

Captions:

Figures 1, 11, 21, ...: Scatter plot of recorded data over time

Figures 2, 12, 22, ...: Plots of estimated coefficients, under model:

$$y(t) = \beta_0(t) + \alpha I\{t < \text{Quit Day}\} + \beta_1(t)\text{NegAff} + \beta_2(t)\text{Arousal} + \beta_3(t)\text{NegAff} \times \text{Arousal} + \varepsilon(t)$$

Solid line stand for estimated coefficients, dashdotted lines for 95% confidence interval.

Figures 3, 13, 23, ...: Plot of $\hat{\beta}_1(t) + \hat{\beta}_3(t)\text{Arousal}$. In (a), dashdotted line stands for $\hat{\beta}_1(t) + \hat{\beta}_3(t)\text{mean}(\text{Arousal})$. Solid line with “+” for $\hat{\beta}_1(t) + \hat{\beta}_3(t)(\text{mean}(\text{Arousal}) + 2\text{std}(\text{Arousal}))$ Solid line without “+” for $\hat{\beta}_1(t) + \hat{\beta}_3(t)(\text{mean}(\text{Arousal}) - 2\text{std}(\text{Arousal}))$. (b), (c) and (d) are estimated effects of NegAff with low arousal, average arousal and high arousal, respectively.

Figure 4, 14, 24, ...: Plot of estimated variance function $\sigma^2(t)$. Solid line for estimated variance function and dashdotted lines for 95% C.I.

Figure 5, 15, 25, ...: Estimated coefficient functions based on data **before** quit day. Captions are the same as those in Figure 2.

Figure 6, 16, 26, ...: Estimated coefficient functions based on data **after** quit day. Captions are the same as those in Figure 2.

Figures 7, 17, 27, ...: Plot of effect of NegAff. based on data **before** quit day. Captions are the same as those in Figure 3.

Figures 8, 18, 28, ...: Plot of effect of NegAff. based on data **after** quit day. Captions are the same as those in Figure 3.

Figures 9, 19, 29, ...: Plot of estimated variance function based on data **before** quit day. Captions are the same as those in Figure 4.

Figures 10, 20, 30, ...: Plot of estimated variance function based on data **after** quit day. Captions are the same as those in Figure 4.

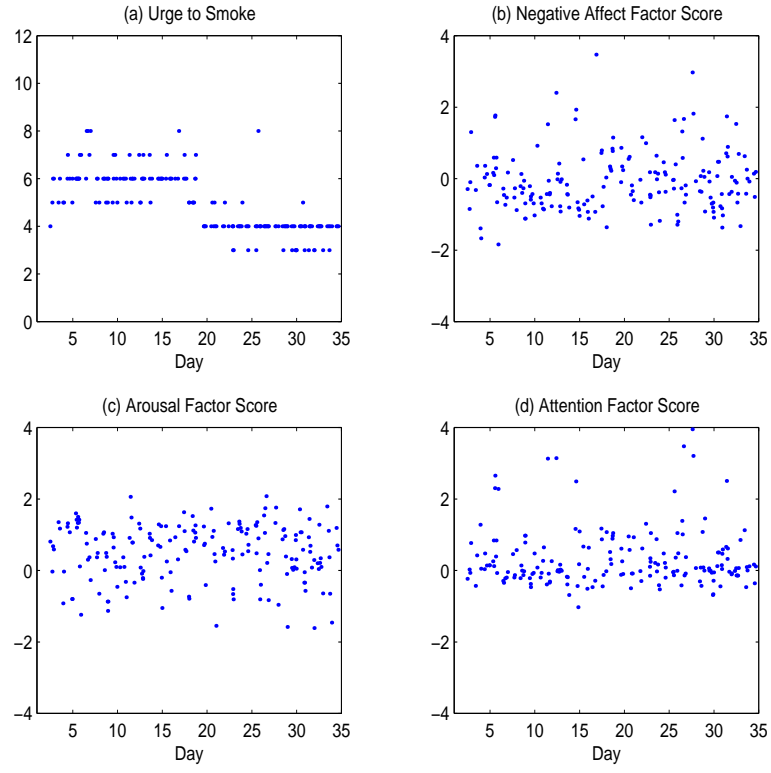


Figure 1: *Scatter Plot of "BEXFR3"*

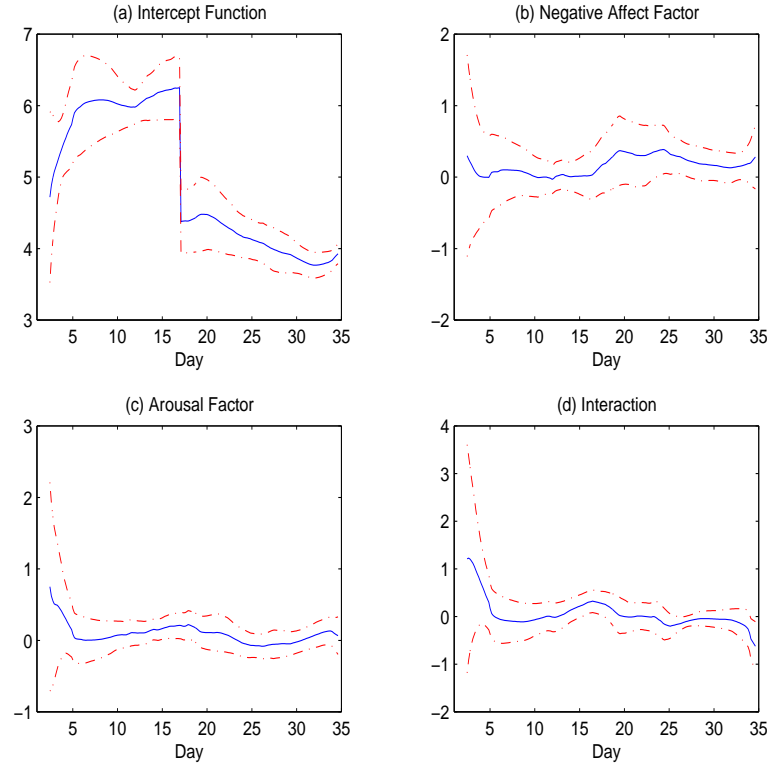


Figure 2: *Estimated Coefficients of "BEXFR3"*

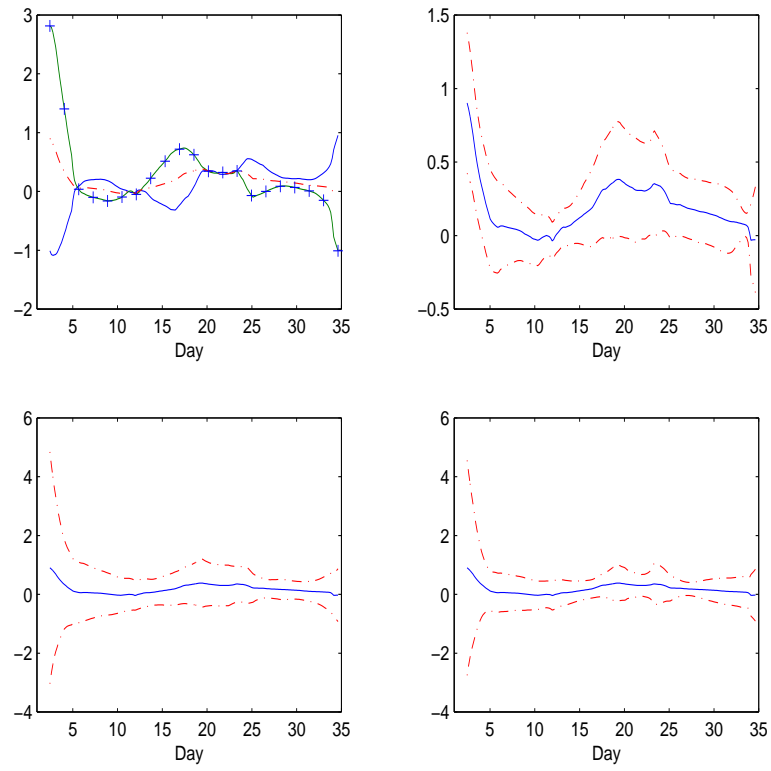


Figure 3: *Effect of Negative Mood + Arouse for "BEXFR3"*

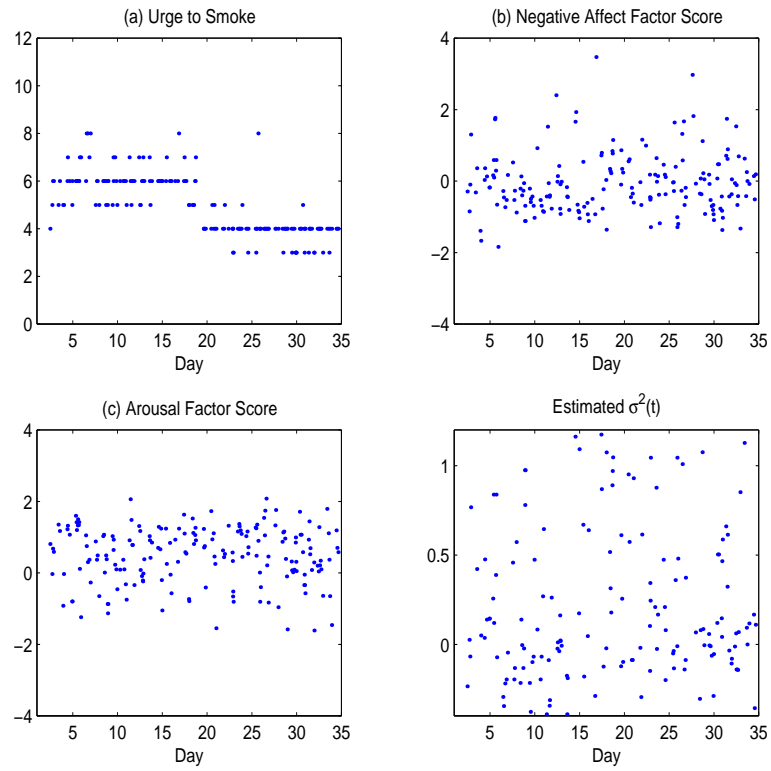


Figure 4: *Estimated $\sigma^2(t)$ of "BEXFR3"*

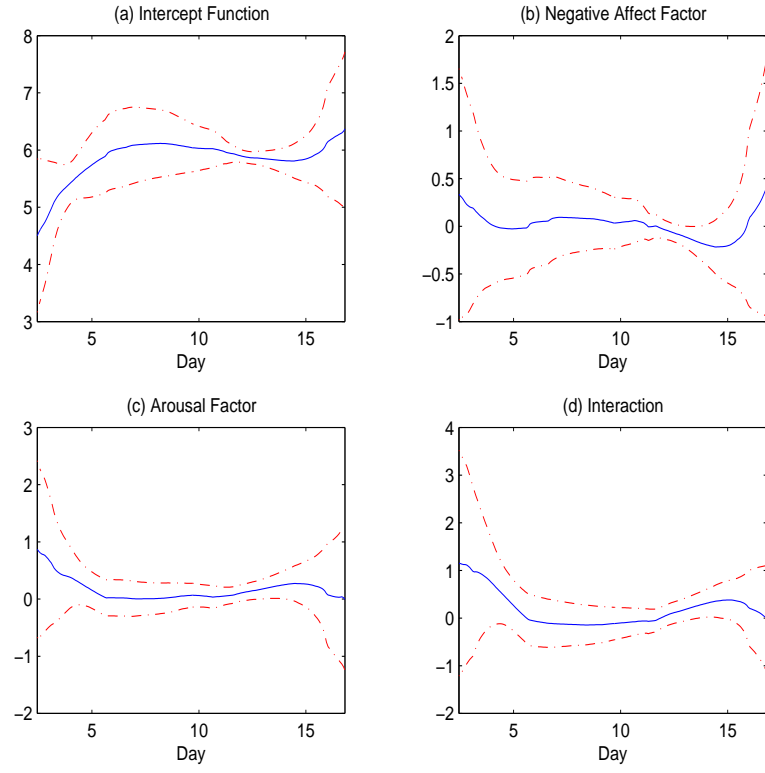


Figure 5: *Estimated Coefficients of “BEXFR3” Before Quit*

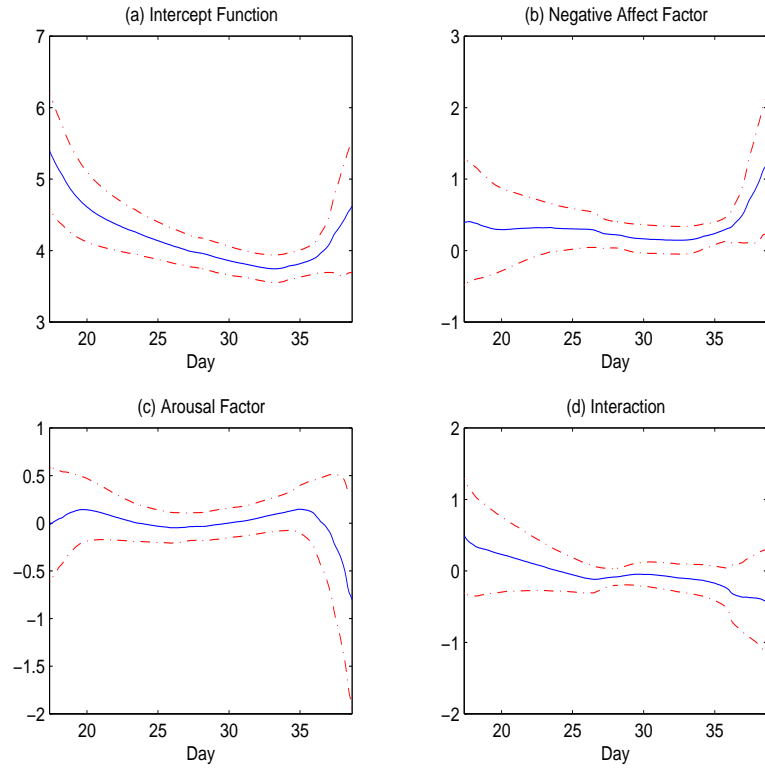


Figure 6: *Estimated Coefficients of “BEXFR3” After Quit*

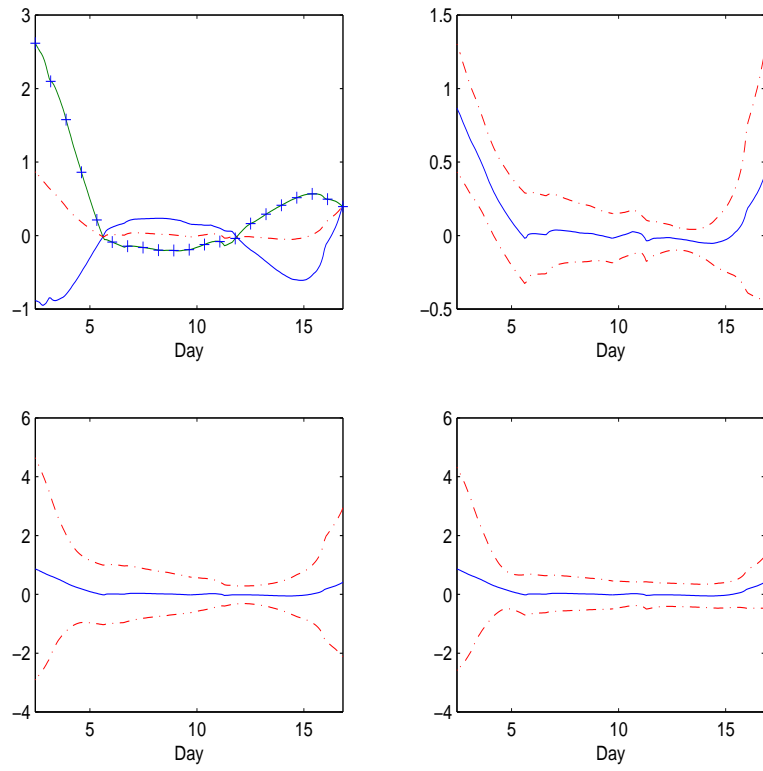


Figure 7: *Effect of Negative Mood + Arouse for “BEXFR3” Before Quit*

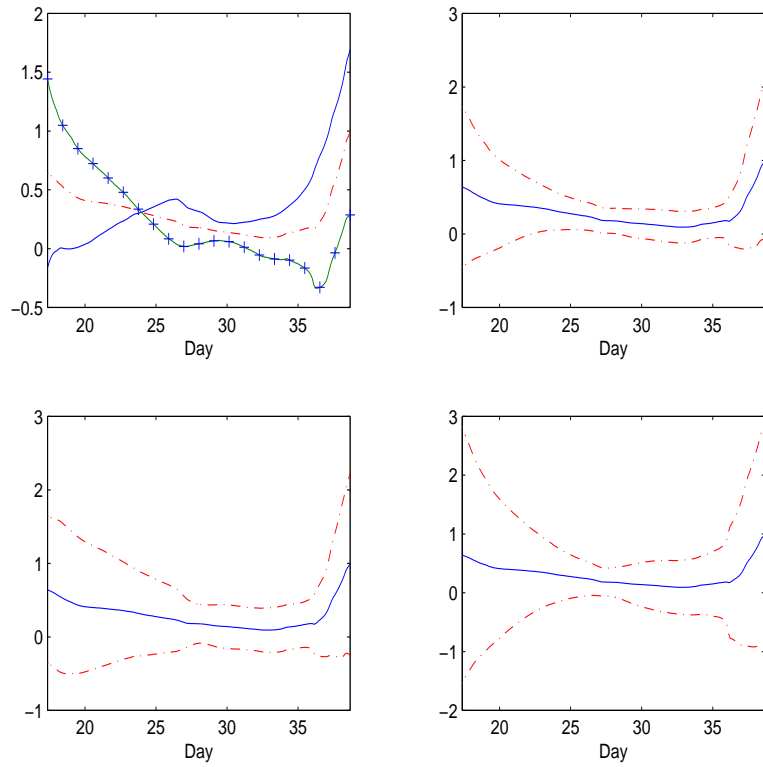


Figure 8: *Effect of Negative Mood + Arouse for “BEXFR3” After Quit*

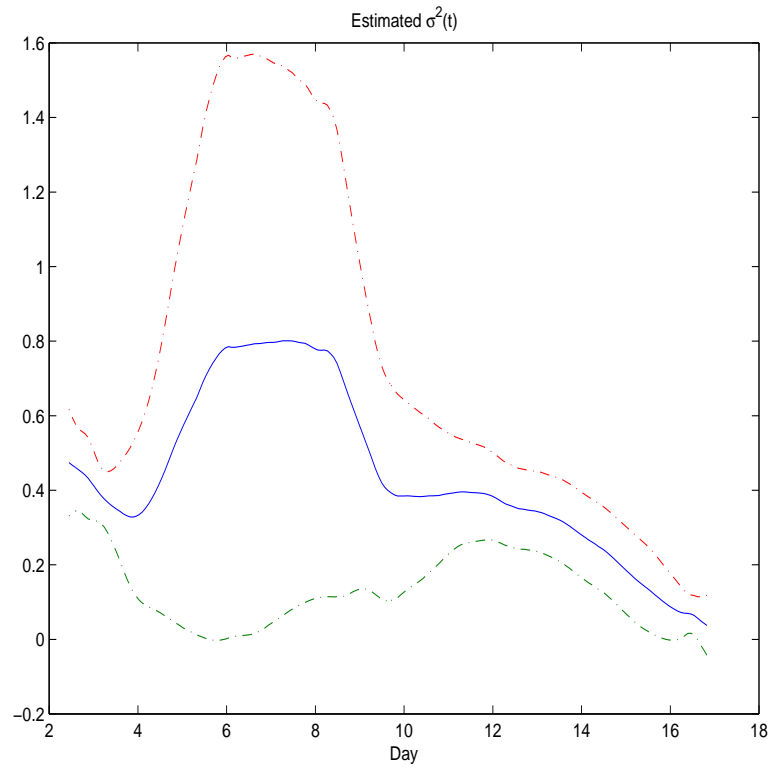


Figure 9: *Estimated $\sigma^2(t)$ of "BEXFR3" Before Quit*

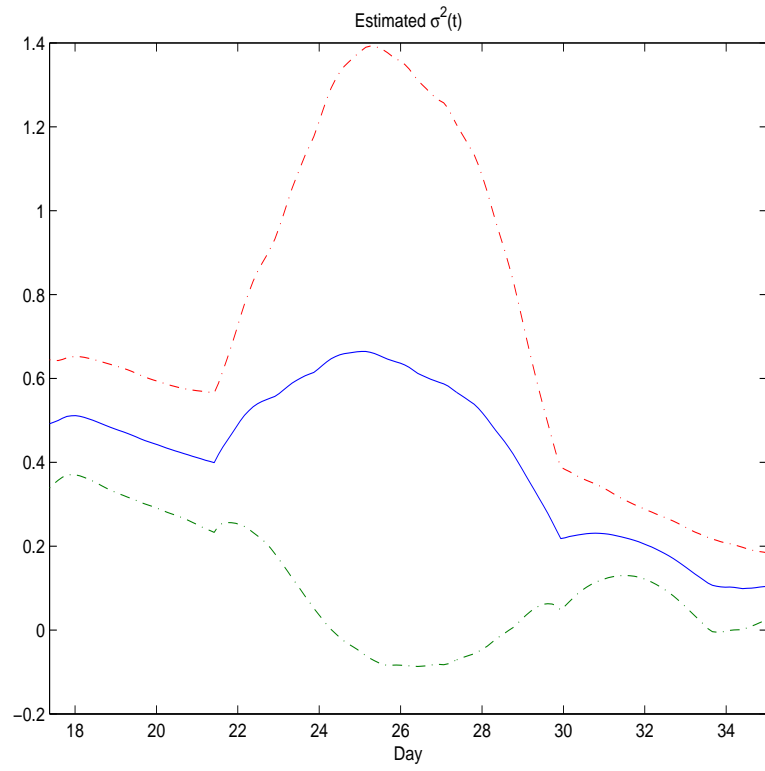


Figure 10: *Estimated $\sigma^2(t)$ of "BEXFR3" After Quit*

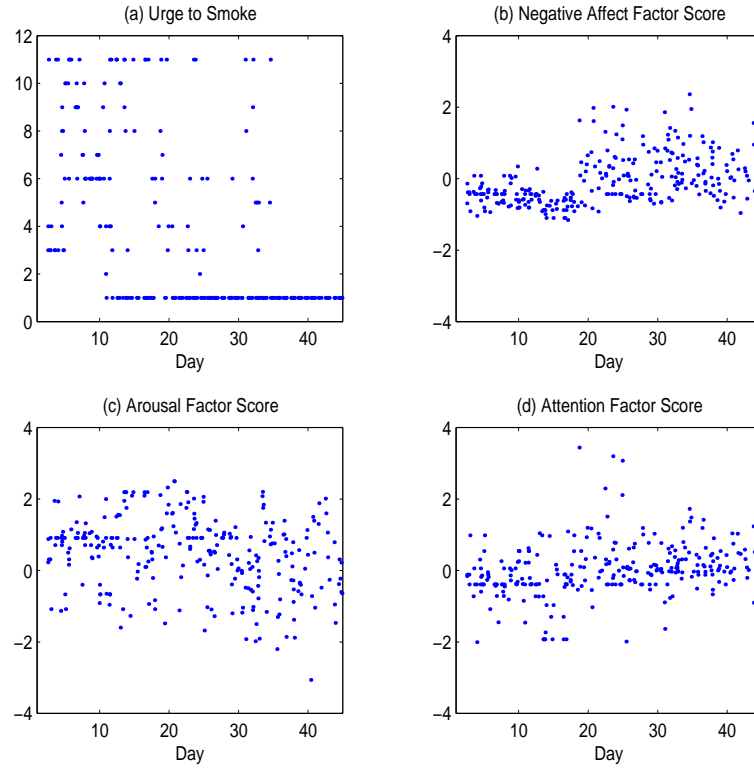


Figure 11: *Scatter Plot of "BRMPAC"*

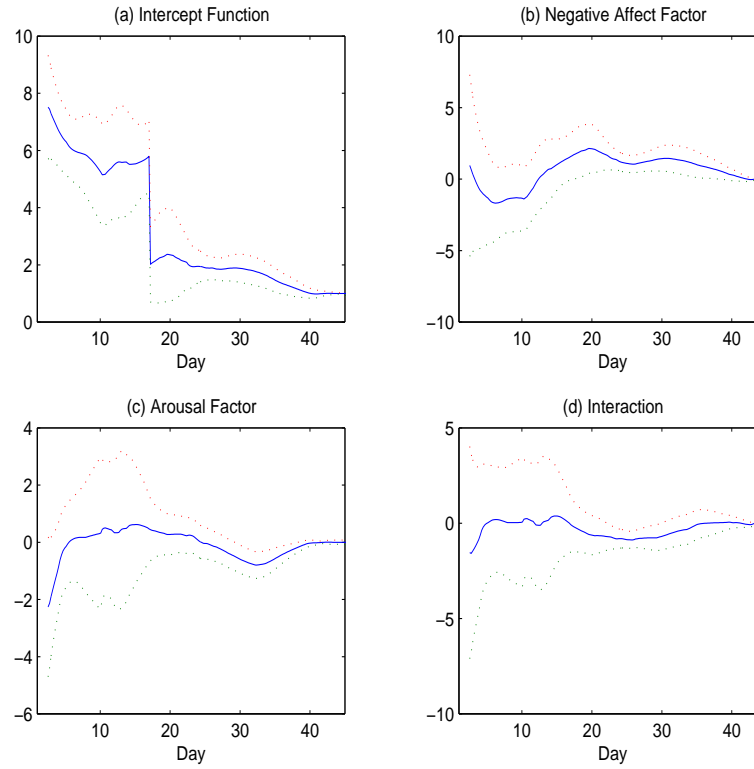


Figure 12: *Estimated Coefficients of "BRMPAC"*

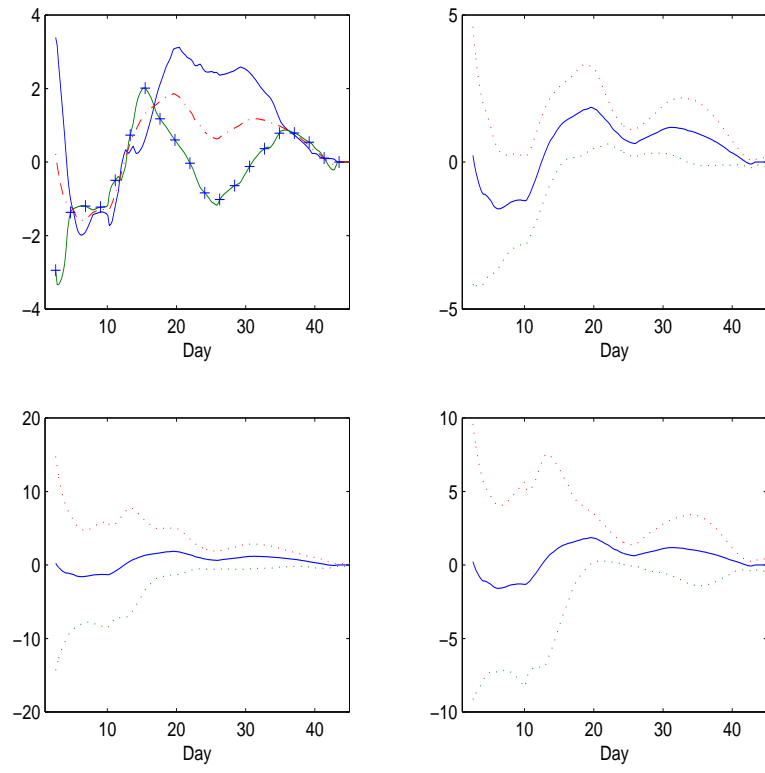


Figure 13: *Effect of Negative Mood + Arouse for “BRMPAC”*

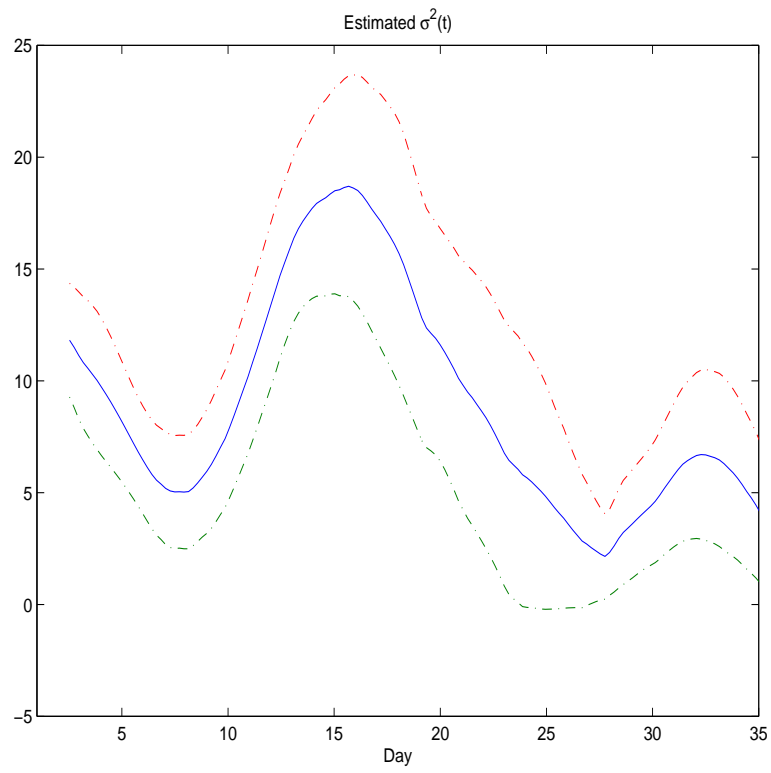


Figure 14: *Estimated $\sigma^2(t)$ of “BRMPAC”*

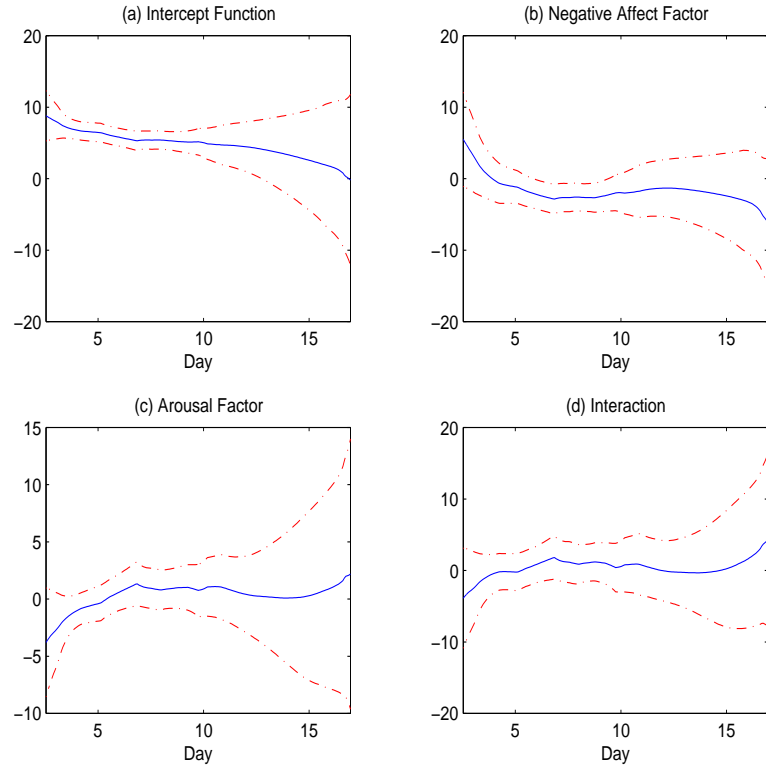


Figure 15: *Estimated Coefficients of “BRMPAC” Before Quit*

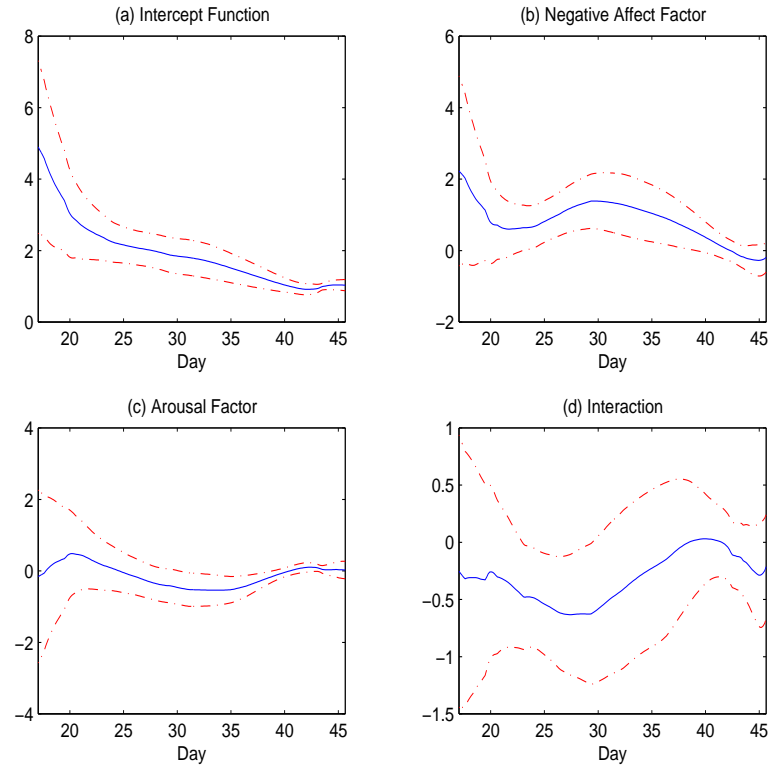


Figure 16: *Estimated Coefficients of “BRMPAC” After Quit*

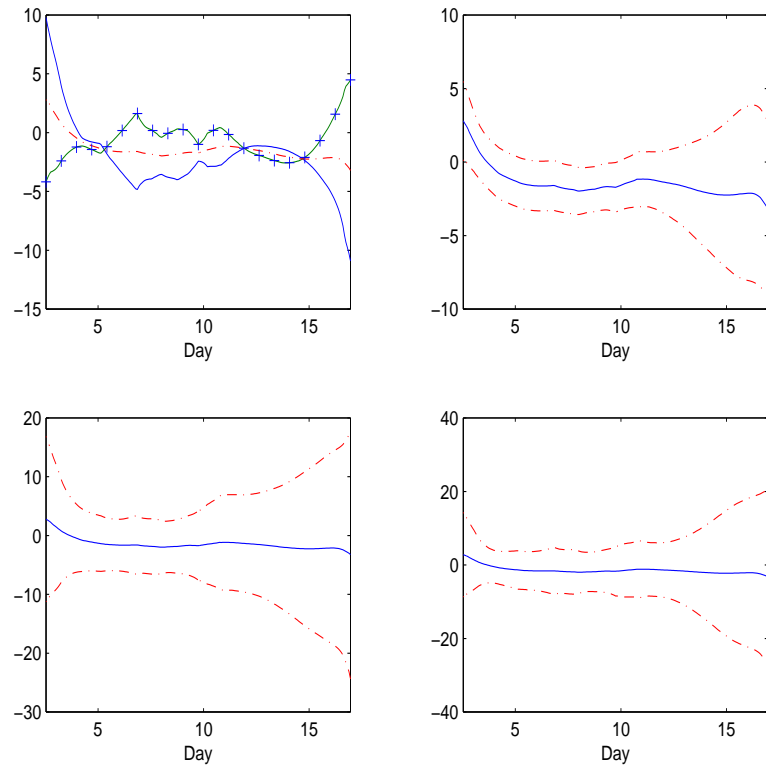


Figure 17: *Effect of Negative Mood + Arouse for "BRMPAC" Before Quit*

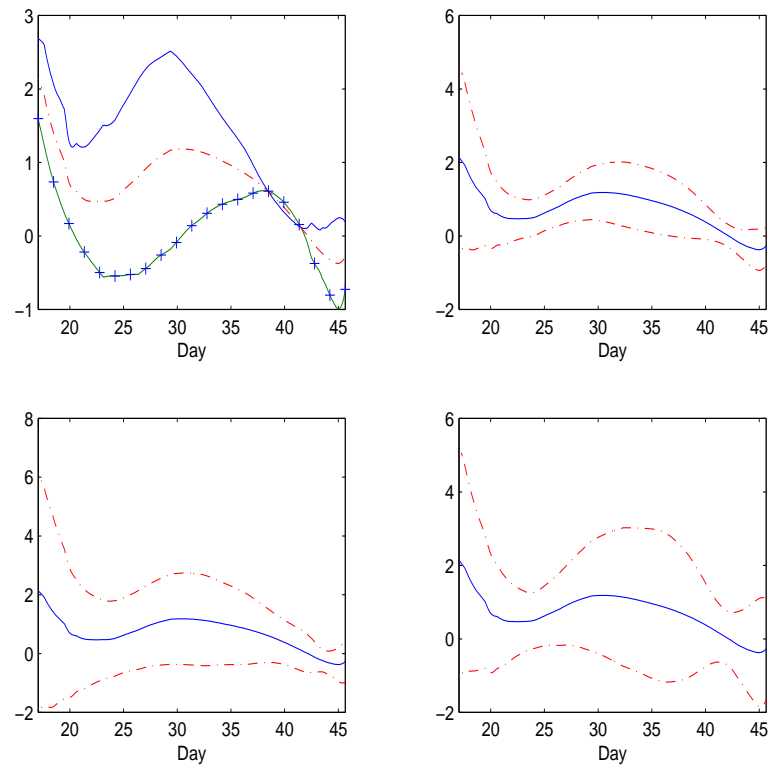


Figure 18: *Effect of Negative Mood + Arouse for "BRMPAC" After Quit*

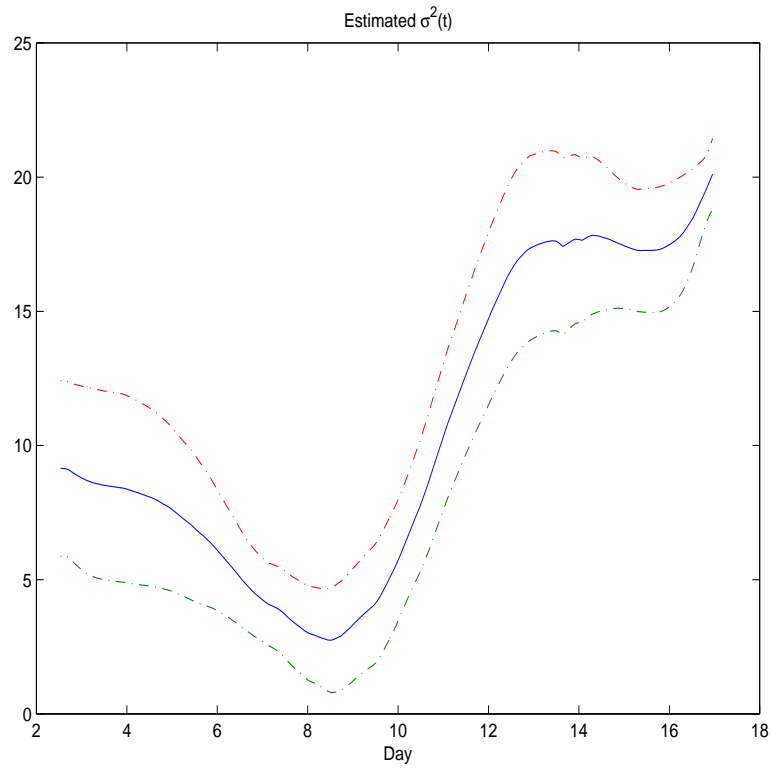


Figure 19: *Estimated $\sigma^2(t)$ of "BRMPAC" Before Quit*

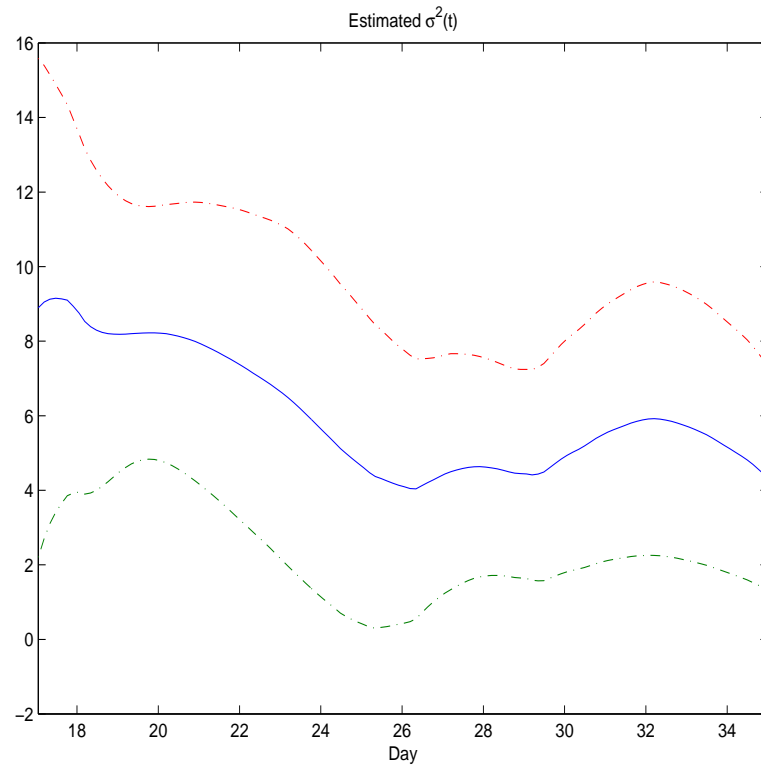


Figure 20: *Estimated $\sigma^2(t)$ of "BRMPAC" After Quit*

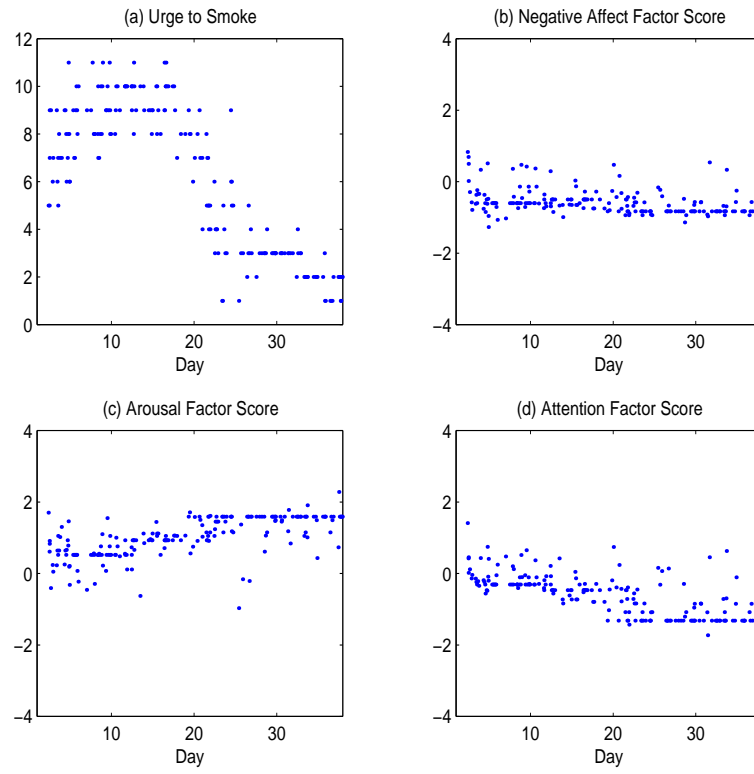


Figure 21: *Scatter Plot of "LEXED3"*

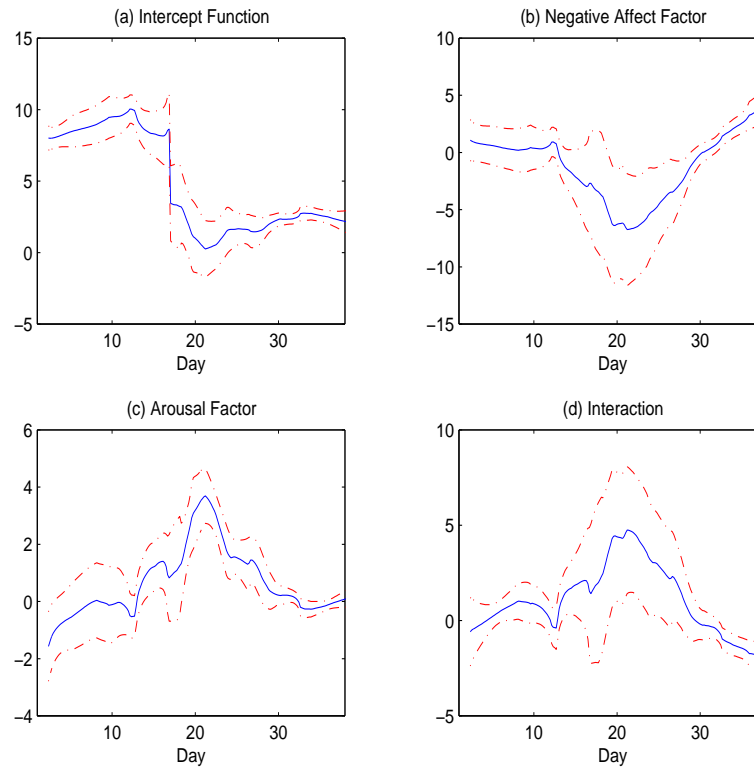


Figure 22: *Estimated Coefficients of "LEXED3"*

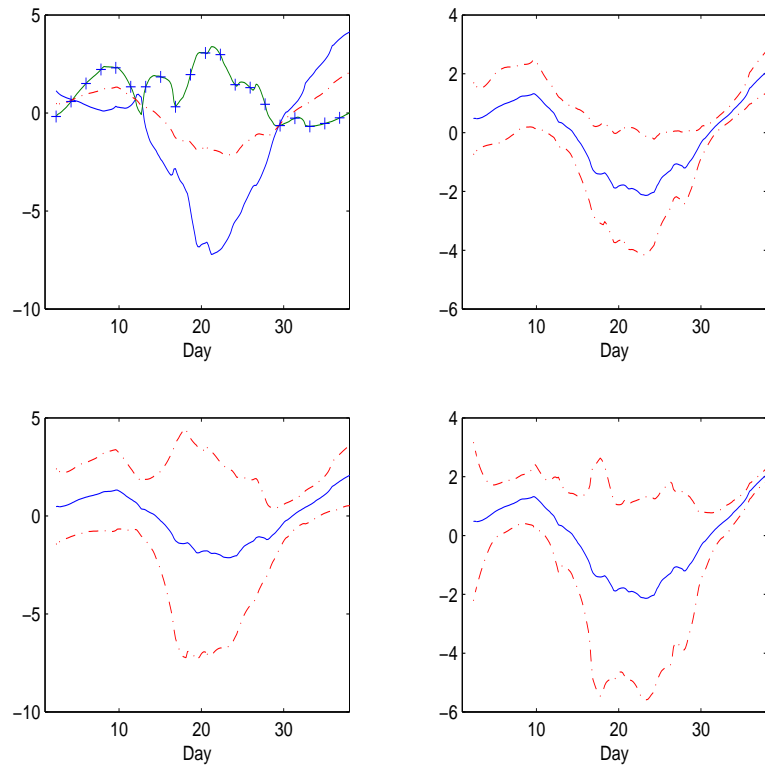


Figure 23: *Effect of Negative Mood + Arouse for “LEXED3”*

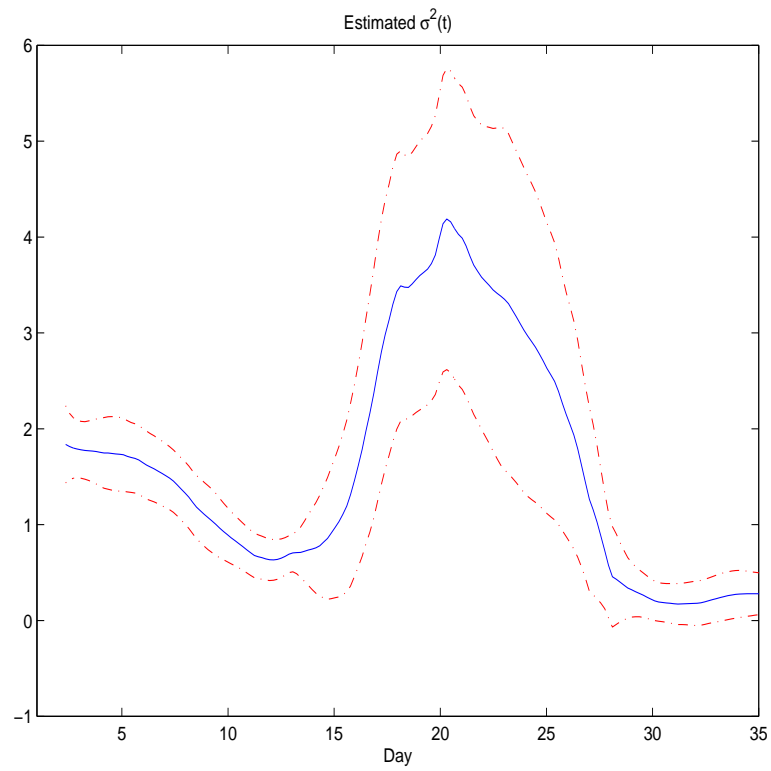


Figure 24: *Estimated $\sigma^2(t)$ of “LEXED3”*

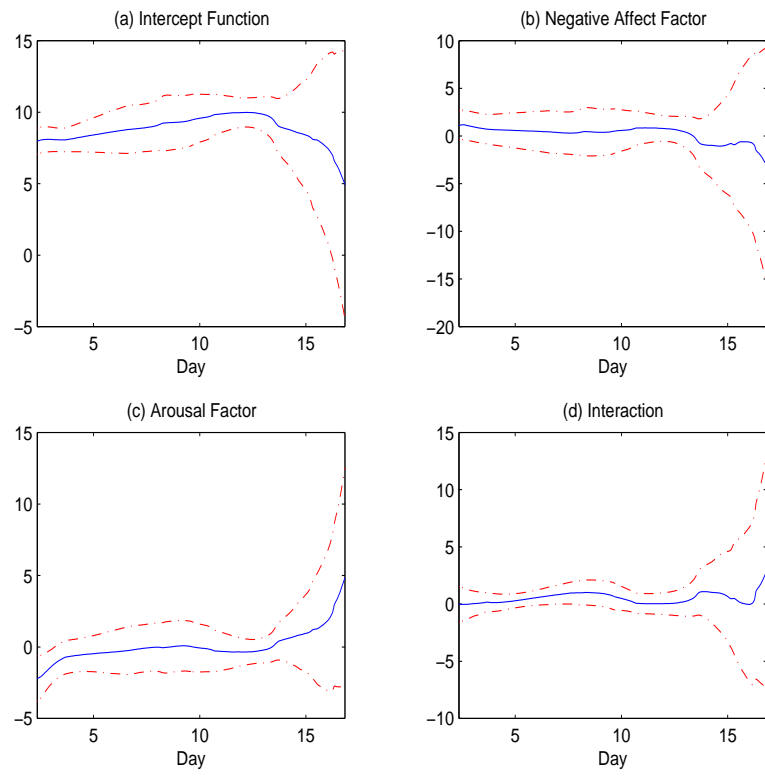


Figure 25: *Estimated Coefficients of "LEXED3" Before Quit*

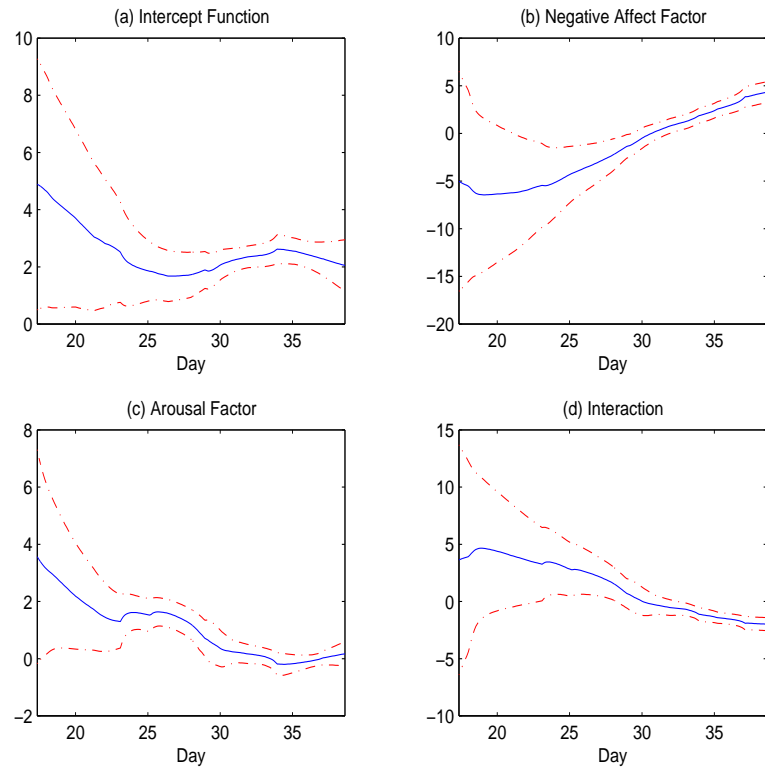


Figure 26: *Estimated Coefficients of "LEXED3" After Quit*

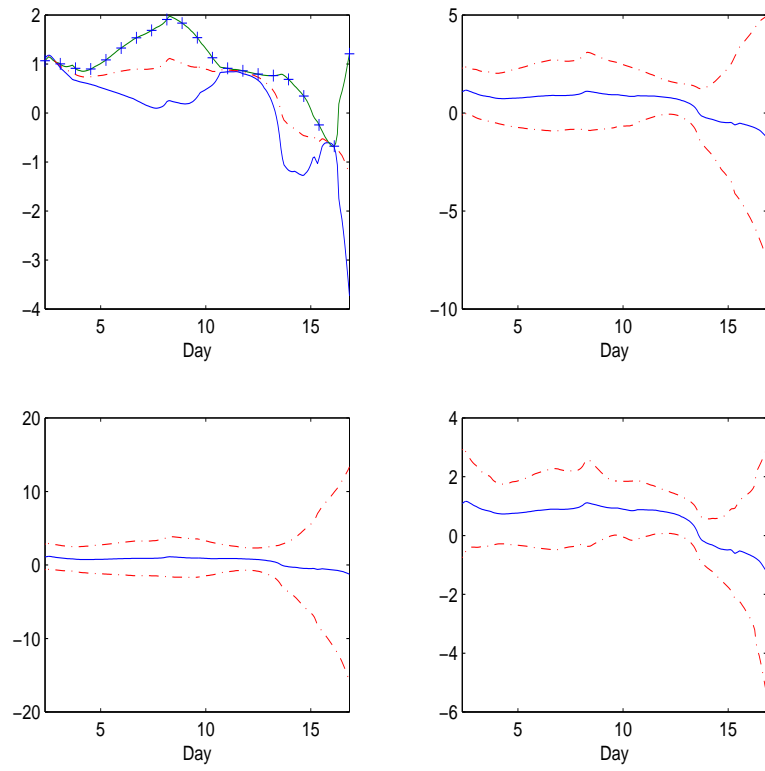


Figure 27: *Effect of Negative Mood + Arouse for "LEXED3" Before Quit*

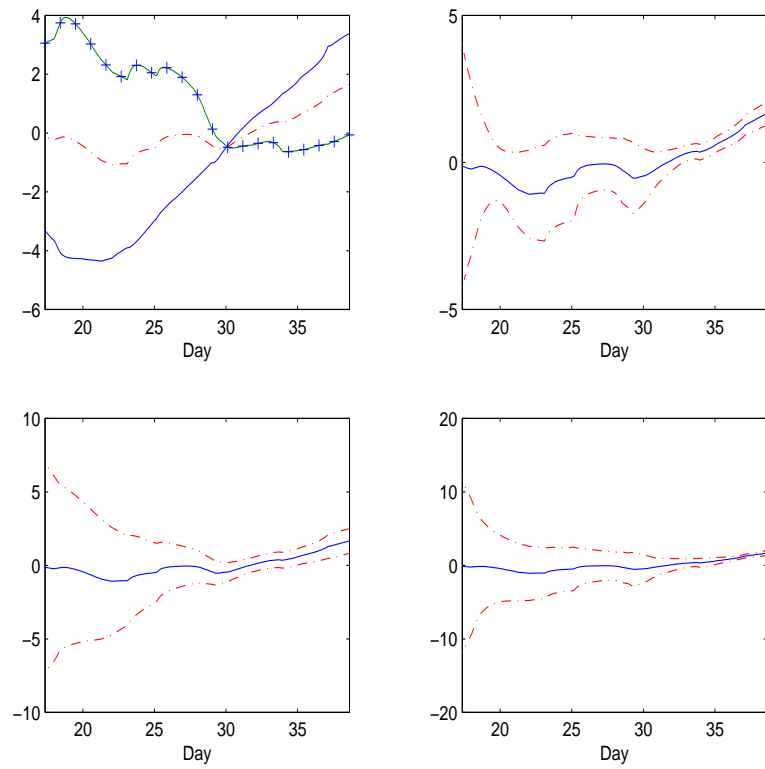


Figure 28: *Effect of Negative Mood + Arouse for "LEXED3" After Quit*

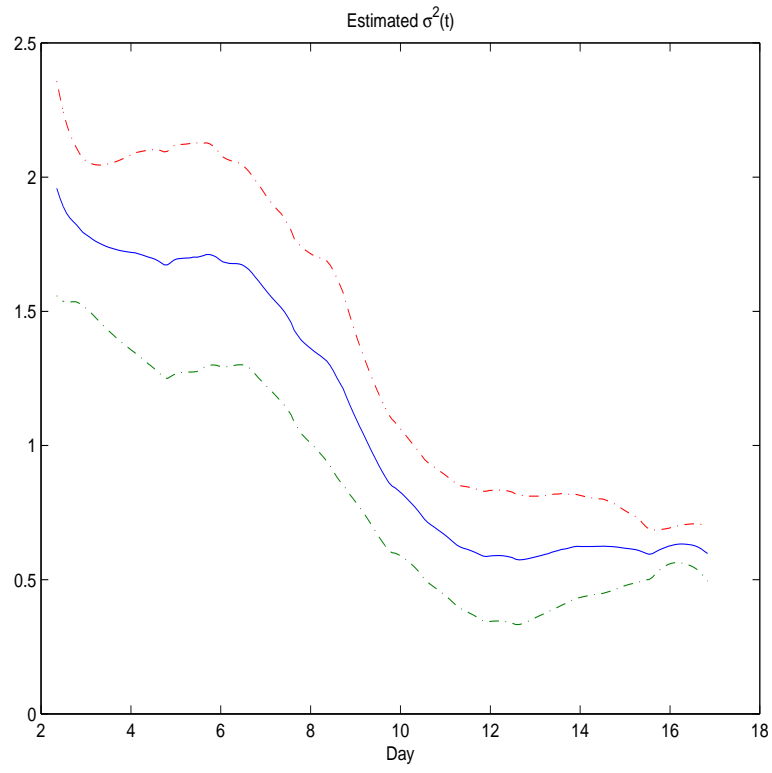


Figure 29: *Estimated $\sigma^2(t)$ of "LEXED3" Before Quit*

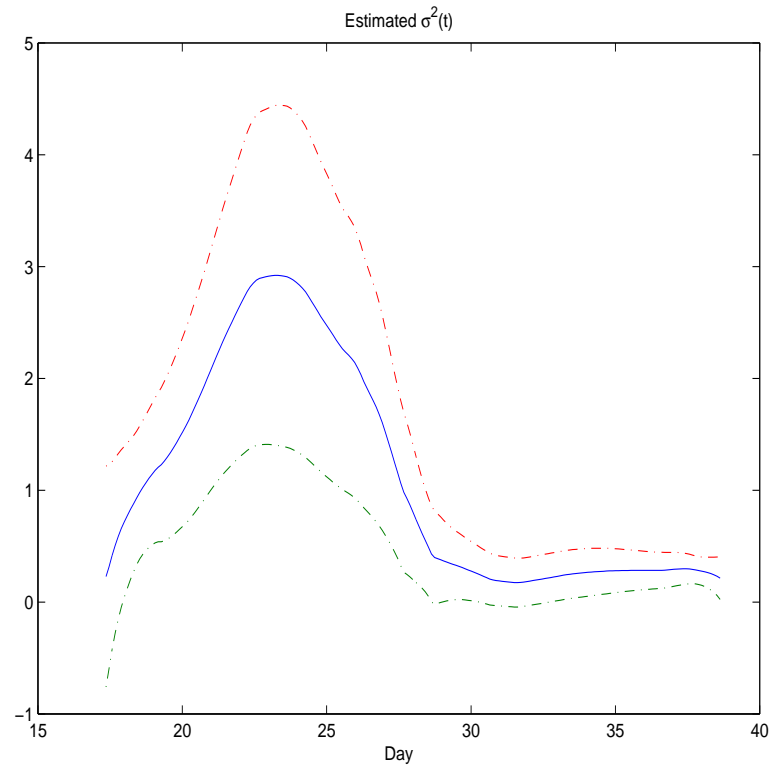


Figure 30: *Estimated $\sigma^2(t)$ of "LEXED3" After Quit*

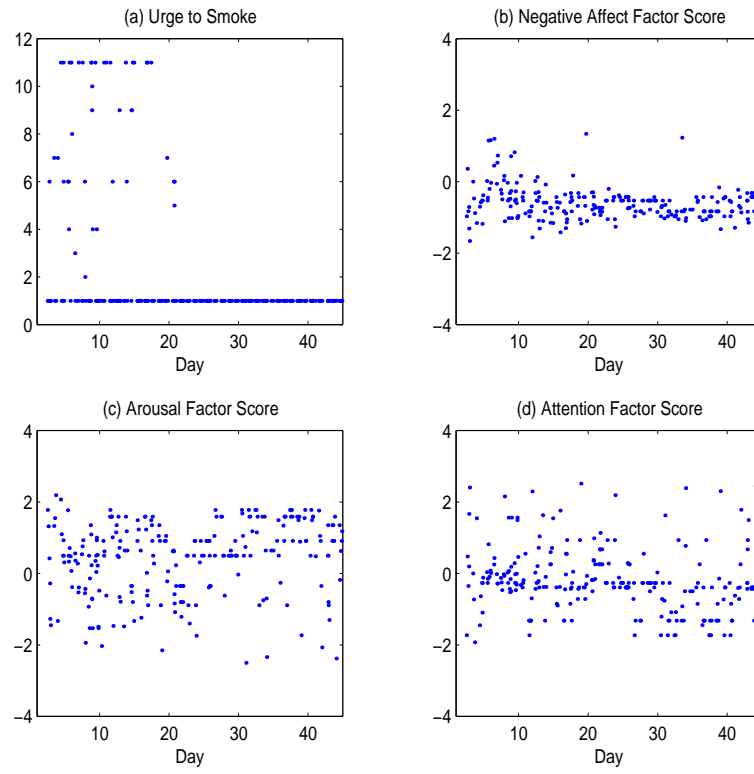


Figure 31: *Scatter Plot of "ROXMAC"*

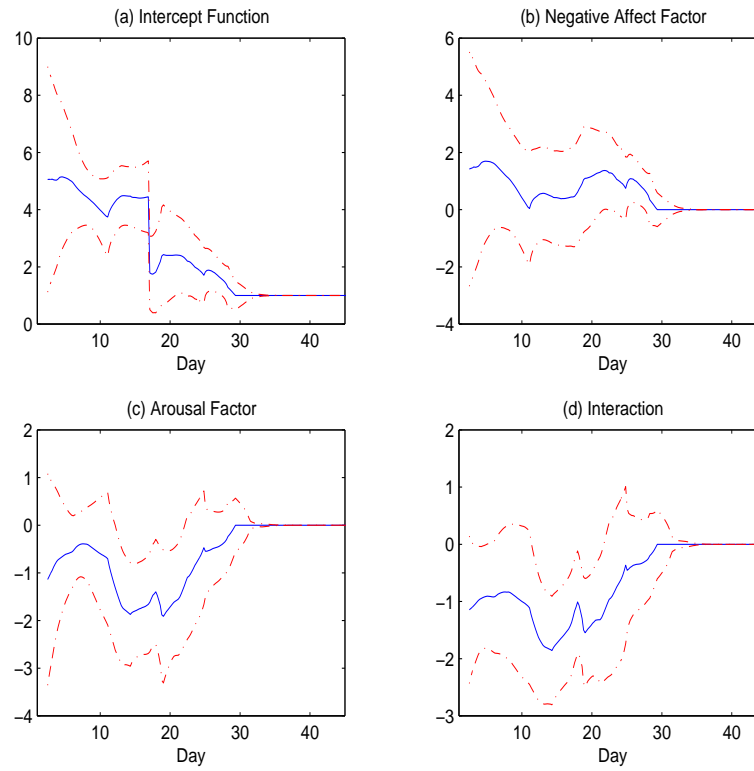


Figure 32: *Estimated Coefficients of "ROXMAC"*

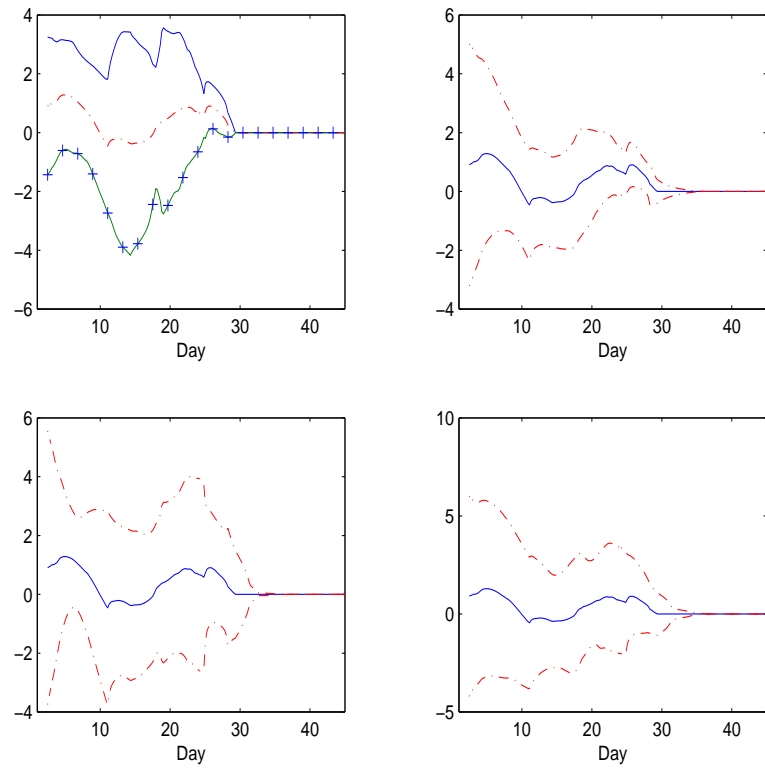


Figure 33: *Effect of Negative Mood + Arouse for “ROXMAC”*

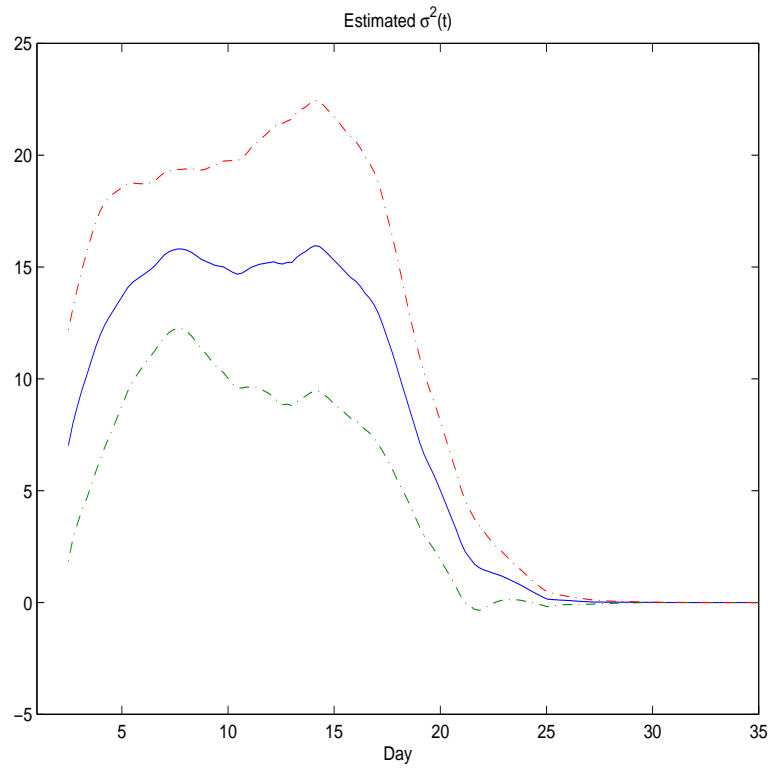


Figure 34: *Estimated $\sigma^2(t)$ of “ROXMAC”*

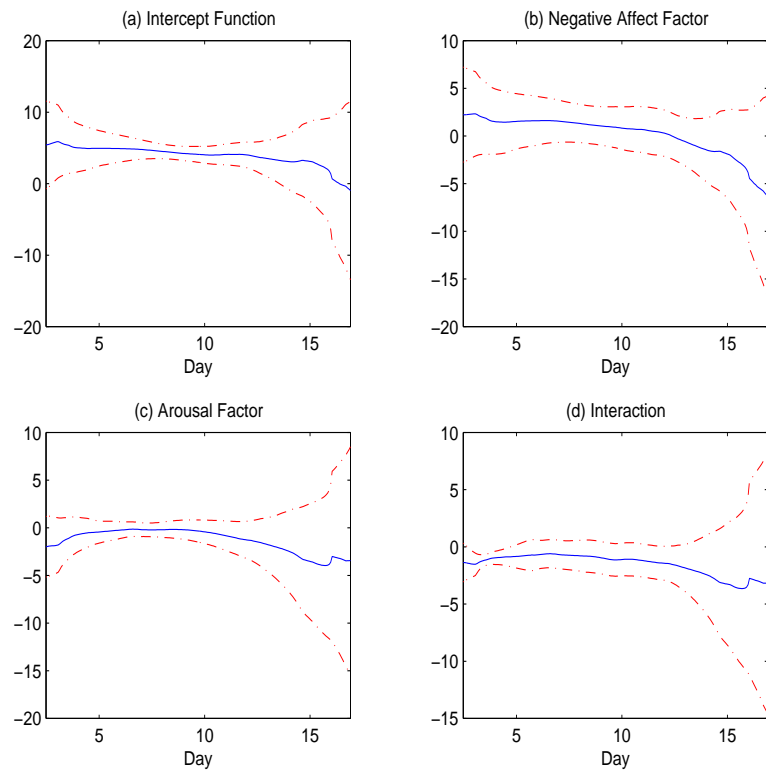


Figure 35: *Estimated Coefficients of "ROXMAC" Before Quit*

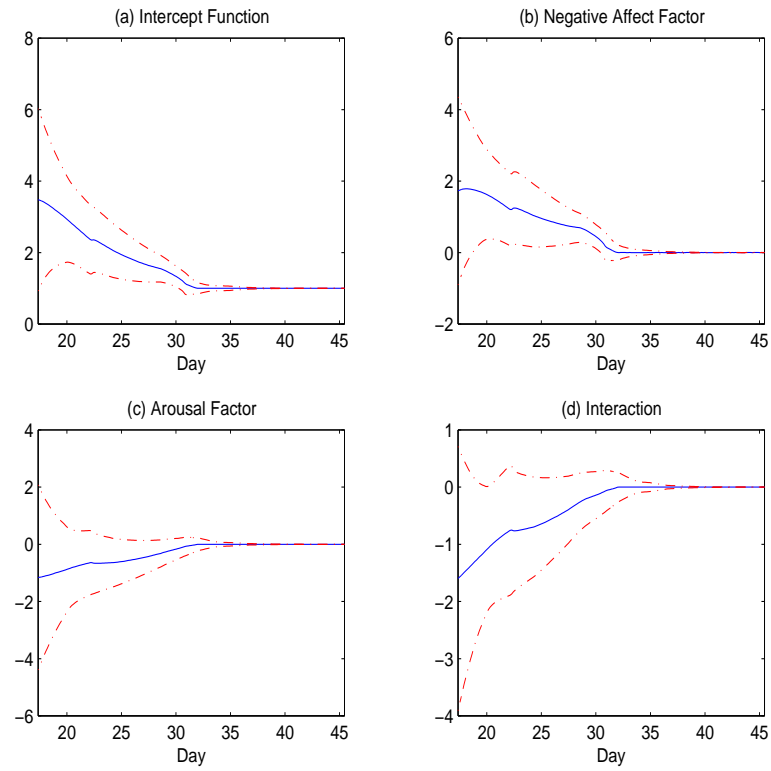


Figure 36: *Estimated Coefficients of "ROXMAC" After Quit*

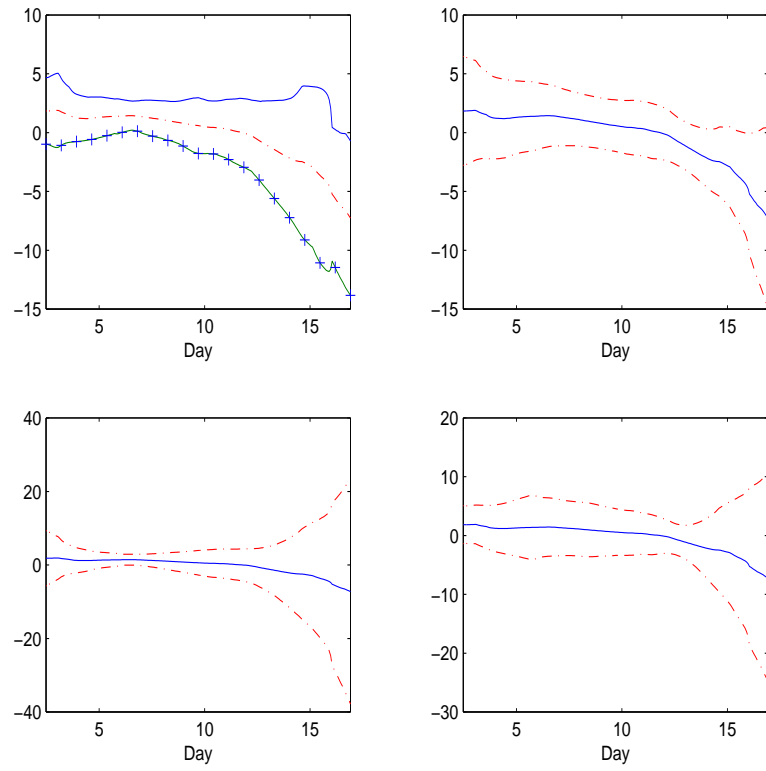


Figure 37: *Effect of Negative Mood + Arouse for "ROXMAC" Before Quit*

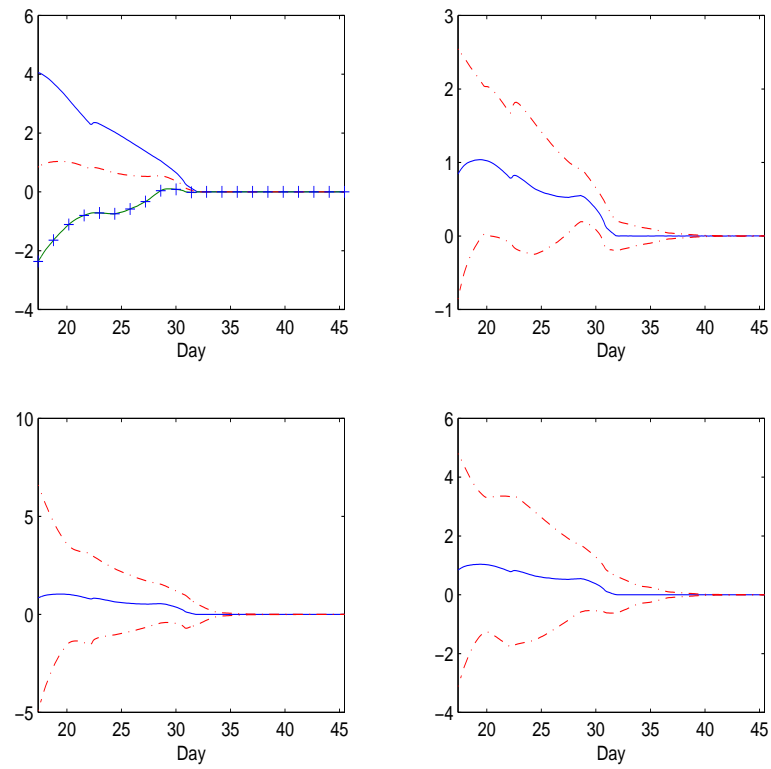


Figure 38: *Effect of Negative Mood + Arouse for "ROXMAC" After Quit*

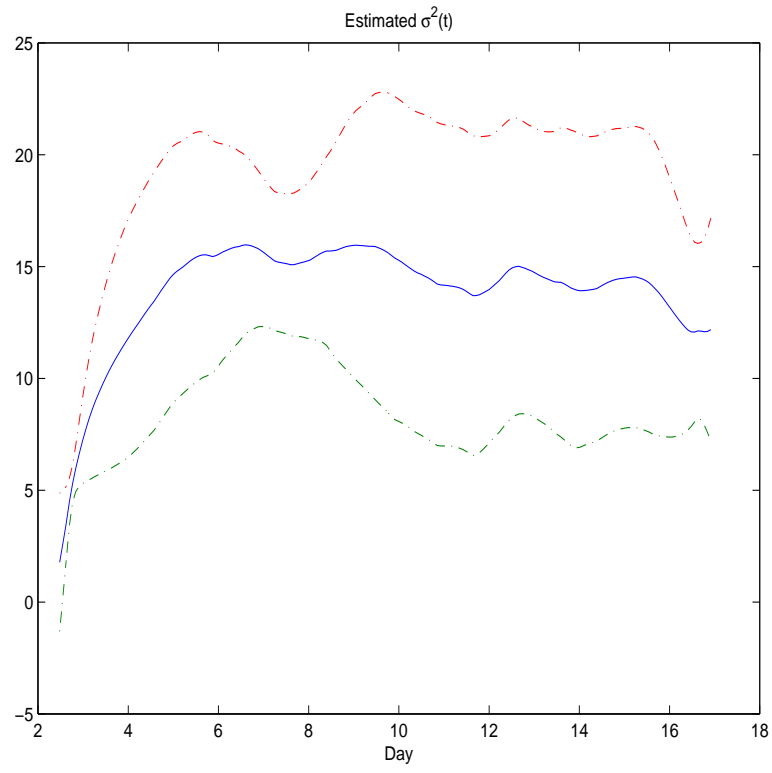


Figure 39: *Estimated $\sigma^2(t)$ of "ROXMAC" Before Quit*

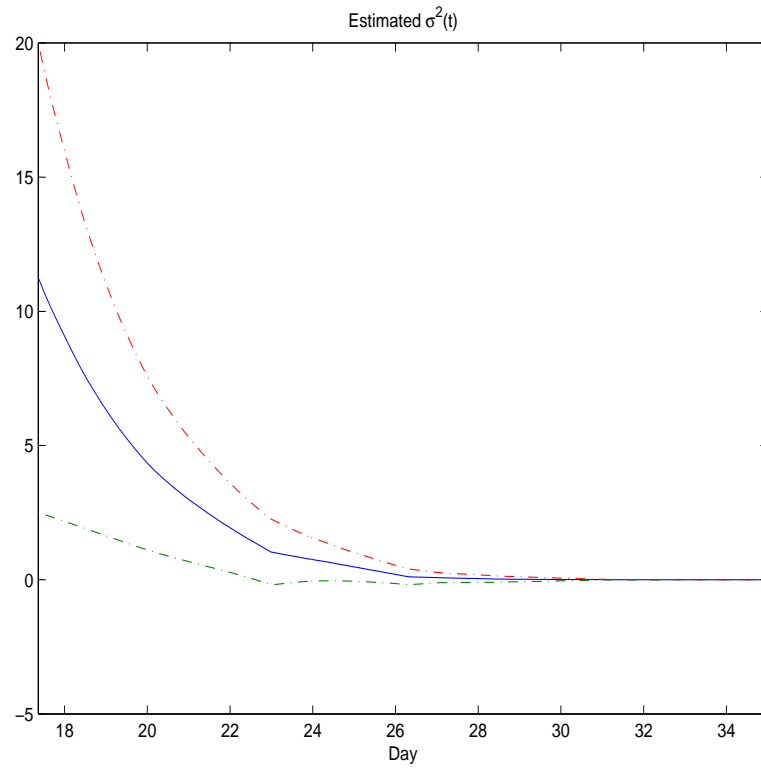


Figure 40: *Estimated $\sigma^2(t)$ of "ROXMAC" After Quit*

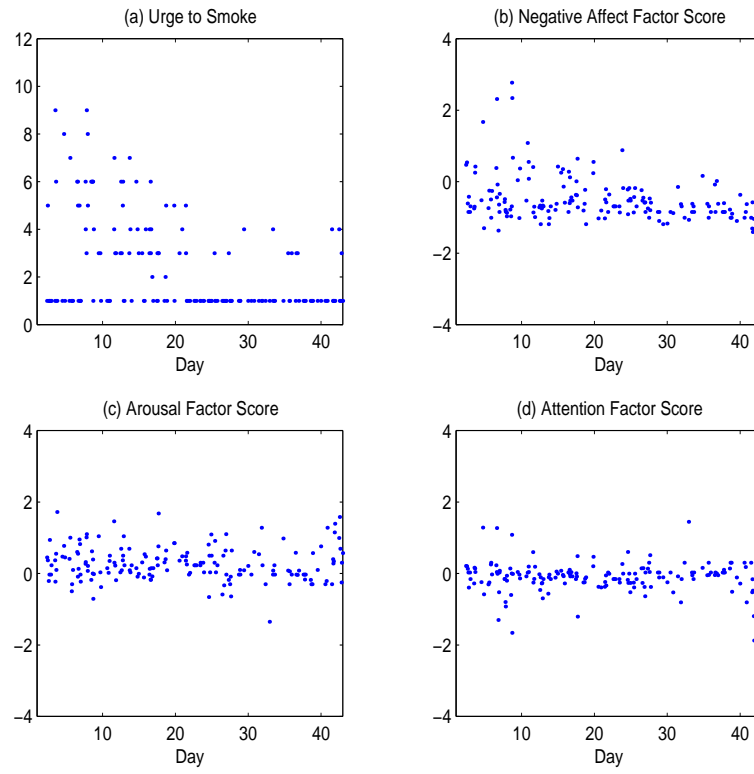


Figure 41: *Scatter Plot of “BRRCAK”*

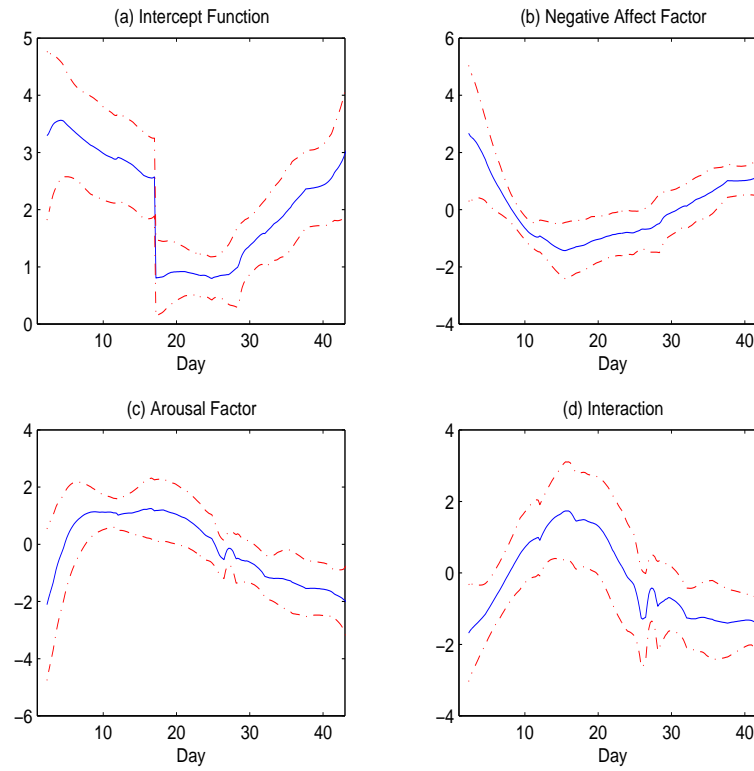


Figure 42: *Estimated Coefficients of “BRRCAK”*

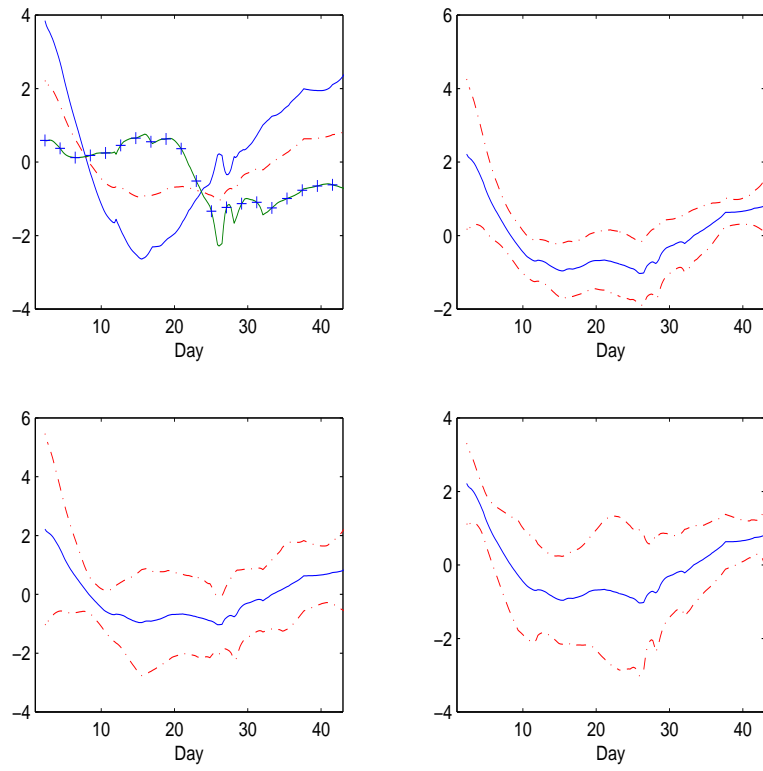


Figure 43: *Effect of Negative Mood + Arouse for “BRRCAK”*

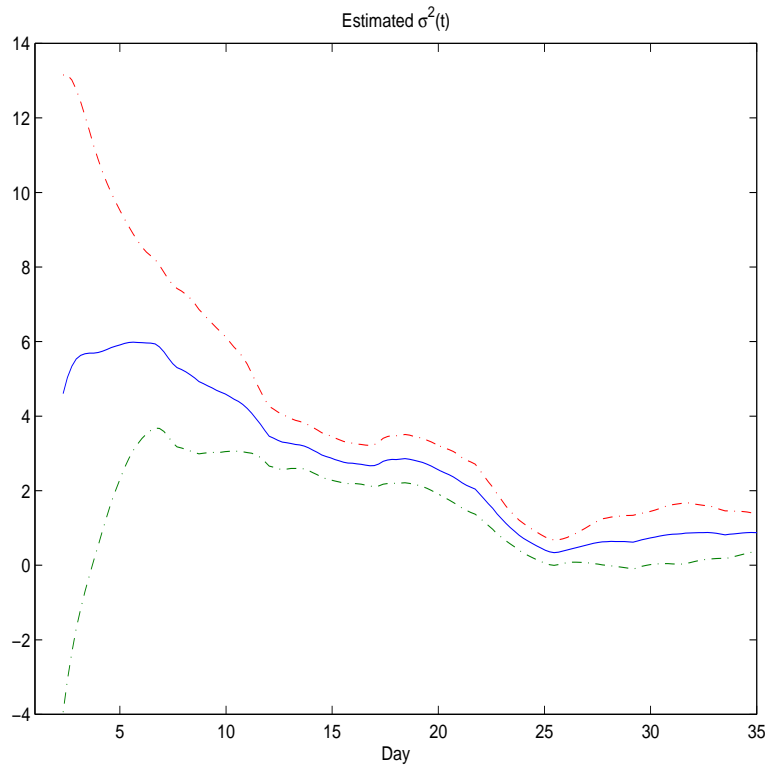


Figure 44: *Estimated $\sigma^2(t)$ of “BRRCAK”*

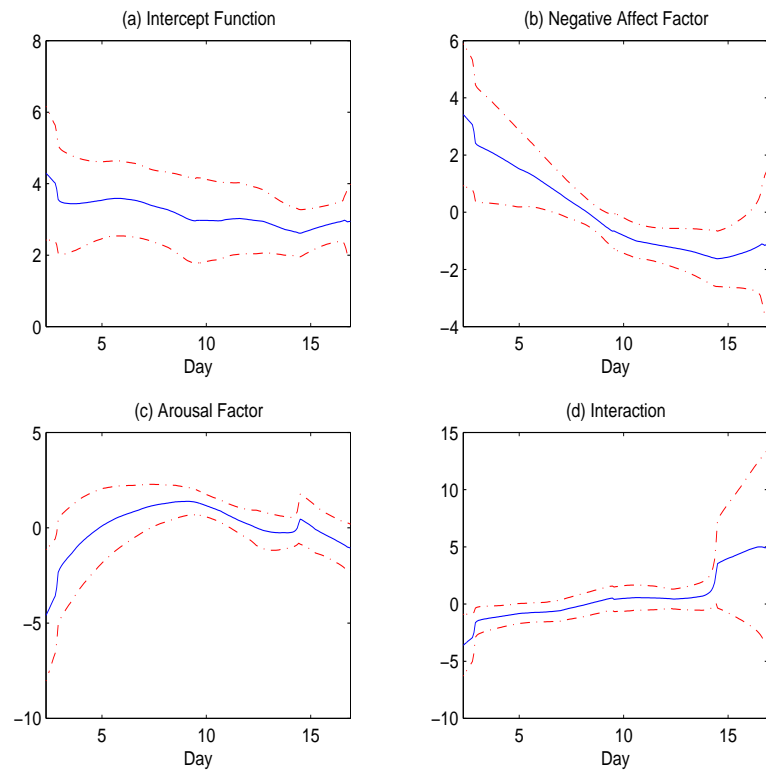


Figure 45: *Estimated Coefficients of "BRRCAK" Before Quit*

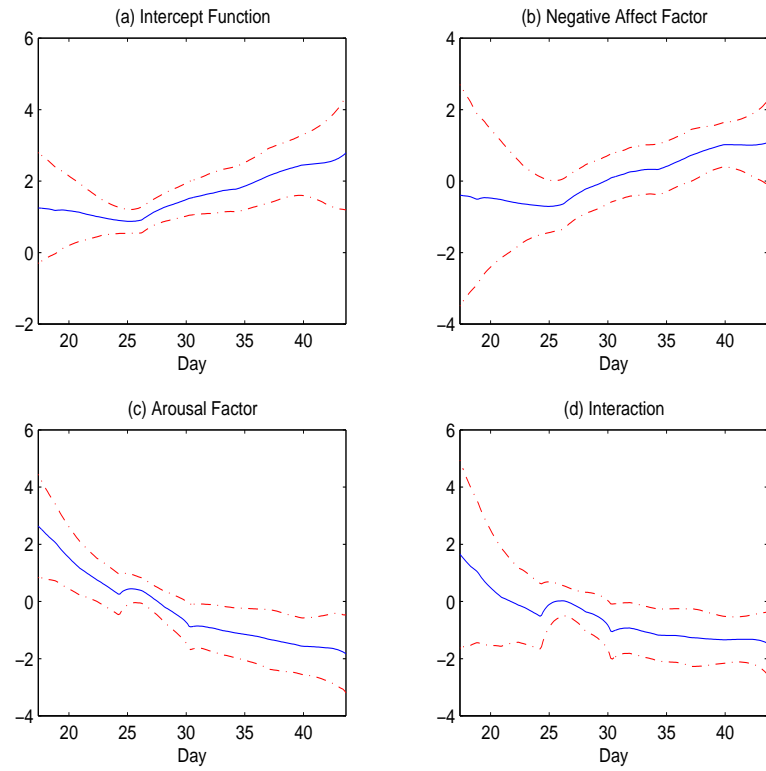


Figure 46: *Estimated Coefficients of "BRRCAK" After Quit*

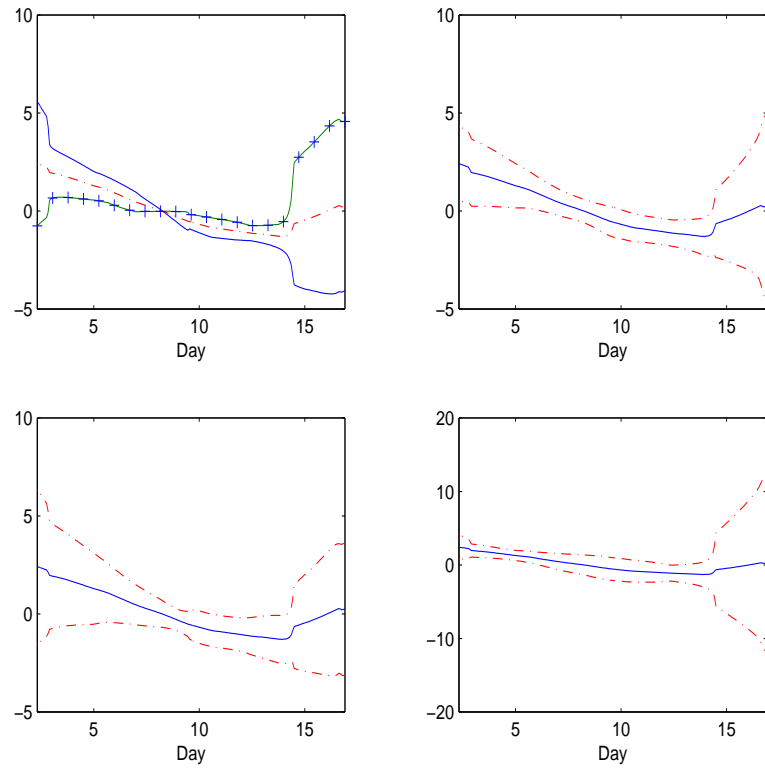


Figure 47: *Effect of Negative Mood + Arouse for “BRRCAK” Before Quit*

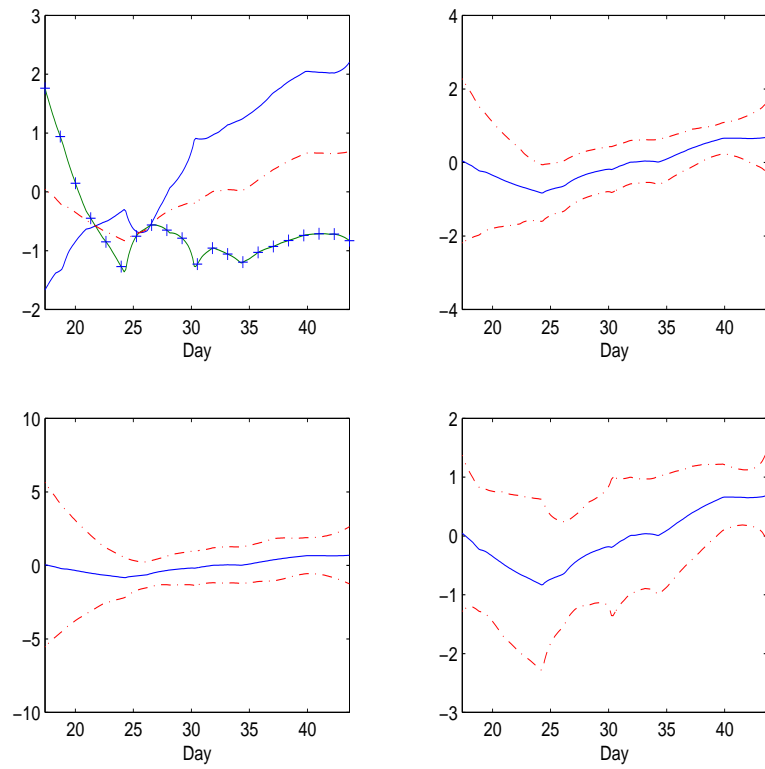


Figure 48: *Effect of Negative Mood + Arouse for “BRRCAK” After Quit*

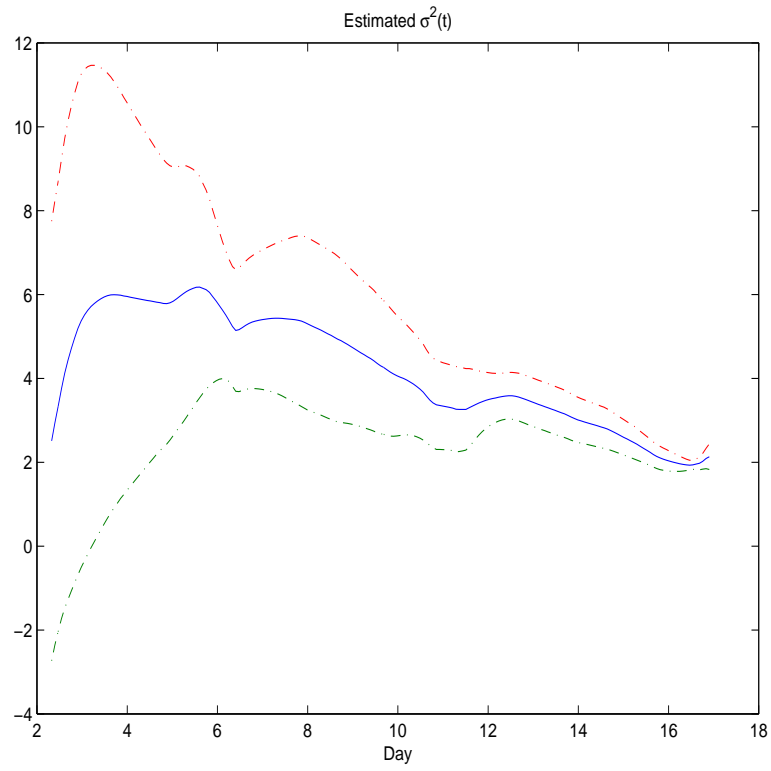


Figure 49: *Estimated $\sigma^2(t)$ of "BRRC AK" Before Quit*

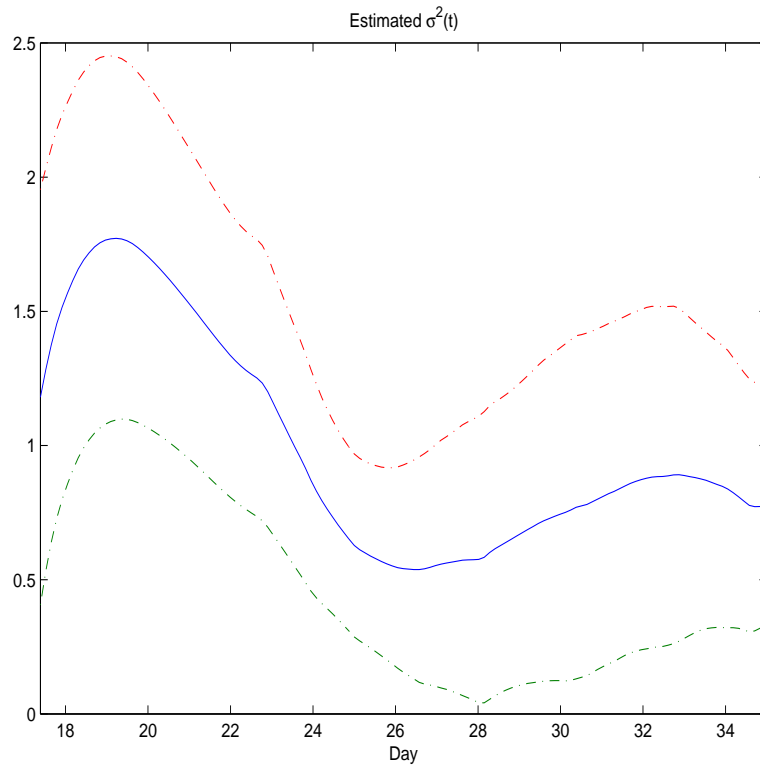


Figure 50: *Estimated $\sigma^2(t)$ of "BRRC AK" After Quit*

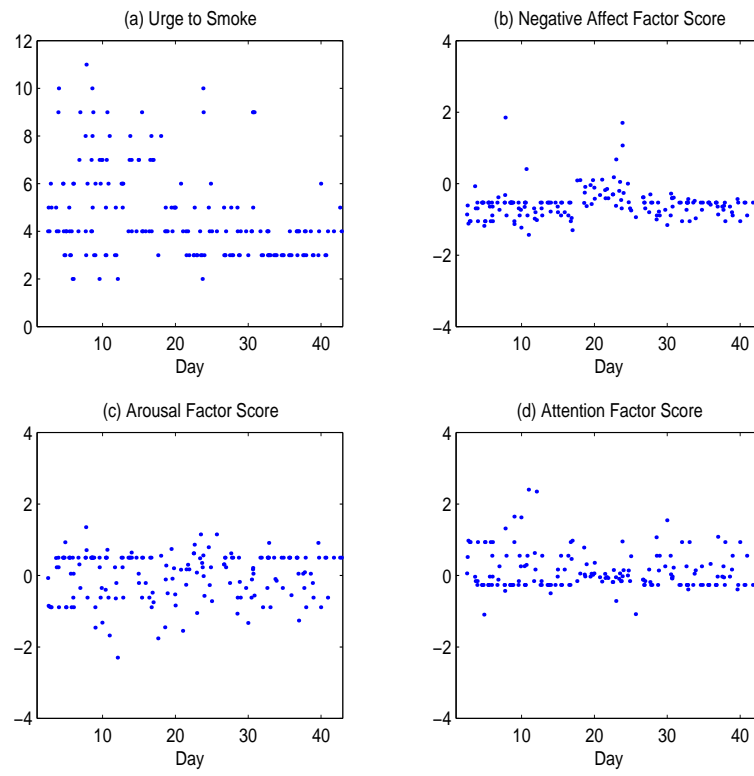


Figure 51: *Scatter Plot of "CRMDOQ"*

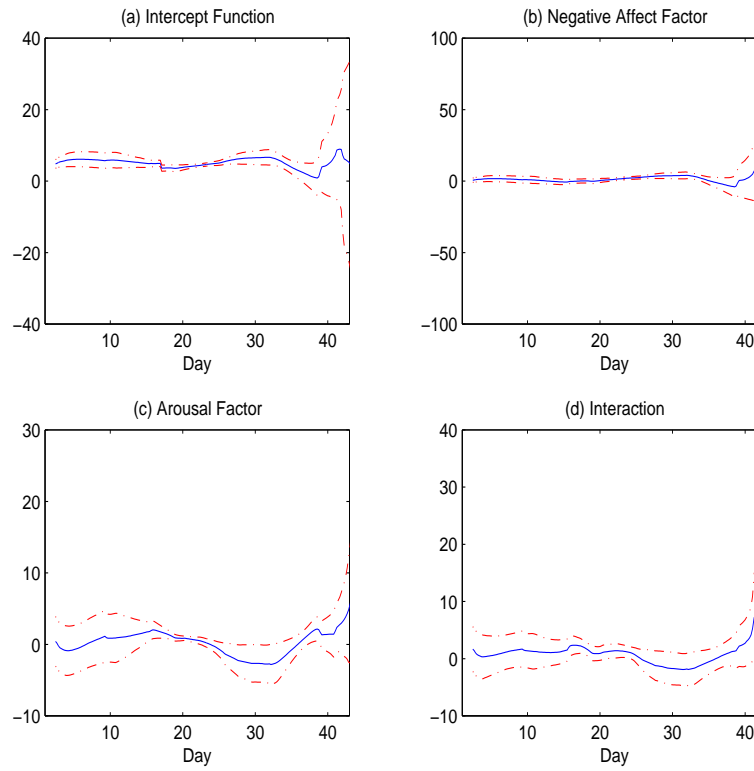


Figure 52: *Estimated Coefficients of "CRMDOQ"*

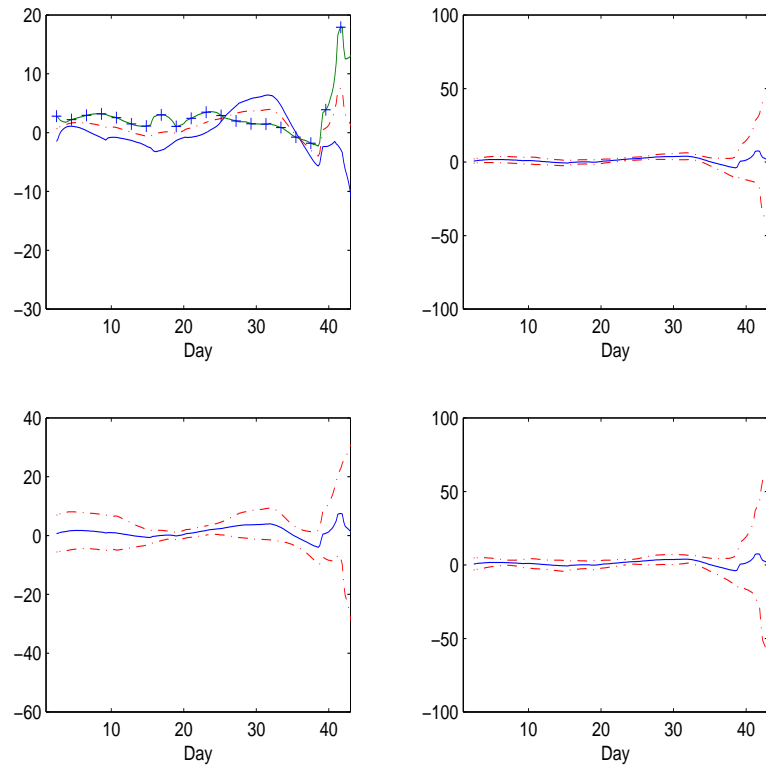


Figure 53: *Effect of Negative Mood + Arouse for “CRMDOQ”*

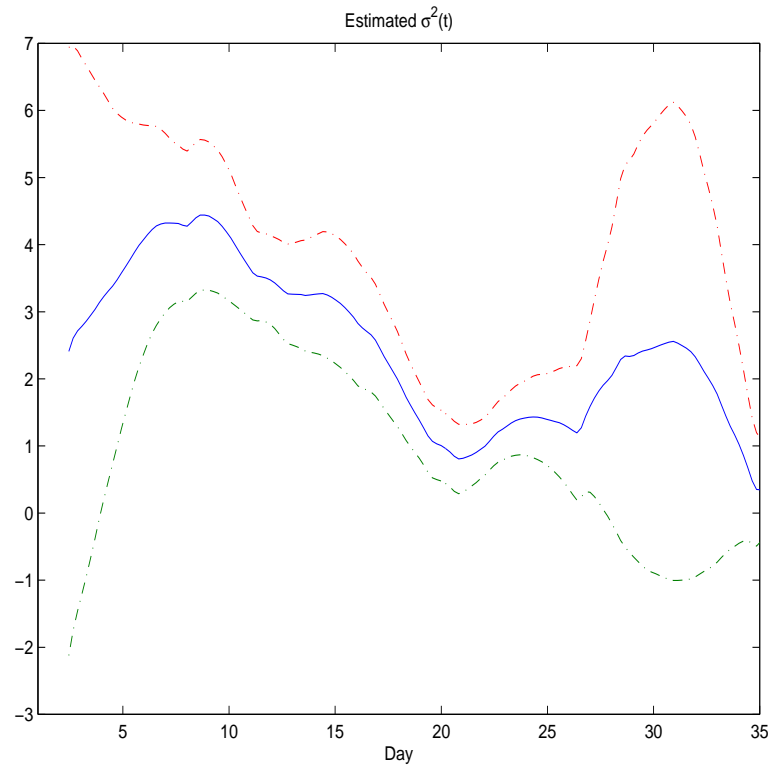


Figure 54: *Estimated $\sigma^2(t)$ of “CRMDOQ”*

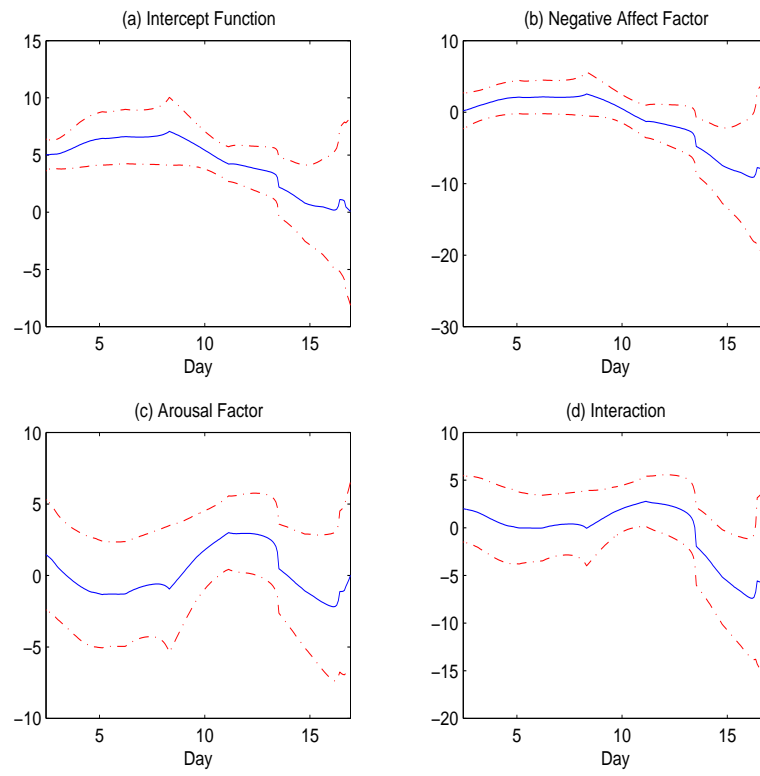


Figure 55: *Estimated Coefficients of "CRMDOQ" Before Quit*

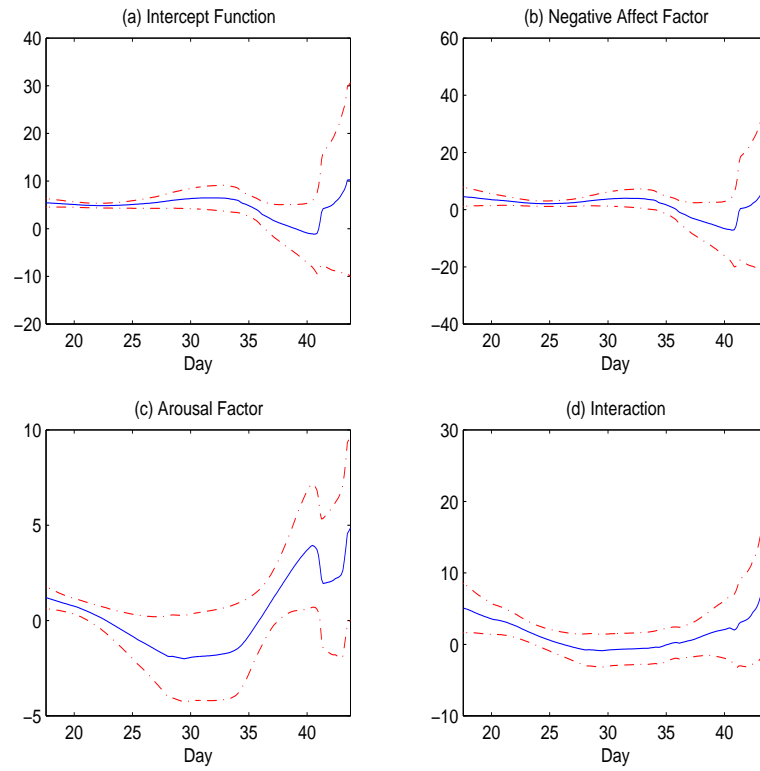


Figure 56: *Estimated Coefficients of "CRMDOQ" After Quit*

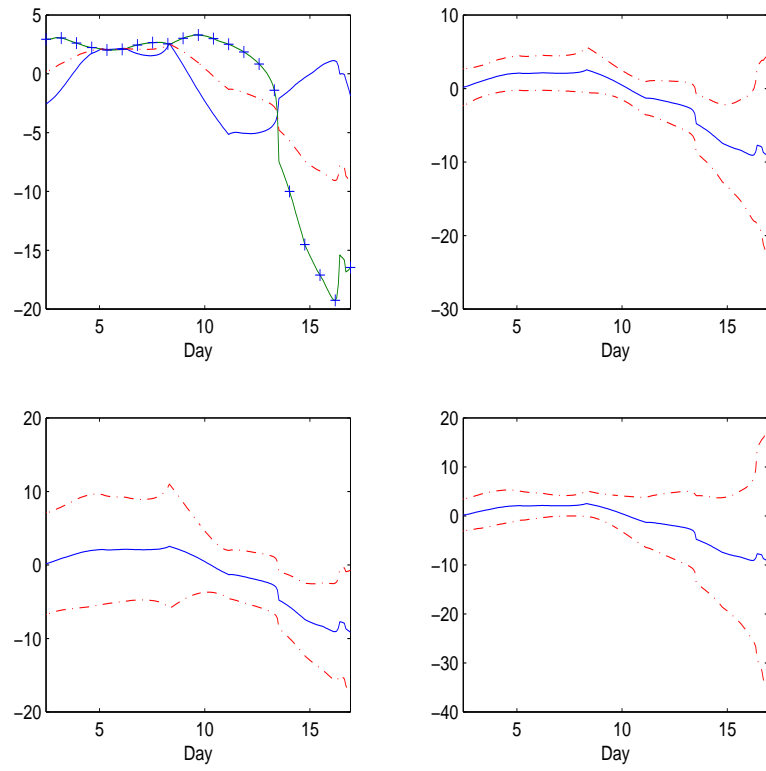


Figure 57: *Effect of Negative Mood + Arouse for "CRMDOQ" Before Quit*

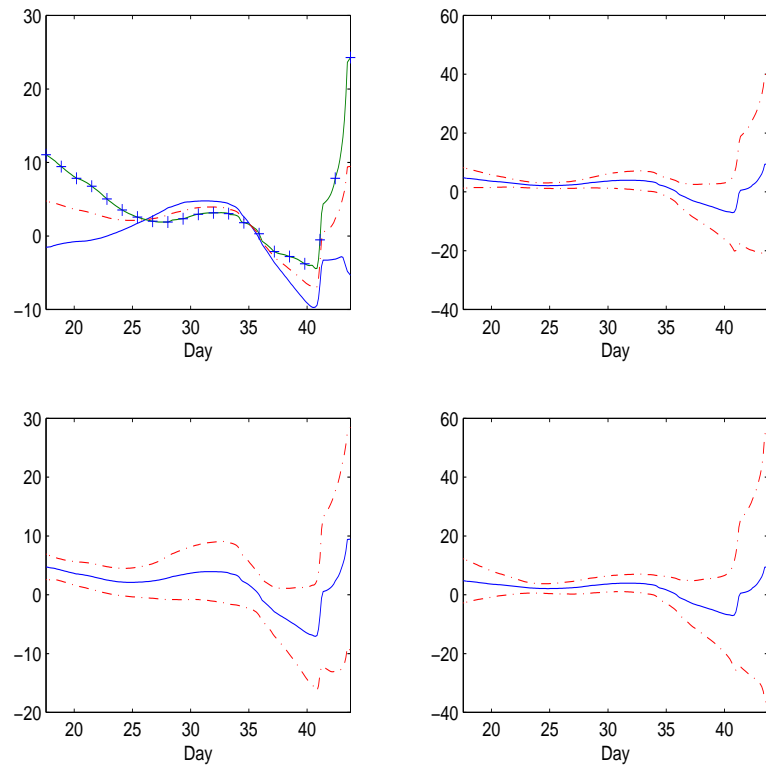


Figure 58: *Effect of Negative Mood + Arouse for "CRMDOQ" After Quit*

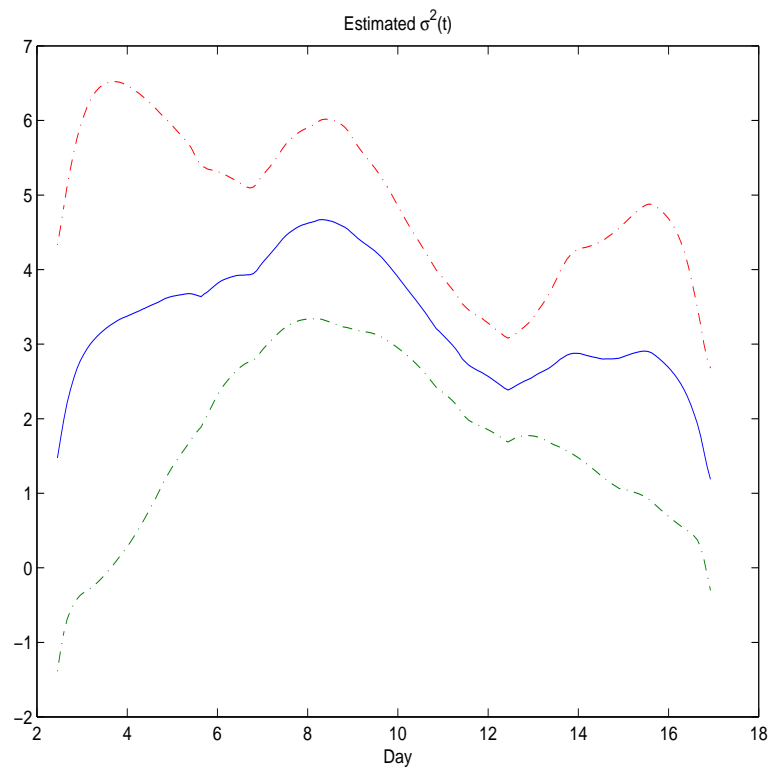


Figure 59: *Estimated $\sigma^2(t)$ of “CRMDOQ” Before Quit*

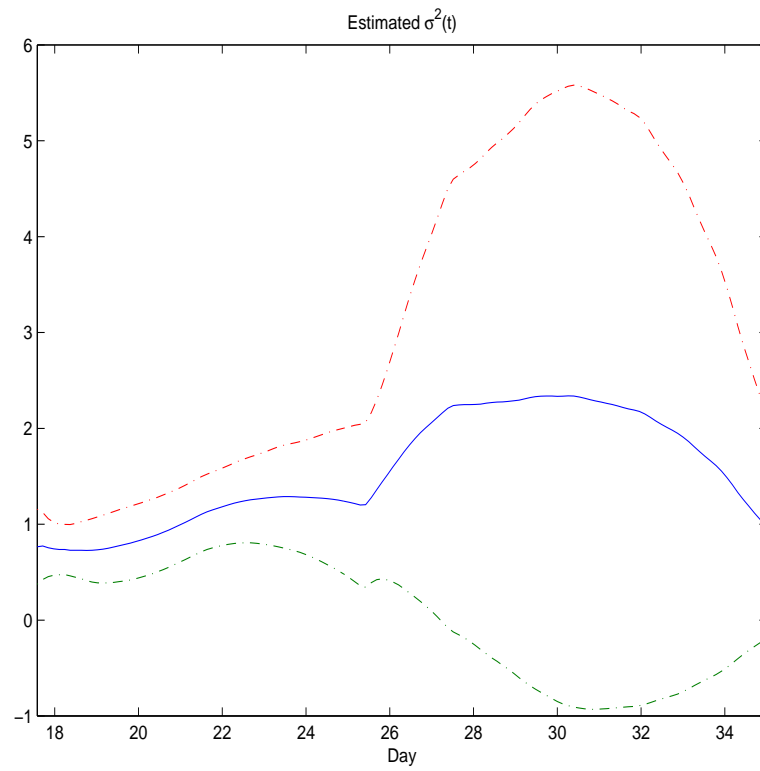


Figure 60: *Estimated $\sigma^2(t)$ of “CRMDOQ” After Quit*

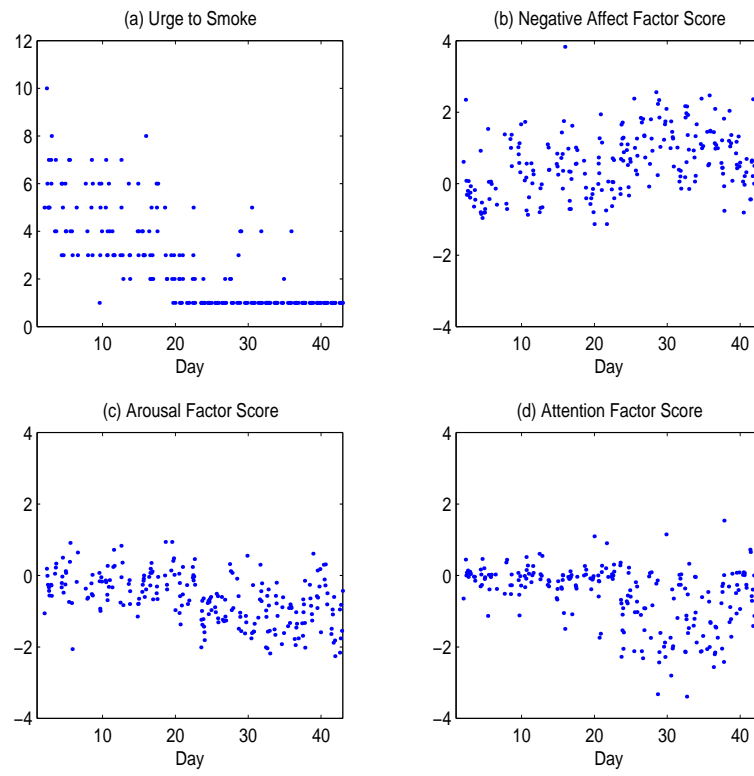


Figure 61: *Scatter Plot of "MEHRIB"*

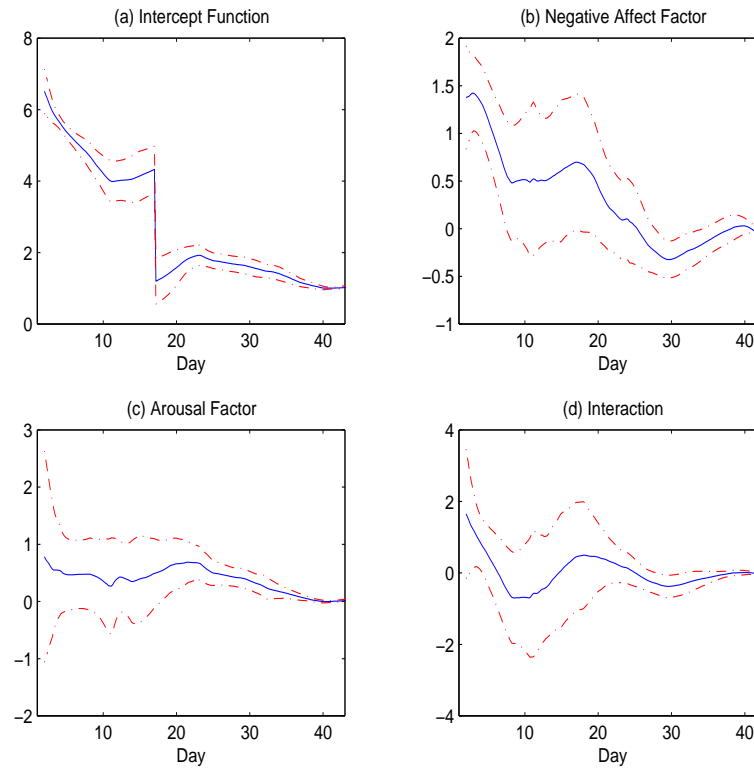


Figure 62: *Estimated Coefficients of "MEHRIB"*

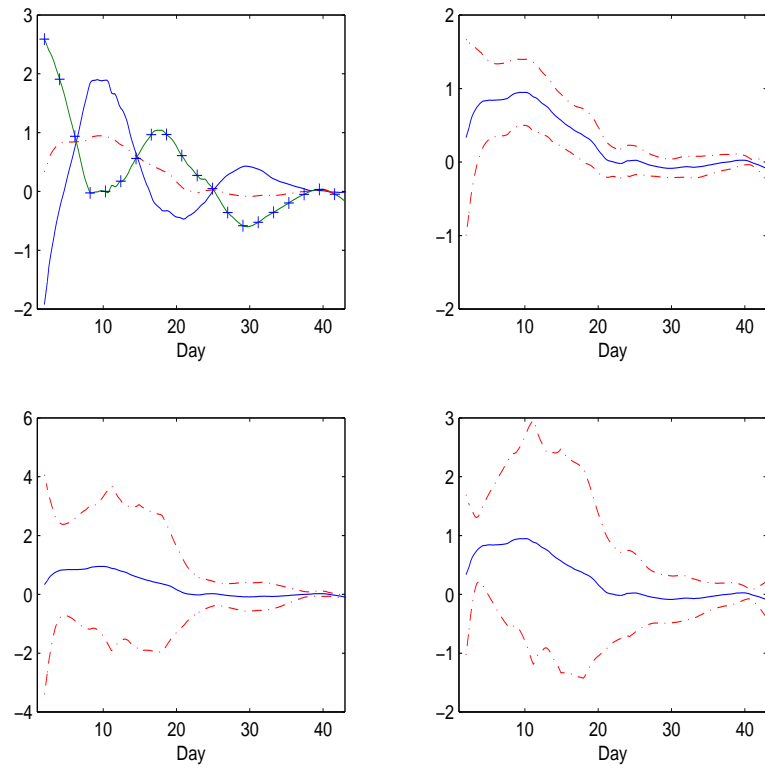


Figure 63: *Effect of Negative Mood + Arouse for “MEHRIB”*

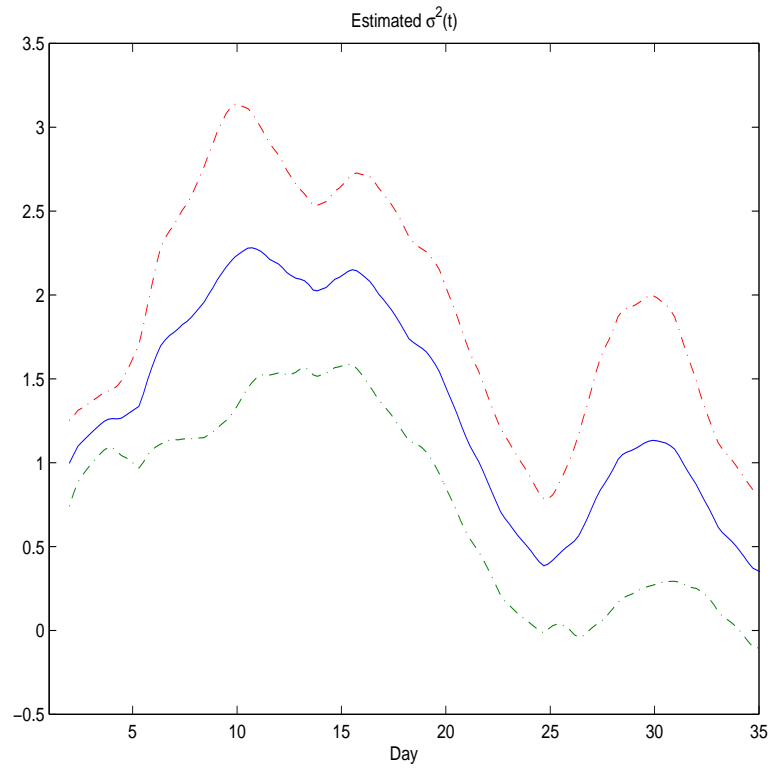


Figure 64: *Estimated $\sigma^2(t)$ of “MEHRIB”*

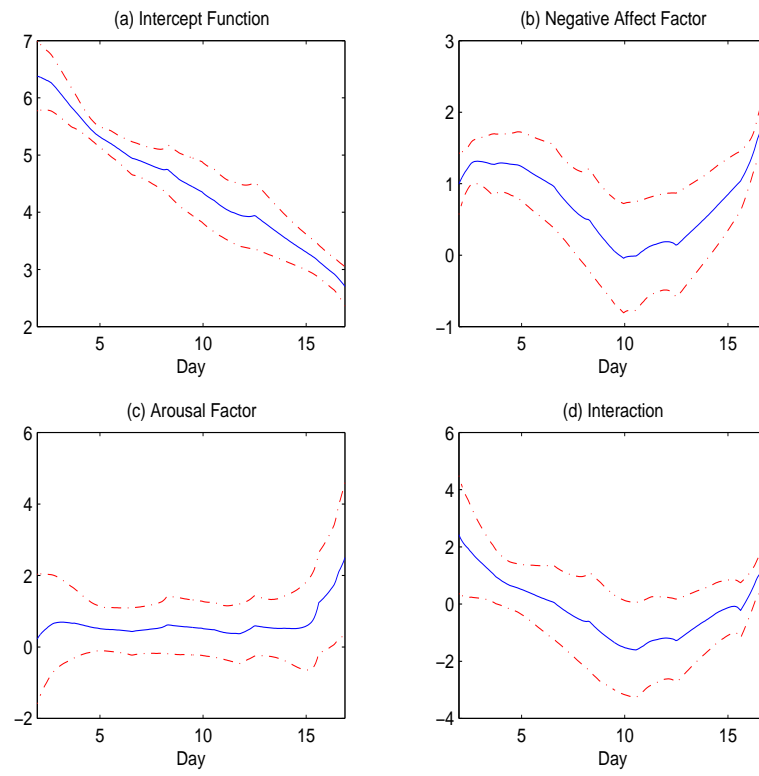


Figure 65: *Estimated Coefficients of “MEHRIB” Before Quit*

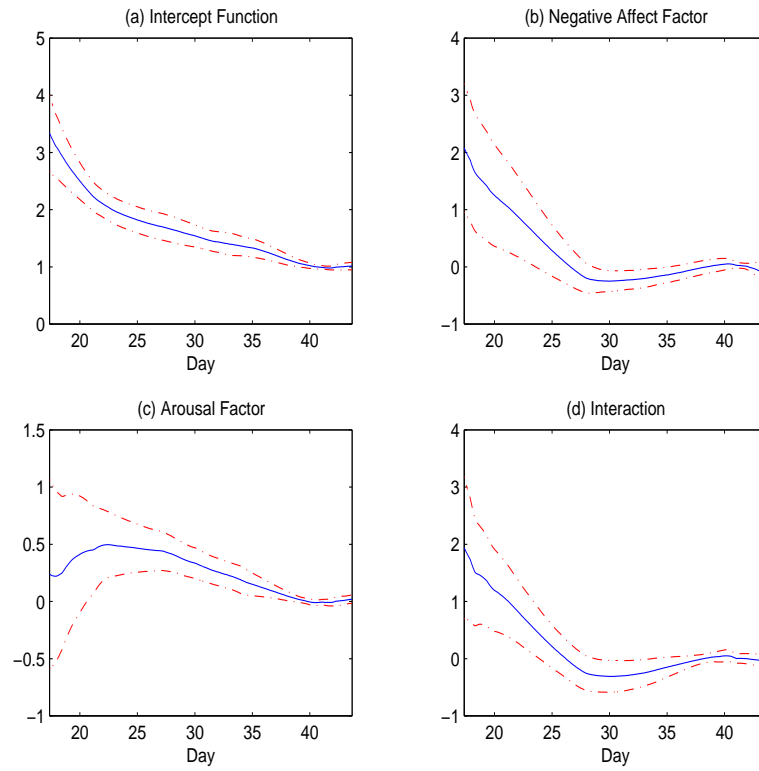


Figure 66: *Estimated Coefficients of “MEHRIB” After Quit*

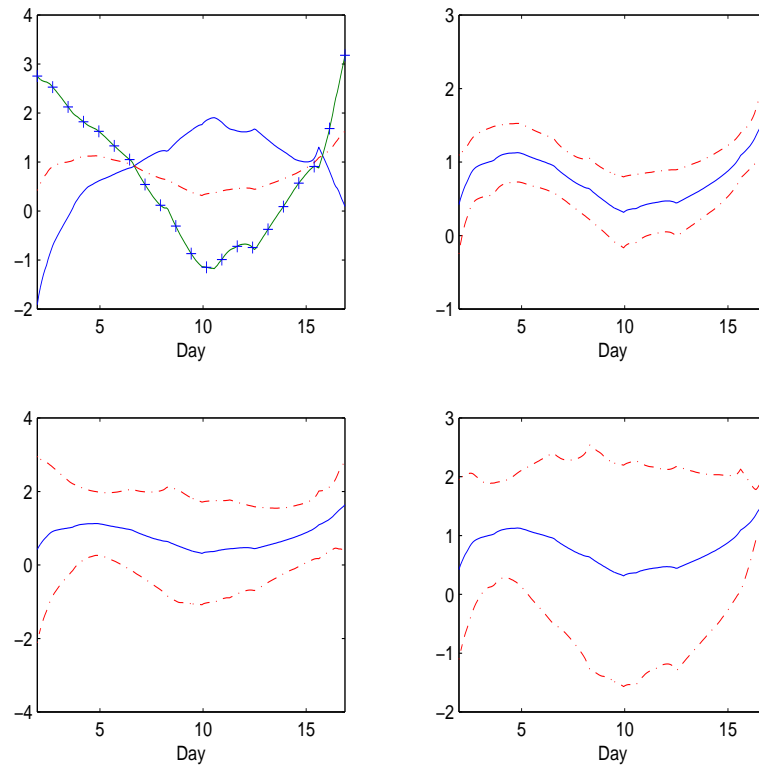


Figure 67: *Effect of Negative Mood + Arouse for “MEHRIB” Before Quit*

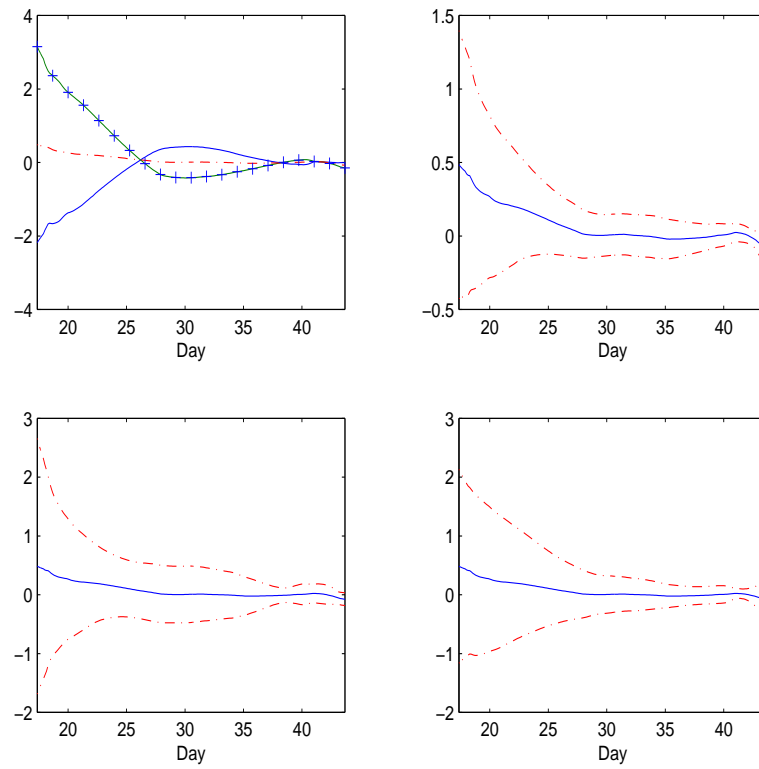


Figure 68: *Effect of Negative Mood + Arouse for “MEHRIB” After Quit*

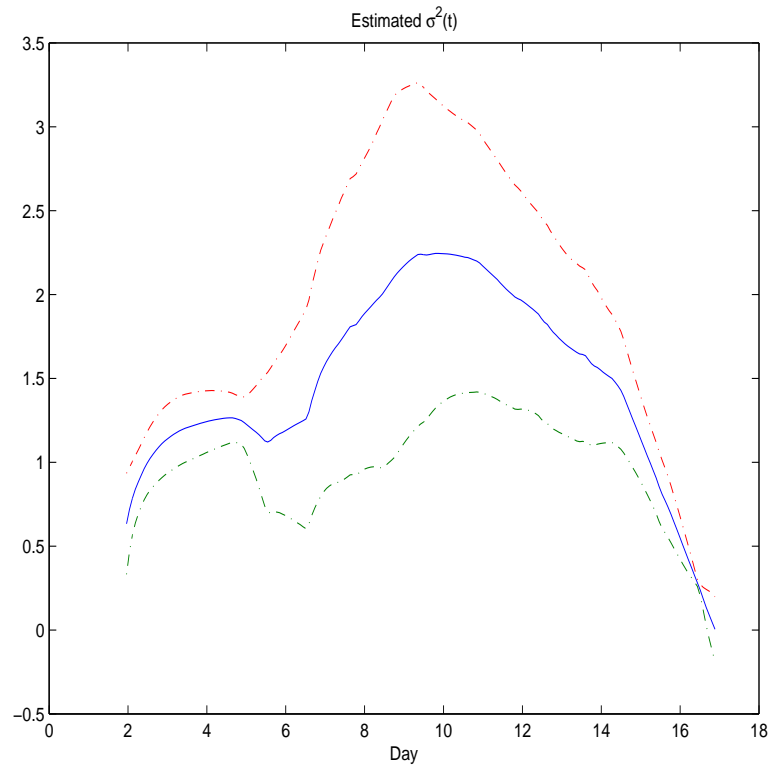


Figure 69: *Estimated $\sigma^2(t)$ of “MEHRIB” Before Quit*

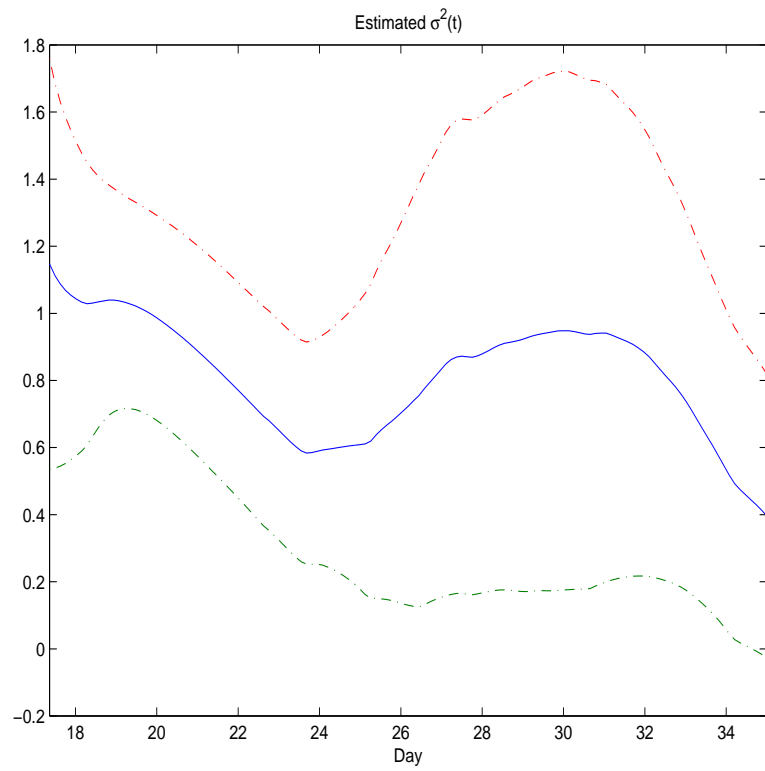


Figure 70: *Estimated $\sigma^2(t)$ of “MEHRIB” After Quit*

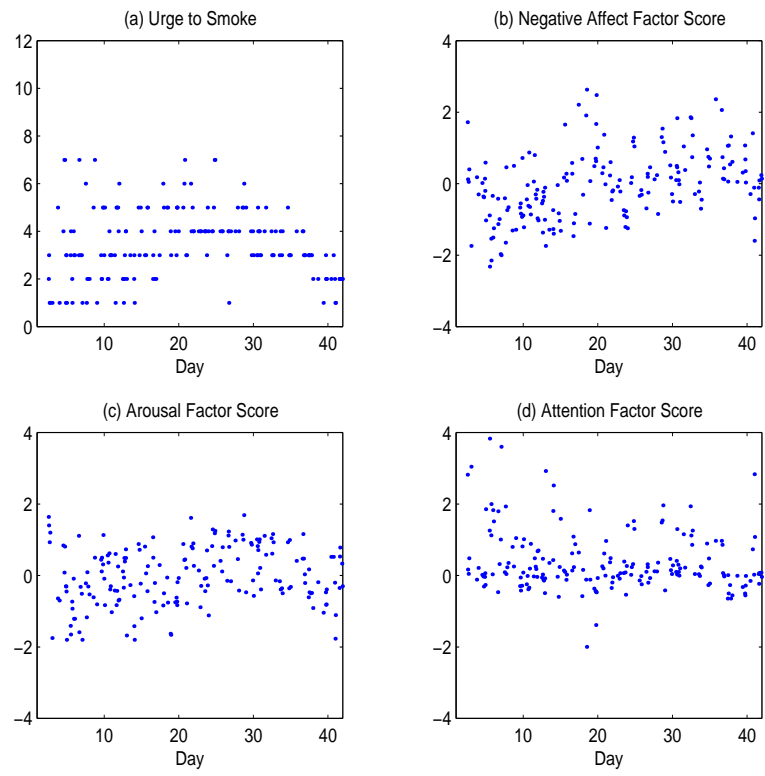


Figure 71: *Scatter Plot of “NALJUV”*

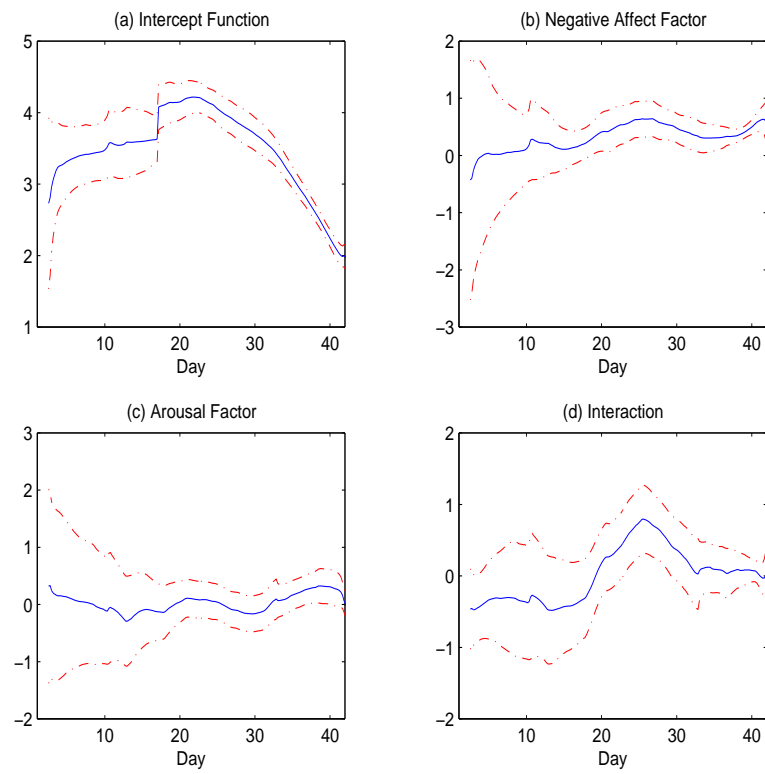


Figure 72: *Estimated Coefficients of “NALJUV”*

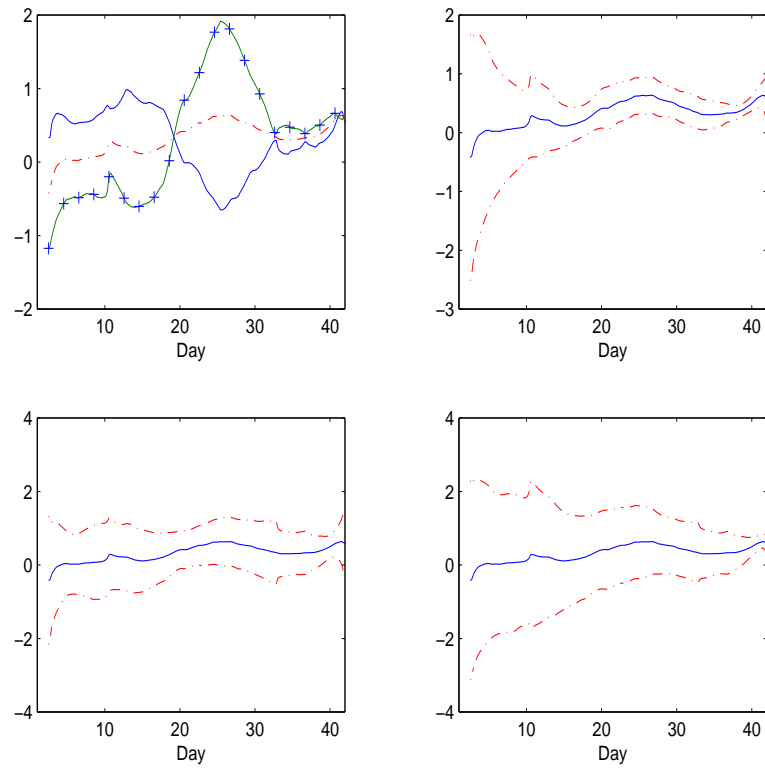


Figure 73: *Effect of Negative Mood + Arouse for “NALJUV”*

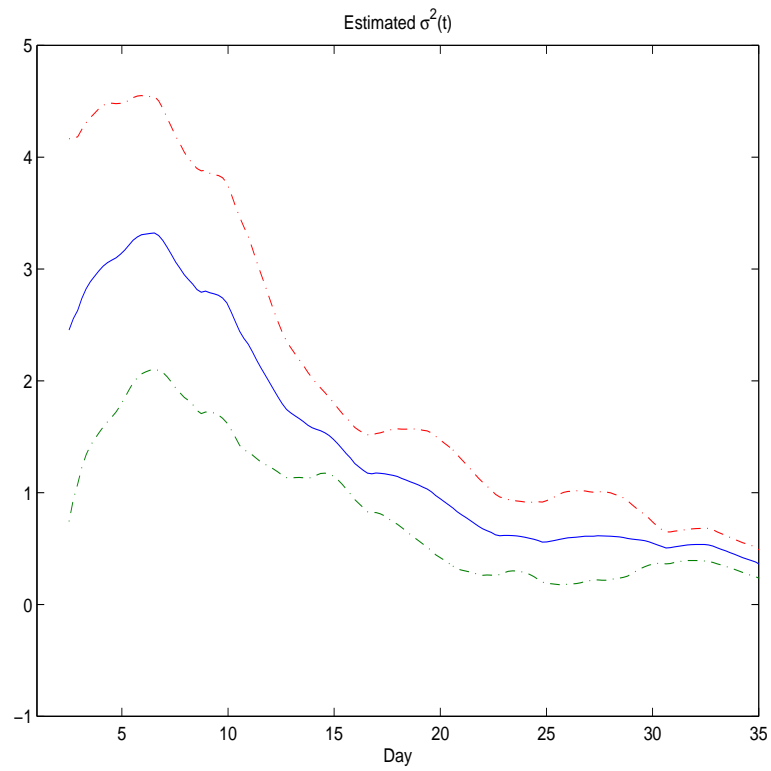


Figure 74: *Estimated $\sigma^2(t)$ of “NALJUV”*

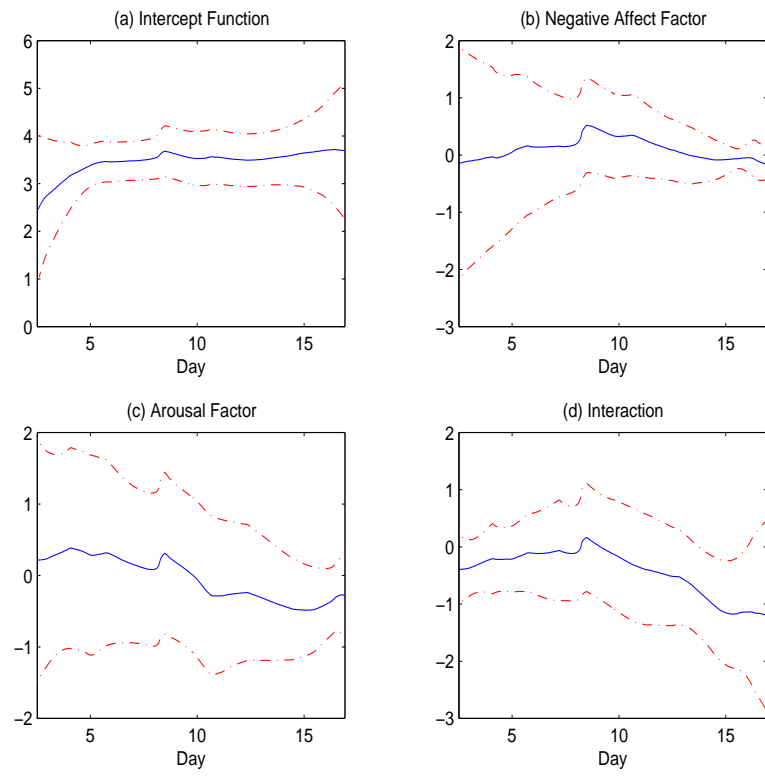


Figure 75: *Estimated Coefficients of “NALJUV” Before Quit*

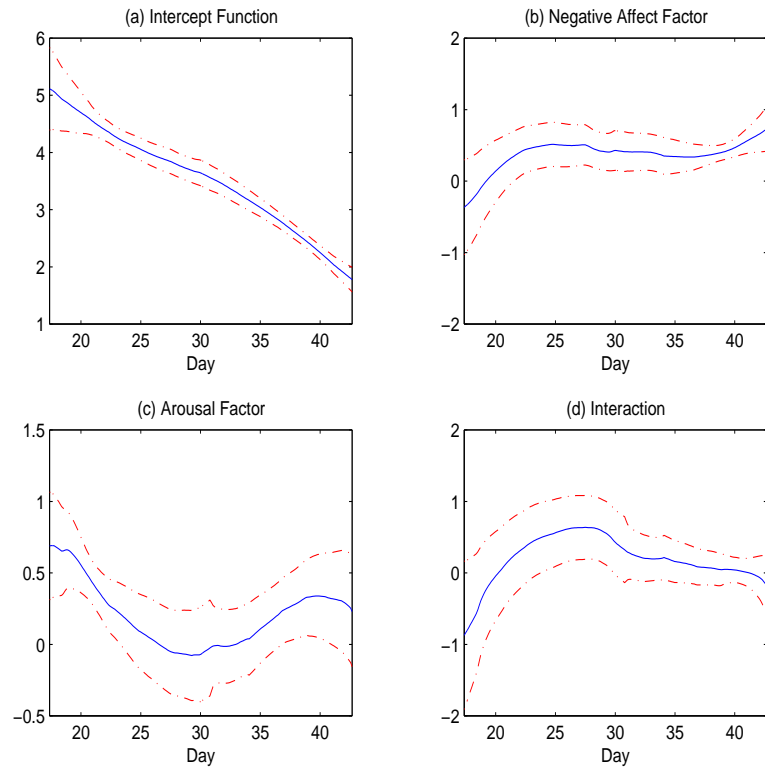


Figure 76: *Estimated Coefficients of “NALJUV” After Quit*

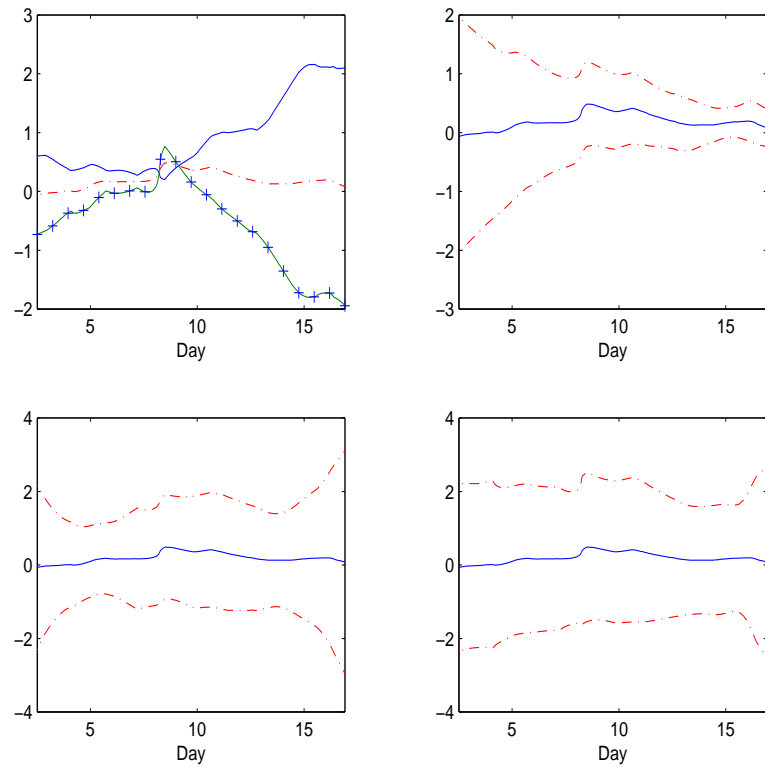


Figure 77: *Effect of Negative Mood + Arouse for “NALJUV” Before Quit*

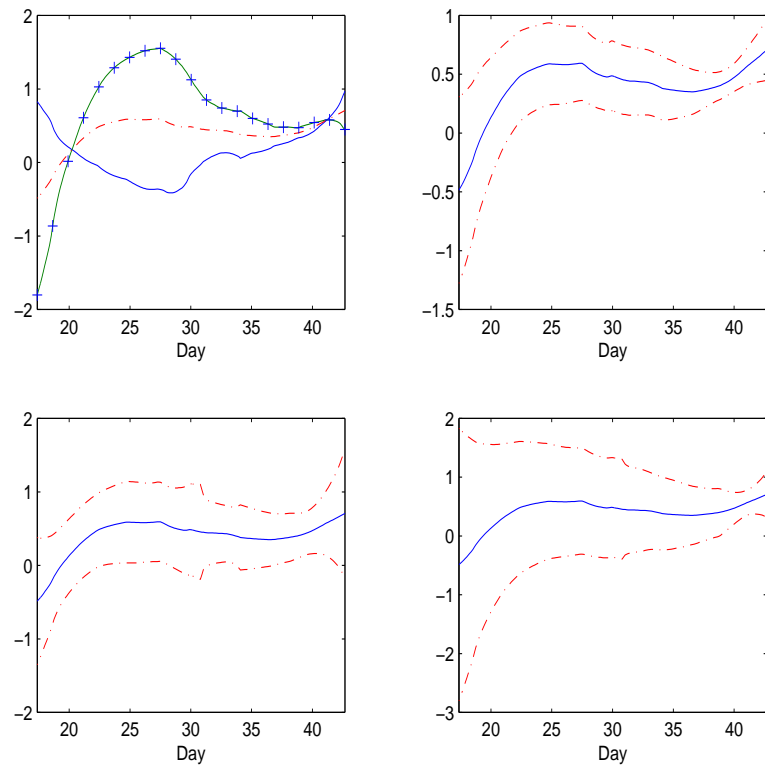


Figure 78: *Effect of Negative Mood + Arouse for “NALJUV” After Quit*

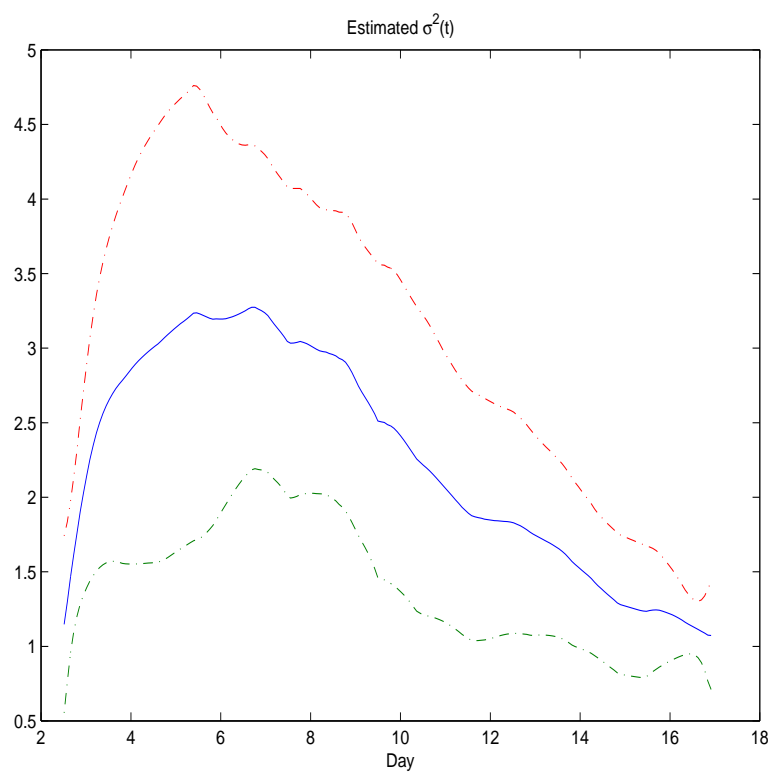


Figure 79: *Estimated $\sigma^2(t)$ of “NALJUV” Before Quit*

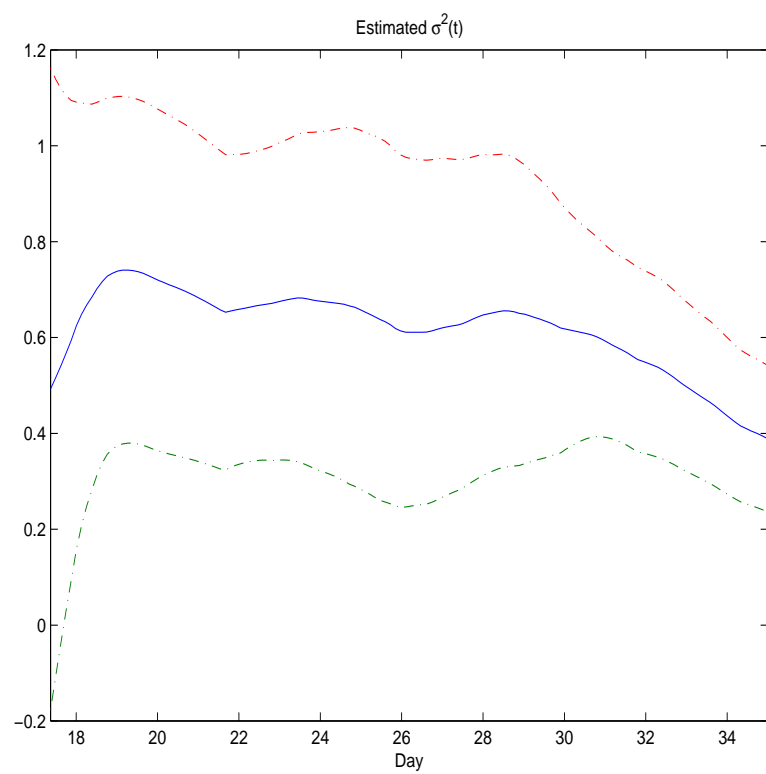


Figure 80: *Estimated $\sigma^2(t)$ of “NALJUV” After Quit*

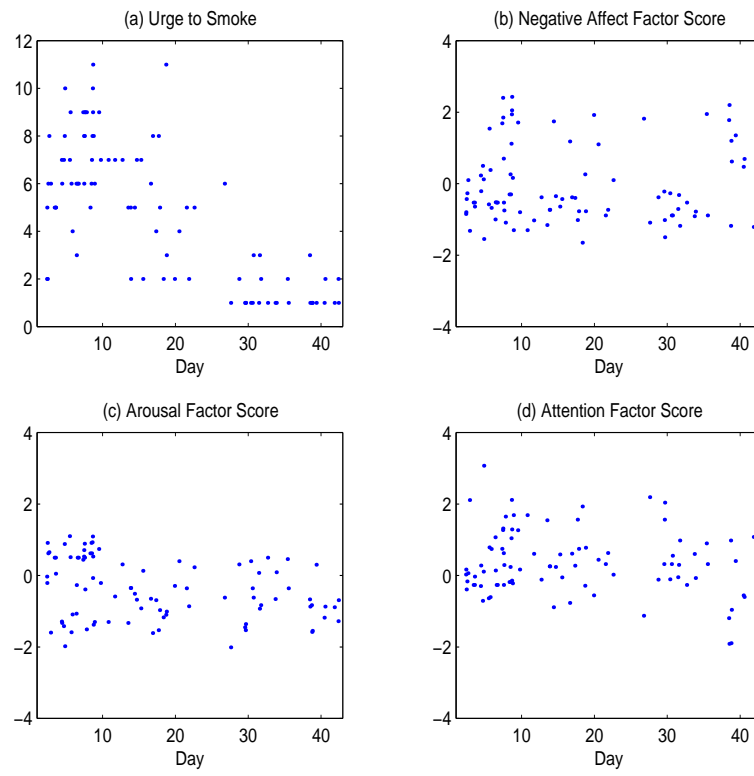


Figure 81: *Scatter Plot of "PFMJAO"*

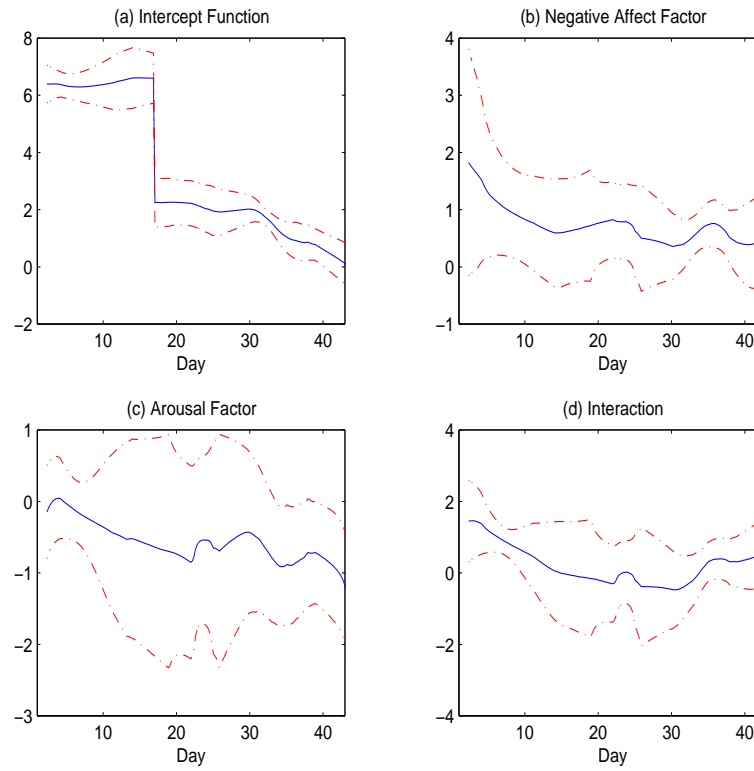


Figure 82: *Estimated Coefficients of "PFMJAO"*

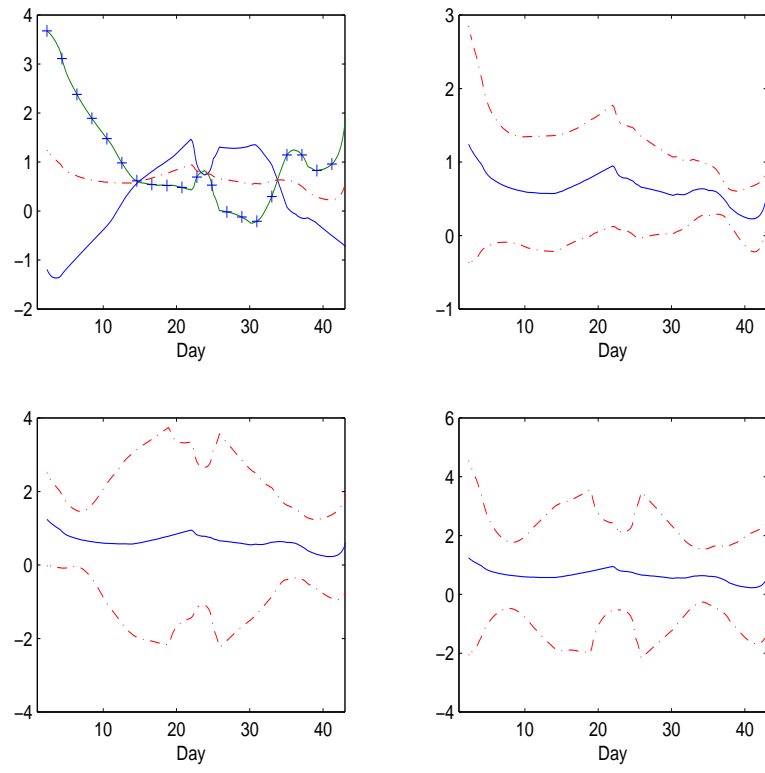


Figure 83: *Effect of Negative Mood + Arouse for “PFMJAO”*

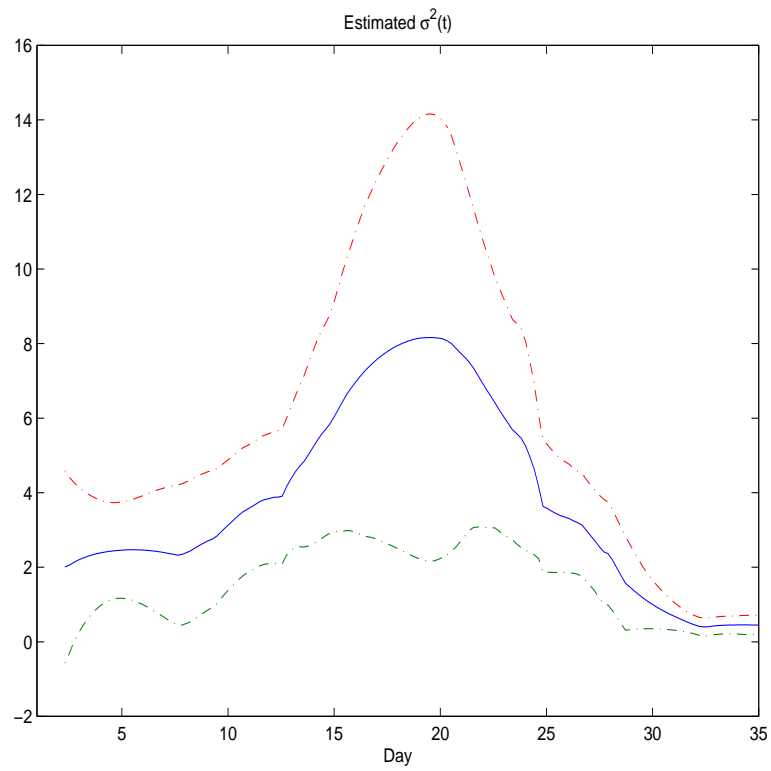


Figure 84: *Estimated $\sigma^2(t)$ of “PFMJAO”*

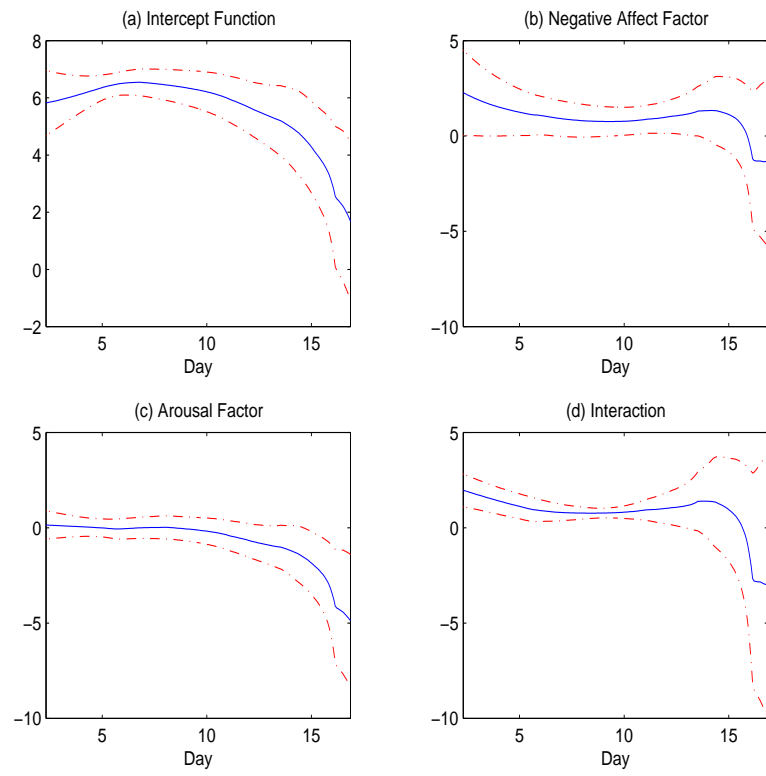


Figure 85: *Estimated Coefficients of "PFMJAO" Before Quit*

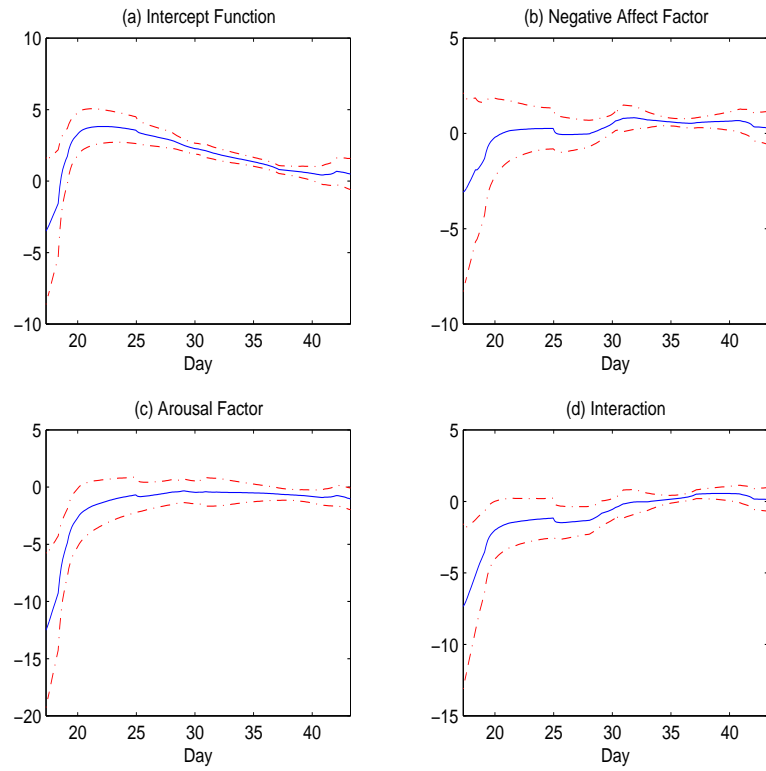


Figure 86: *Estimated Coefficients of "PFMJAO" After Quit*

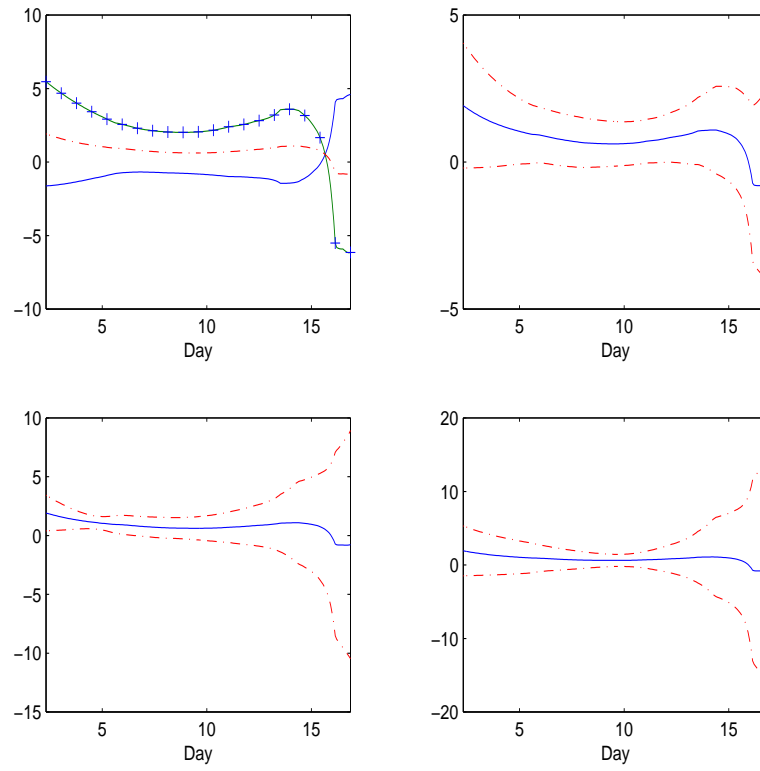


Figure 87: *Effect of Negative Mood + Arouse for "PFMJAO" Before Quit*

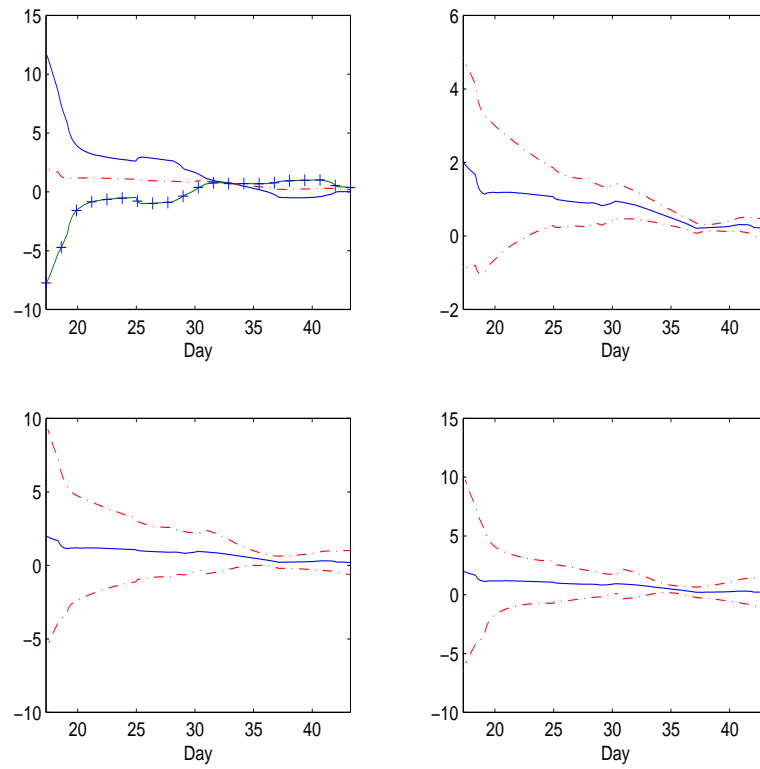


Figure 88: *Effect of Negative Mood + Arouse for "PFMJAO" After Quit*

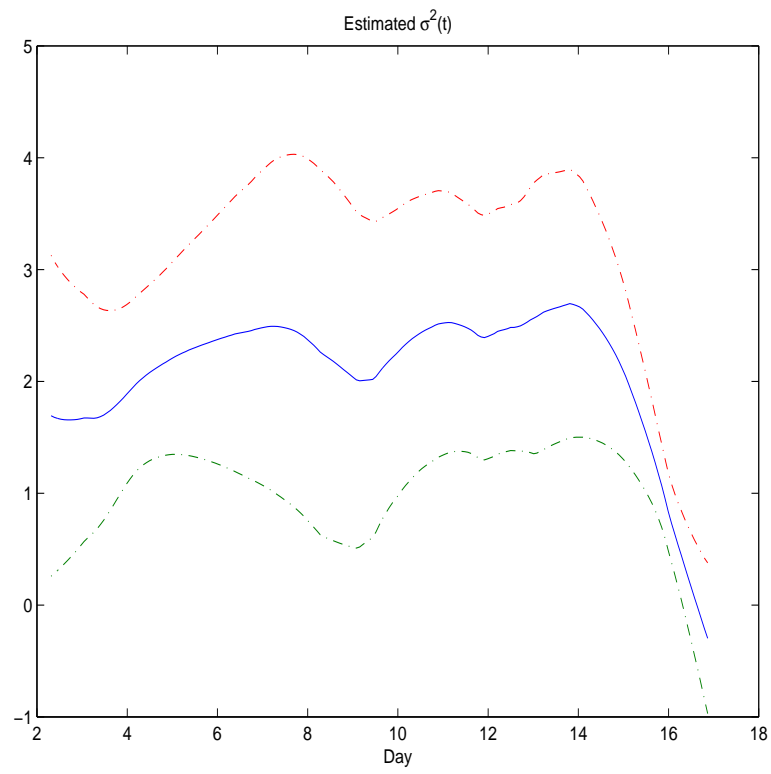


Figure 89: *Estimated $\sigma^2(t)$ of “PFMJAO” Before Quit*

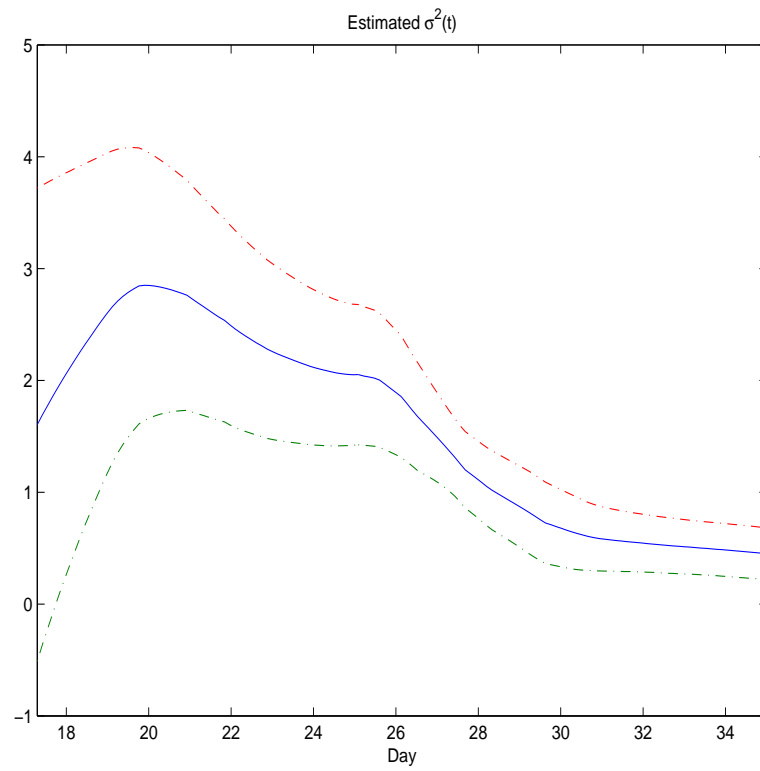


Figure 90: *Estimated $\sigma^2(t)$ of “PFMJAO” After Quit*