Supplementary 1

1 Cross-Correlation Results

This section reports further results for cross-correlation analyses.

Figure 1 for France, Figure 2 for Germany, Figure 3 for Italy, Figure 4 for Spain, Figure 5 for United Kingdom. We show the results for some of the biggest European countries, even though Germany and Italy are missing information for the variable *admICU*, and United Kingdom is missing information for both variables *admHospital* and *admICU*.

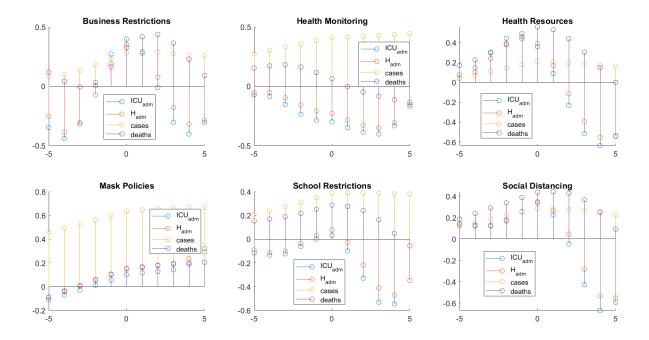


Figure 1. Cross-correlation between indices and epidemiological variables for France. x lag value, y cross-correlation value

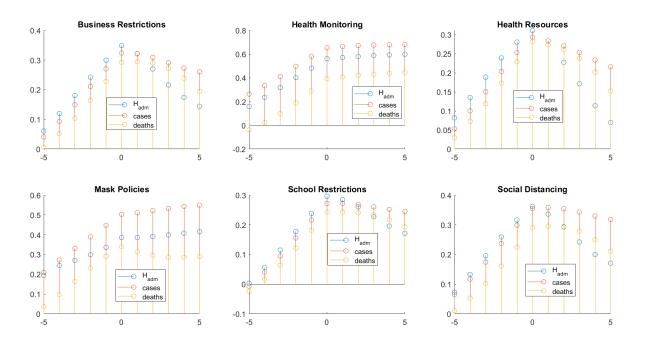


Figure 2. Cross-correlation between indices and epidemiological variables for Germany. *x* lag value, *y* cross-correlation value

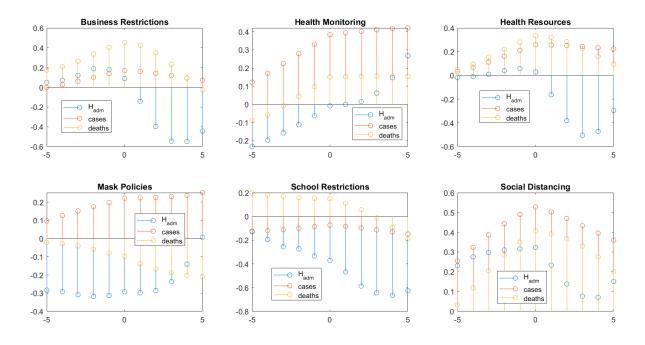


Figure 3. Cross-correlation between indices and epidemiological variables for Italy. *x* lag value, *y* cross-correlation value

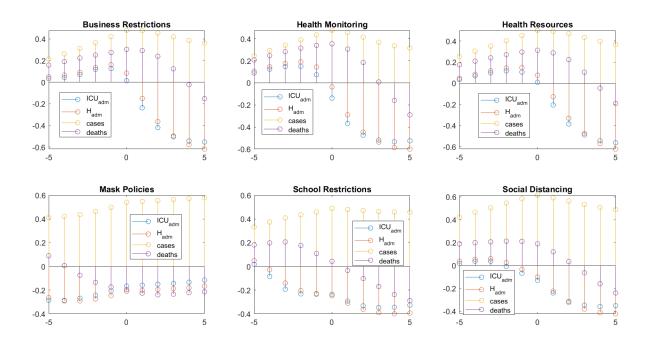


Figure 4. Cross-correlation between indices and epidemiological variables for Spain. x lag value, y cross-correlation value

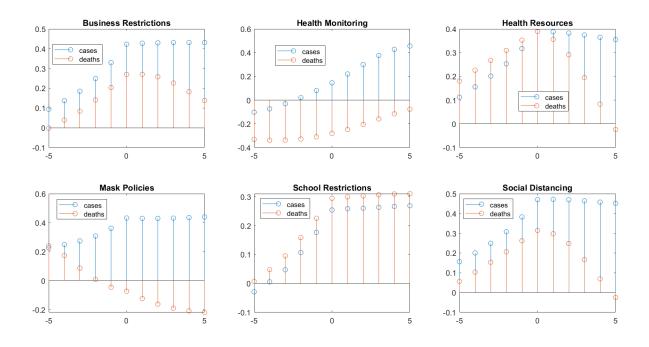


Figure 5. Cross-correlation between indices and epidemiological variables for UK. x lag value, y cross-correlation value