

Table S6: Fama-Macbeth Regression for Chinese Cities except Wuhan

Daily R values from January 19 to February 10 and the average temperature and relative humidity over 6 days up to and including the day when R value is measured, are used in the regression for 99 Chinese cities (without Wuhan). The regression is estimated by the Fama-MacBeth approach.

| | Overall | Before Lockdown (Jan 24) | After Lockdown (Jan 24) |
|---------------------------|--------------------|---------------------------------|--------------------------------|
| R2 | 0.3029 | 0.1915 | 0.3339 |
| Temperature | | | |
| coef | -0.0223 | -0.0287 | -0.0205 |
| 95%CI | [-0.0358, -0.0088] | [-0.0406, -0.0168] | [-0.0369, -0.0041] |
| std.err | 0.0065 | 0.0043 | 0.0078 |
| t-stat | -3.44 | -6.69 | -2.64 |
| p-value | 0.002 | 0.003 | 0.017 |
| Relative Humidity | | | |
| coef | -0.0060 | -0.0071 | -0.0056 |
| 95%CI | [-0.0100, -0.0019] | [-0.0105, -0.0038] | [-0.0108, -0.0005] |
| std.err | 0.0019 | 0.0012 | 0.0024 |
| t-stat | -3.07 | -5.86 | -2.32 |
| p-value | 0.006 | 0.004 | 0.033 |
| Population Density | | | |
| coef | 0.0262 | 0.1198 | 0.0002 |
| 95%CI | [-0.0290, 0.0814] | [0.0564, 0.1832] | [-0.0352, 0.0356] |
| std.err | 0.0266 | 0.0228 | 0.0168 |
| t-stat | 0.98 | 5.25 | 0.01 |
| p-value | 0.336 | 0.006 | 0.991 |
| Percentage over 65 | | | |
| coef | 0.1316 | 0.3849 | 0.0612 |
| 95%CI | [-1.7302, 1.9933] | [-1.0386, 1.8084] | [-2.3111, 2.4335] |
| std.err | 0.8977 | 0.5127 | 1.1244 |
| t-stat | 0.15 | 0.75 | 0.05 |

| | Overall | Before Lockdown (Jan 24) | After Lockdown (Jan 24) |
|-------------------------------------|--------------------|---------------------------------|--------------------------------|
| p-value | 0.885 | 0.495 | 0.957 |
| GDP per capita | | | |
| coef | 0.0048 | -0.0110 | 0.0092 |
| 95%CI | [-0.0148, 0.0244] | [-0.0252, 0.0033] | [-0.0114, 0.0298] |
| std.err | 0.0095 | 0.0051 | 0.0098 |
| t-stat | 0.51 | -2.13 | 0.94 |
| p-value | 0.616 | 0.100 | 0.360 |
| No. of doctors | | | |
| coef | -0.0057 | -0.0109 | -0.0043 |
| 95%CI | [-0.0089, -0.0025] | [-0.0162, -0.0056] | [-0.0064, -0.0022] |
| std.err | 0.0015 | 0.0019 | 0.0010 |
| t-stat | -3.73 | -5.69 | -4.35 |
| p-value | 0.001 | 0.005 | 0.0004 |
| Drop of BMI | | | |
| coef | 0.3135 | -0.4107 | 0.5146 |
| 95%CI | [-0.3290, -0.9559] | [-0.6870, -0.1344] | [-0.0995, 1.1287] |
| std.err | 0.3098 | 0.0995 | 0.2911 |
| t-stat | 1.01 | -4.13 | 1.77 |
| p-value | 0.323 | 0.015 | 0.095 |
| Inflow population from Wuhan | | | |
| coef | -0.0052 | -0.0006 | -0.0065 |
| 95%CI | [-0.0106, 0.0002] | [-0.0011, -0.0002] | [-0.0128, -0.0002] |
| std.err | 0.0026 | 0.0002 | 0.0030 |
| t-stat | -1.99 | -3.93 | -2.17 |
| p-value | 0.059 | 0.017 | 0.044 |
| Latitude | | | |
| coef | 0.0040 | 0.0082 | 0.0029 |
| 95%CI | [-0.0149, 0.0230] | [-0.0132, 0.0296] | [-0.0213, 0.0271] |
| std.err | 0.0091 | 0.0077 | 0.0115 |

| | Overall | Before Lockdown (Jan 24) | After Lockdown (Jan 24) |
|------------------|--------------------|---------------------------------|--------------------------------|
| t-stat | 0.44 | 1.06 | 0.25 |
| p-value | 0.663 | 0.347 | 0.804 |
| Longitude | | | |
| coef | -0.0110 | -0.0293 | -0.0059 |
| 95%CI | [-0.0209, -0.0010] | [-0.0579, -0.0008] | [-0.0134, 0.0017] |
| std.err | 0.0048 | 0.0103 | 0.0036 |
| t-stat | -2.29 | -2.85 | -1.64 |
| p-value | 0.032 | 0.046 | 0.119 |
| const | | | |
| coef | 1.0925 | 2.1209 | 0.8069 |
| 95%CI | [0.5059, 1.6792] | [1.5697, 2.6721] | [0.5327, 1.0810] |
| std.err | 0.2829 | 0.1985 | 0.1299 |
| t-stat | 3.86 | 10.68 | 6.21 |
| p-value | 0.001 | 0 | 0 |