```
> dat<-read.csv("Data_AirQuality_R0.csv")</pre>
> dat$COVID<-relevel(dat$COVID,ref="no")</pre>
> C01<-subset(dat,PARAMETER=="C0")</pre>
> C01$study.DD<-rep(1:dim(C01)[1])
> CO<-subset(CO1,VALUE>-99)
> modelCO<-gamm(sqrt(sqrt(VALUE))~s(MM,k=6)+COVID,random=list(STATION.CODE=~1),data=na.omit(CO))</pre>
> summary(modelCO$gam)
 Family: gaussian
Link function: identity
 Formula:
                                                                                                                                                                                                                                                                                                              3.0
 sart(sart(VALUE)) \sim s(MM, k = 6) + COVID
                                                                                                                                                                                                                                                                                                 sqrt(sqrt(VALUE))
 Parametric coefficients:
                                                                                           Estimate Std. Error t value Pr(>|t|)
(Intercept)
                                                                                           0.630078 0.046632 13.512
                                                                                                                                                                                                                       <2e-16 ***
                                                                                                                                                                                                                                                                                                             2.4
COVIDEmergency State -0.009363  0.004415 -2.121
                                                                                                                                                                                                                          0.034 *
COVIDState of alert
                                                                                          0.005104
                                                                                                                                       0.003599
                                                                                                                                                                                 1.418
                                                                                                                                                                                                                           0.156
                                                                                                                                                                                                                                                                                                             2.2
 Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
                                                                                                                                                                                                                                                                                                              2.0
Approximate significance of smooth terms:
                                                                                                                                                                                                                                                                                                                                                                           Emergency State
                                                                                                                                                                                                                                                                                                                                                                                                                           State of alert
                                                                                                                                                                                                                                                                                                                                                 no
                                  edf Ref.df
                                                                                               F p-value
                                                                                                                                                                                                                                                                                                                                                                                      COVID
 s(MM) 4.609 4.609 165.8 <2e-16 ***
 Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
R-sq.(adj) = 0.0526
        Scale est. = 0.0070612 n = 3779
> EMERGENCY.STATE.CO<-round(((4^(summary(modelCO$qam)$p.coeff[1]+summary(modelCO$qam)$p.coeff[2])- 4^(summary(modelCO$qam)$p.coeff[2])- 4^(summary(modelCO$qam)
m)$p.coeff[1]))*100)
> EMERGENCY.STATE.CO
 (Intercept)
                                      -1
> STATE.OF.ALERT.CO<-round(((4^(summary(modelCO$gam)$p.coeff[1]+summary(modelCO$gam)$p.coeff[3])- 4^(summary(modelCO$gam)$p.coeff[3])- 4^(summary(modelCO$gam)$
m)$p.coeff[1]))*100)
> STATE.OF.ALERT.CO
 (Intercept)
```

```
> model03<-gamm(sqrt(sqrt(VALUE))~s(MM,k=6)+COVID,random=list(STATION.CODE=~1),data=na.omit(03))</pre>
> summary(model03$gam)
Family: gaussian
Link function: identity
Formula:
sqrt(sqrt(VALUE)) \sim s(MM, k = 6) + COVID
                                                                     1.0
Parametric coefficients:
                                                                  sqrt(sqrt(VALUE))
                    Estimate Std. Error t value Pr(>|t|)
(Intercept)
                    COVIDEmergency State 0.029051 0.010490 2.770 0.00564 **
                                                                     9.0
COVIDState of alert 0.056112 0.008483 6.614 4.17e-11 ***
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Approximate significance of smooth terms:
        edf Ref.df
                      F p-value
                                                                                    Emergency State
                                                                                              State of alert
                                                                             no
s(MM) 4.785 4.785 32.84 <2e-16 ***
                                                                                      COVID
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
R-sq.(adj) = 0.0361
  Scale est. = 0.042531 n = 4433
> EMERGENCY.STATE.03<-round(((4^(summary(model03$qam)$p.coeff[1]+summary(model03$qam)$p.coeff[2])
m)$p.coeff[1]))*100)
> EMERGENCY.STATE.03
(Intercept)
> STATE.OF.ALERT.O3<-round(((4^(summary(modelO3$gam)$p.coeff[1]+summary(modelO3$gam)$p.coeff[3])-
m)$p.coeff[1]))*100)
> STATE.OF.ALERT.03
(Intercept)
```

```
> modelNOx<-gamm(sqrt(sqrt(VALUE))~s(MM,k=6)+COVID,random=list(STATION.CODE=~1),data=na.omit(NOx))</pre>
> summary(modelN0x$gam)
Family: gaussian
Link function: identity
Formula:
sqrt(sqrt(VALUE)) \sim s(MM, k = 6) + COVID
                                                                       3.0
Parametric coefficients:
                     Estimate Std. Error t value Pr(>|t|)
                                                                    sqrt(sqrt(VALUE))
(Intercept)
                                 0.03365 71.135 < 2e-16 ***
                      2.39366
COVIDEmergency State -0.17600 0.01386 -12.694 < 2e-16 ***
COVIDState of alert -0.06830
                                 0.01147 -5.955 2.84e-09 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Approximate significance of smooth terms:
       edf Ref.df
                      F p-value
s(MM) 4.41
           4.41 94.76 <2e-16 ***
                                                                                      Emergency State
                                                                                                  State of alert
                                                                                no
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
                                                                                         COVID
R-sq.(adj) = 0.126
  Scale est. = 0.061424 n = 3760
> EMERGENCY.STATE.NOx<-round(((4^(summary(modelNOx$gam)$p.coeff[1]+summary(modelNOx$gam)$p.coeff[2])
0x$qam)$p.coeff[1])*100)
> EMERGENCY.STATE.NOx
(Intercept)
        -22
>
> STATE.OF.ALERT.NOx<-round(((4^(summary(modelNOx$gam)$p.coeff[1]+summary(modelNOx$gam)$p.coeff[3])-
0x^{qam}, coeff[1])*100)
> STATE.OF.ALERT.NOx
(Intercept)
```

```
> modelPM_10<-gamm(sqrt(sqrt(VALUE))~s(MM,k=6)+COVID,random=list(STATION.CODE=~1),data=na.omit(PM_10))</pre>
> summary(modelPM_10$gam)
Family: gaussian
Link function: identity
Formula:
sqrt(sqrt(VALUE)) \sim s(MM, k = 6) + COVID
Parametric coefficients:
                    Estimate Std. Error t value Pr(>|t|)
                     2.18391
                                0.03919 55.722 < 2e-16 ***
(Intercept)
                                                                      sqrt(sqrt(VALUE))
COVIDState of alert -0.17783
                                0.01193 -14.908 < 2e-16 ***
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Approximate significance of smooth terms:
       edf Ref.df
                      F p-value
s(MM) 4.919 4.919 55.46 <2e-16 ***
                                                                                    Emergency State
                                                                                              State of alert
                                                                               no
                                                                                       COVID
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
R-sq.(adj) = 0.131
  Scale est. = 0.051962 n = 3740
> EMERGENCY.STATE.PM_10<-round(((4^(summary(modelPM_10$gam)$p.coeff[1]+summary(modelPM_10$gam)$p.coeff[
y(modelPM_10$gam)$p.coeff[1]))*100)
> EMERGENCY.STATE.PM_10
(Intercept)
         -8
>
> STATE.OF.ALERT.PM_10<-round(((4^(summary(modelPM_10$gam)$p.coeff[1]+summary(modelPM_10$gam)$p.coeff[3]
y(modelPM_10$gam)$p.coeff[1]))*100)
> STATE.OF.ALERT.PM_10
(Intercept)
        -22
```

```
> modelPM_2.5<-gamm(sqrt(sqrt(VALUE))~s(MM,k=6)+COVID,random=list(STATION.CODE=~1),data=na.omit(PM_2.5))</pre>
> summary(modelPM_2.5$gam)
Family: gaussian
Link function: identity
Formula:
                                                                      2.4
sqrt(sqrt(VALUE)) \sim s(MM, k = 6) + COVID
Parametric coefficients:
                                                                   sqrt(sqrt(VALUE))
                    Estimate Std. Error t value Pr(>|t|)
(Intercept)
                     1.96421
                               0.03431 57.24
                                                <2e-16 ***
COVIDState of alert -0.19007 0.01375 -13.82 <2e-16 ***
                                                                      1.6
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
                                                                      4.
Approximate significance of smooth terms:
       edf Ref.df
                      F p-value
                                                                             no
                                                                                   Emergency State
                                                                                             State of alert
s(MM) 4.892 4.892 73.42 <2e-16 ***
                                                                                     COVID
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
R-sq.(adj) = 0.195
 Scale est. = 0.043519 n = 3017
> EMERGENCY.STATE.PM_2.5<-round(((4^(summary(modelPM_2.5$gam)$p.coeff[1]+summary(modelPM_2.5$gam)$p.coeff
mmary(modelPM_2.5$gam)$p.coeff[1]))*100)
> EMERGENCY.STATE.PM_2.5
(Intercept)
       -20
> STATE.OF.ALERT.PM_2.5<-round(((4^(summary(modelPM_2.5\gam)\sp.coeff[1]+summary(modelPM_2.5\gam)\sp.coeff[
mmary(modelPM_2.5$gam)$p.coeff[1]))*100)
> STATE.OF.ALERT.PM_2.5
(Intercept)
       -23
```