8714066 0.8657030
## 0.8652155 0.8605474
## 0.8741515 0.8706360
## 0.8934001 0.8882279
## 0.8963535 0.8913699
## 0.8885212 0.8852955
## 0.8957656 0.8928874
## 0.9184077 0.9139739
## 0.9325929 0.9261067
## 0.9390371 0.9329272
## 0.9450191 0.9388790
## 0.9391997 0.9340141
## 0.9419431 0.9362134
## 0.9503182 0.9447194
## 0.9575911 0.9516096
## 0.9592391 0.9521039
## 0.9665462 0.9598851
## 0.9783303 0.9728162
## 0.9912121 0.9864309
## 0.9977870 0.9939412
## 1.0000000 0.9980244
## 0.9980244 1.0000000
##
## R-sq. pooled: 0.809
## Breusch-Pagan: 1.405e+04 p-value: (
Compare goodness of fit:
data.frame(R2_lag8 = sur.slm_lag8$R2,
          R2_{lag11} = sur.slm_{lag11$R2}
          R2_lag11w = sur.slm_lag11w$R2) %>%
  slice(2:n()) %>%
 rownames_to_column(var = "Equation") %>%
  mutate(Date = seq(ymd("2020-03-13"),
                   ymd("2020-04-11"),
                   by = "days")) %>%
  pivot_longer(cols = starts_with("R"), names_to = "Model", values_to = "R2") %>%
  ggplot(aes(x = Date, y = R2, color = Model, shape = Model)) +
  geom_point(size = 2) +
  scale_color_manual(values = c("R2_lag11w" = "blue", "R2_lag11" = "orange", "R2_lag8" = "green") ) +
 theme_tufte()
```



Spatial evolution of spatial residual autocorrelation

Plot the evolution of the spatial autocorrelation parameter:



Analisis of autocorrelated residuals

Identify all equations with significant autocorrelation parameters:

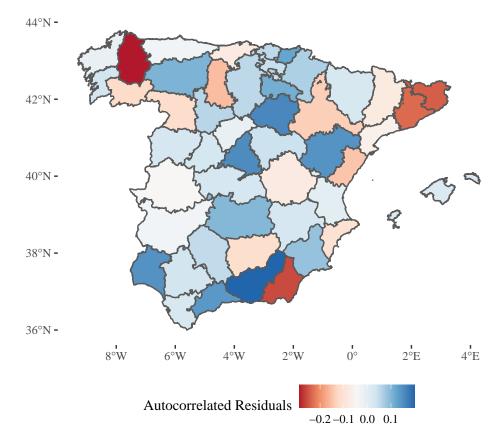
Extract all residuals and calculate the spatially autocorrelated residuals:

Join to covid19_spain:

```
covid19_spain <- covid19_spain %>%
  left_join(all_residuals, by = c("Date", "ID_INE"))
```

Plot residuals on March 13 (positive autocorrelation):

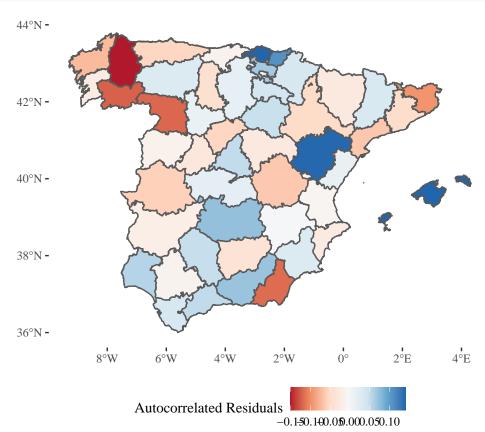
```
covid19_spain %>% filter(Date == "2020-03-13") %>%
  filter(CCAA != "Canarias") %>%
  ggplot() +
  geom_sf(aes(fill = Spatially_Autocorrelated_Residuals)) +
  scale_fill_distiller(name = "Autocorrelated Residuals", palette = "RdBu", direction = 1) +
  theme_tufte() +
  theme(legend.position = "bottom")
```



Plot residuals on March 24 (positive autocorrelation):

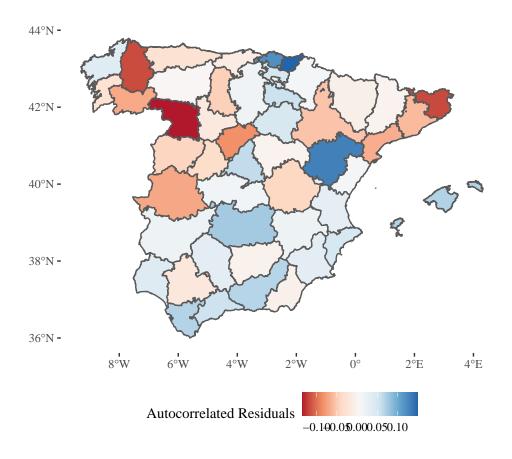
```
covid19_spain %>% filter(Date == "2020-03-24") %>%
  filter(CCAA != "Canarias") %>%
  ggplot() +
```

```
geom_sf(aes(fill = Spatially_Autocorrelated_Residuals)) +
scale_fill_distiller(name = "Autocorrelated Residuals", palette = "RdBu", direction = 1) +
theme_tufte() +
theme(legend.position = "bottom")
```



Plot residuals on April 11:

```
covid19_spain %>% filter(Date == "2020-04-11") %>%
  filter(CCAA != "Canarias") %>%
  ggplot() +
  geom_sf(aes(fill = Spatially_Autocorrelated_Residuals)) +
  scale_fill_distiller(name = "Autocorrelated Residuals", palette = "RdBu", direction = 1) +
  theme_tufte() +
  theme(legend.position = "bottom")
```



Are these spatially autocorrelated residuals correlated with any other potential control variables? Check the correlations:

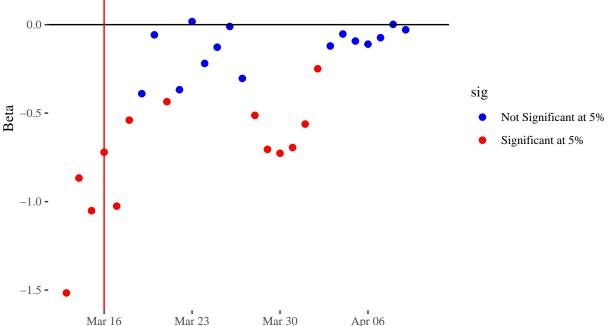
```
covid19_spain %>%
  st_drop_geometry() %>%
  group_by(Date) %>%
  summarize(correlation_gdppc = cor(log(GDPpc), Spatially_Autocorrelated_Residuals),
            correlation_older = cor(log(Older), Spatially_Autocorrelated_Residuals),
            correlation_sunshine = cor(log(Sunshine_Hours_lag11 + 0.1), Spatially_Autocorrelated_Residu
  summary()
##
         Date
                         correlation_gdppc
                                            correlation_older
                                :-0.13571
                                                    :-0.30192
##
           :2020-03-13
                         Min.
                                            Min.
   Min.
   1st Qu.:2020-03-20
                         1st Qu.: 0.04029
                                            1st Qu.:-0.18268
```

Median :2020-03-27 Median : 0.12926 Median :-0.10704 ## : 0.10492 ## Mean :2020-03-27 Mean Mean :-0.12756 3rd Qu.:2020-04-03 3rd Qu.: 0.16818 3rd Qu.:-0.09424 ## : 0.26249 ## Max. :2020-04-11 Max. Max. : 0.28224 ## correlation sunshine ## Min. :-0.14541 1st Qu.:-0.03345 ## Median : 0.03646 ## Mean : 0.04495 ## 3rd Qu.: 0.12765 : 0.23903

These two variables are only weakly and inconsistently correlated with the residuals.

Temporal variation of coefficients of climatic variables

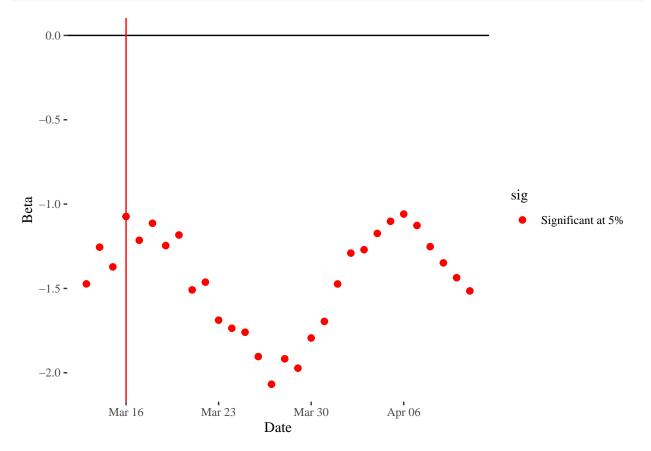
```
Humidity:
n = 4
data.frame(Date = seq(ymd("2020-03-13")),
                      ymd("2020-04-11"),
                      by = "days"),
           Beta = matrix(sur.slm_lag11$coefficients[-c(2,3)],ncol = T)[n,],
           tvalue = matrix(sur.slm_lag11$coefficients[-c(2,3)]/sur.slm_lag11$rest.se[-c(2,3)], ncol = T
  mutate(sig = ifelse(abs(tvalue) > 1.64, "Significant at 5%", "Not Significant at 5%")) %>%
  ggplot(aes(x = Date, y = Beta, color = sig)) +
  geom_point(size = 2) +
  scale_color_manual(values = c("Significant at 5%" = "red", "Not Significant at 5%" = "blue")) +
  geom_hline(yintercept = 0) +
  geom_vline(xintercept = as_date("2020-03-16"), color = "red") +
  theme tufte()
    0.5 -
    (),()
```



Date

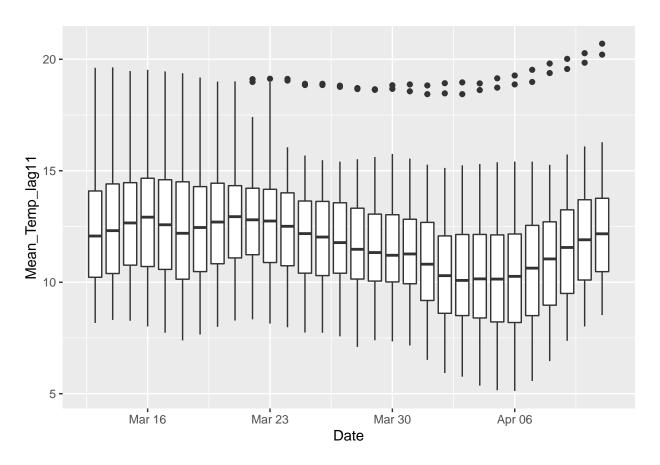
Temperature:

```
geom_point(size = 2) +
scale_color_manual(values = c("Significant at 5%" = "red", "Not Significant at 5%" = "blue")) +
geom_hline(yintercept = 0) +
geom_vline(xintercept = as_date("2020-03-16"), color = "red") +
theme_tufte()
```



Boxplot of temperatures by date

```
ggplot(data = covid19_spain, aes(x = Date, y = Mean_Temp_lag11, group = Date)) +
  geom_boxplot()
```



Intercept

