Supplementary Material

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S1 Data Collection

S1.1 Case Data

We collected daily case data from 374 cities and metropolitan areas from 43 countries from all inhabited continents. The data source for each country is listed in Table [S1.](#page-1-0) However, data was unavailable for cities in the arid Middle East and in colder parts of the world, e.g. northern Russia, therefore our models represent a restricted part of the full climatic range of human inhabited regions.

To ensure a comparable level of infrastructure and population mixing in the locations of interest, we only used cities that had a population of at least half a million people. We further excluded cities that reported fewer than 50 cases up to 8 July 2020, to mitigate the influence of imported cases compared to local transmission.

Collected daily case data was either in the form of interval data (new cases per day, also known as daily incidence) or cumulative data (new cases per day are aggregated to previously reported cases).

For our purposes, days with zero incidence (i.e. where no new cases are recorded) are not used for model fitting. Days with zero incidence are unlikely especially once an epidemic is under way and there is community spread. Instead, it is likely that cases on days with zero incidence were reported at a later date. This is because collection of samples and lab-testing does not necessarily take place on the same day. Some countries, like the UK, match a positive test to the sample collection date. Other countries might not do this and would report after lab-testing. This possible difference between cities/countries is not a problem as long as the reporting delay, the period between the actual transmission and the reporting, is constant throughout the initial phase in each individual city. We also assume that this delay is relatively short (only a few days), so that the extracted climate variables approximately match the transmission period.

We make one final assumption: we assume that the testing rate, or rather the case detection rate, is constant during the initial outbreak period. It does not matter if the testing rate differs between cities and countries (which it will do) - our method will yield comparable basic reproduction numbers as long as the testing rate is relatively constant in each individual city.

Country (# cities)	Source Details
Argentina (1)	$\frac{1}{1}$ Xu et al. [29]
Belgium (1)	https://github.com/beoutbreakprepared/nCoV2019/tree/
Canada (5)	master/latest_data
China (86)	
Ecuador (2)	
India (75)	
Japan (1)	
Kazakhstan (1)	
Niger (1)	
Paraguay (1)	
Russia (2)	
Singapore (1)	
UK(1)	
Australia (2)	2 New South Wales Government & State Government of Victoria
	$\frac{https://data.nsw.gov.au/data/dataset/}{https://data.nsw.gov.au/data/dataset/}$
	nsw-covid-19-cases-by-location-and-likely-source-of-infection/
	resource/2776dbb8-f807-4fb2-b1ed-184a6fc2c8aa
	https://www.dhhs.vic.gov.au/ncov-covid-cases-by-lga-source-csv
Belgium (1)	³ Belgian Institute for Health
	https://epistat.wiv-isp.be/covid/
Brazil (36)	⁴ Ministry for Health Brazil
	https://opendatasus.saude.gov.br/dataset/bd-srag-2020
	https://s3-sa-east-1.amazonaws.com/ckan.saude.gov.br/SRAG/
	2020/INFLUD-16-11-2020.csv
Burkina Faso (1)	⁵ Ministry of Health Burkina Faso
	https://www.sante.gov.bf/corona-virus
Chile (1)	⁶ Ministry of Health, Chile
	https://www.gob.cl/coronavirus/cifrasoficiales/
$\text{Colombia}(8)$	National Institute of Health, Colombia
	https://www.ins.gov.co/Noticias/Paginas/Coronavirus.aspx
Congo, Republic of (2)	Ministry of Health, Congo
	http://sante.gouv.cg/
	https://twitter.com/MSPPFIFD_cg

Table S1: Case data and sources.

¹As data is incomplete, city-level data from a country is used if at least 50% of country-level cases had been reported. For this, we compared daily numbers of Xu et al. with country-level numbers of the JHU CSSE database. We discarded city-level data from day n, if country-level data dropped below 50% of official numbers on day n.

²Case data of Sydney, SE Sydney, SW Sydney, N Sydney, and W Sydney clustered for Sydney.

 3 We use the Brussles Arrondissement as approximate metropolitan area.

⁴Aggregated non-severe and sever cases, filtered for positive test result.

⁵Only updated until 22nd May.

⁶Individually published reports. Data on 16th June was manually adjusted by the Ministry of Health, so we only used records up to this point.

$Côte$ d'Ivoire (1)	⁷⁸ Ministry of Health and Public Hygiene		
	http://www.sante.gouv.ci/welcome/actualites/605690		
Djibouti (1)	⁹ Ministry of Health of Djibouti		
	https://covid19.gouv.dj/test		
Ethiopia (1)	⁷ Ethiopian Public Health Institute		
	https://www.ephi.gov.et/index.php/public-health-emergency/		
	novel-corona-virus-update		
Germany (15)	Robert Koch Institute		
	https://www.rki.de/DE/Content/InfAZ/N/Neuartiges_		
	Coronavirus/Fallzahlen.html		
Ghana (1)	⁷ Ministry of Health, Ghana		
	https://ghanahealthservice.org/covid19/archive.php		
	https://ghanahealthservice.org/covid19/		
	https://twitter.com/mohgovgh		
India (1)	Delhi Health Bulletins		
	https://delhifightscorona.in/health-bulletins/		
Indonesia (2)	Ministry of Health of the Republic of Indonesia		
	https://corona.jakarta.go.id/en/data-pemantauan		
Italy (11)	Civil Protection		
	$\text{https://github.com/pcm-dpc/COVID-19/tree/master/}$		
	dati-province		
Japan (7)	¹⁰ Ministry of Health Labour and Welfare		
	https://mhlw-gis.maps.arcgis.com/apps/opsdashboard/index.		
	html#/0c5d0502bbb54f9a8dddebca003631b8		
Kenya (2)	⁷ Ministry of Health Kenya		
	https://www.health.go.ke/		
Malaysia (1)	Director-General of Health Malaysia		
	$\text{https://kplexishatan.com/}$		
Mexico (30)	¹¹ Mexican Government		
	https://datos.gob.mx/busca/dataset/		
	informacion-referente-a-casos-covid-19-en-mexico		
Netherlands (3)	National Institute for Public Health and Environment		
	https://data.rivm.nl/covid-19/		
Nigeria(2)	⁷ Nigeria Centre for Disease Control		
	https://ncdc.gov.ng/diseases/sitreps/?cat=14&name=An%		
	20update%20of%20COVID-19%20outbreak%20in%20Nigeria		
Norway (1)	Norwegian Institute of Public Health		
	https://www.fhi.no/en/id/infectious-diseases/coronavirus/		
	daily-reports/daily-reports-COVID19/		

⁷ Individually published reports.

⁸Country-level data but as of June 2020, 95% of the cases recorded are in Abidjan.

 9 Country-level data, but $> 70\%$ of population are living in Djibouti City.

 10 Only about 10000 out of 17000 cases were associated with a date and used here.

 11 Filtered for cases without recent travel history.

Pakistan (1)	Government of Pakistan
	http://covid.gov.pk/stats/ict
Peru (4)	Ministry of Health, Peru
	https://www.datosabiertos.gob.pe/dataset/
	casos-positivos-por-covid-19-ministerio-de-salud-minsa
Philippines (8)	Department of Health
	https://ncovtracker.doh.gov.ph/
	https://drive.google.com/drive/folders/164CQ_
	1lI6WZJovwULpC8zHDi9K0arkiz
Senegal (1)	⁷ Ministry of Health and Social Action of Senegal
	http://www.sante.gouv.sn/activites
	https://cartosantesen.maps.arcgis.com/apps/opsdashboard/
	index.html#/d74c1c8960e1450d9ade59a8b5c9e9a7
Somalia (1)	⁷ Ministry of Health, Federal Republic of Somalia
	https://twitter.com/MoH_Somalia
	https://www.facebook.com/MoHSomalia/
	https://www.nomadilab.org/covid-19somalia/
South Africa (2)	7 Gauteng Department of Health & Western Cape Government
	https://twitter.com/GautengHealth
	https://coronavirus.westerncape.gov.za/covid-19-dashboard
South Korea (5)	⁷ Korea Centers for Disease Control and Prevention (KCDC)
	https://www.cdc.go.kr/board/board.es?mid=a30402000000 $\&$
	$bid = 0030$
S pain (1)	National Centre for Epidemiology, Spain
	https://cnecovid.isciii.es/covid19/#documentaci%C3%
	B3n-y-datos
Sudan (1)	7 Federal Ministry of Health, Sudan
	https://twitter.com/FMOH_SUDAN
	http://www.fmoh.gov.sd/
Sweden (1)	Public Health Agency of Sweden
	https://www.folkhalsomyndigheten.se/smittskydd-beredskap/
	utbrott/aktuella-utbrott/covid-19/bekraftade-fall-i-sverige/
Thailand (4)	Department of Disease Control
	https://data.go.th/en/dataset/covid-19-daily
UK(10)	Government of the United Kingdom
	https://coronavirus.data.gov.uk/
$\overline{\text{USA} (27)}$	John Hopkins University CSSE COVID-19 Dataset 12
	$\it https://github.com/CSSEGIS and Data/COVID-19/tree/master/$
	csse_covid_19_data

 $12\,\mbox{We used the according county as city area.}$

S1.2 Covariate Data

We assembled a set of predictor covariates that may potentially explain variation in R_0 between cities, covering five broad categories: climatic, geographic, demographic, socioeconomic and epidemic response at city- or country-level resolution, depending on data availability (Table [S2\)](#page-5-0).

For climatic covariates, daily temperature and relative humidity data were downloaded together with altitude data from Ogimet [\[20\]](#page-60-1), using the R package 'climate' v0.9.5 [\[4\]](#page-59-0), taking readings from the nearest weather location according to the city's latitude and longitude coordinates, extracted from Geonames $[8]^{13}$ $[8]^{13}$ $[8]^{13}$ $[8]^{13}$. Hourly downward UV radiation reaching the earth's surface was extracted from the Copernicus Climate Data Store [\[14\]](#page-59-2), using city coordinates in the same way before aggregating as daily measures.

Considering demographic and socioeconomic covariates, city population size and density were firstly taken from Demographia [\[3\]](#page-59-3). GDP per capita, elderly dependency ratio, and mean population air pollution exposure were obtained from the OECD Metropolitan Database [\[21\]](#page-60-2), substituting country-level average data from alternative sources where no city-level data were available (Table [S2\)](#page-5-0). These data, most notably air pollution, are historical data intended to capture variability in socioeconomic infrastructure and do not reflect economic or environmental changes resulting from the pandemic (Table [S2\)](#page-5-0). Life expectancy was obtained from the WHO Global Health Observatory [\[27\]](#page-60-3) and prevalence of chronic respiratory disease was obtained from the Global Burden of Disease Study [\[9\]](#page-59-4). Self-reported International Health Regulation (IHR) capacity was obtained from the e-SPAR tool [\[26\]](#page-60-4).

To capture epidemic responses, we extracted changes in population activity at various types of location (e.g. retail and recreation, workplaces) from Google COVID-19 Community Mobility Reports [\[10\]](#page-59-5). Data describing stringency of government response were then obtained from the Oxford COVID-19 Government Response Tracker [\[13\]](#page-59-6).

All covariates averaged or derived from daily time series source data (temperature, relative humidity, UV radiation) were calculated for each city based on its respective start and/or end dates of the data fitting window (see Section [S2.2\)](#page-12-0), except for changes in population activity and stringency of government response, which were calculated starting two weeks prior to this period, in order to account for potential lagged impact of disease control responses.

¹³The vast majority of weather stations were within city limits (median of 8 km distance to the city centre) and 320 of 374 weather stations were within 50 km distance of the city centre. 42 weather stations were between 50 km and 100 km away from the city centre and the remaining 12 weather stations were within a 250 km range except for Anyang in China (371 km), and Tijuana and Leon in Mexico (352 resp. 644 km).

Covariate	Definition (units)	Category	Resolution	Source	Date of
					data
Population	population size	demographic	city	Cox [3]	2019
Population	population density	demographic	city	Cox [3]	2019
Density	(per km^2)				
Temperature	mean daily	climatic	city	OGIMET	Fitting
	temperature $(^{\circ}C)$			[20]	Window ¹⁴
				Czernecki et	
				al. $[4]$	
Relative	mean daily relative	climatic	city	OGIMET	Fitting
Humidity	humidity $(\%)$			[20],	Window ¹⁴
(RH)				Czernecki et	
				al. $[4]$	
Ultraviolet	downward UV	climatic	city	Copernicus Climate	Fitting Window ¹⁴
(UV) radiation	radiation reaching surface (kJ/m^2)				
				Change Service [14]	
Latitude	latitude (degrees	geographic	city	Geonames	L.
	north)			$\left[8\right]$	
Elevation	elevation (meters	geographic	city	OGIMET	
	above sea level)			$[20]$,	
				Czernecki et	
				al. $[4]$	
Retail and	activity at	epidemic	city.	$Google$ $[10]$	Fitting
Recreation	restaurants, cafes,	response	otherwise ad-		Window
Activity	shopping centers,		ministrative		with 2
	theme parks,		division,		weeks \log^{15}
	museums, libraries,		otherwise		
	and movie theaters		country		
	(% change compared				
	to baseline)				
Grocery and	activity at grocery	epidemic	city,	Google $[10]$	Fitting
Pharmacy	markets, food	response	otherwise ad-		Window
Activity	warehouses, farmers		ministrative		with $2\,$
	markets, specialty		division,		weeks \log^{15}
	food shops, drug stores, and		otherwise country		
	pharmacies (%				
	change compared to				
	baseline)				

Table S2: Extracted city or country-level covariates for use in predictive modelling of R_0 , along with category, source and respective date described by data.

 $14C$ ity-specific data fitting window for initial part of epidemic (see Section [S2.2](#page-12-0) for details).

¹⁵Starting (ending) date 14 days prior to start (end) date of city-specific data fitting window for initial part of epidemic.

All covariate data was plotted within the range of the first and last decile, see figures below.

Movement in retail and recreation,
lag of 2 weeks (% change to baseline)

Movement in grocery and pharmacy,
lag of 2 weeks (% change to baseline)

Movement in parks,
lag of 2 weeks (% change to baseline)

Movement in workspaces,
lag of 2 weeks (% change to baseline)

Air pollution exposure to PM2.5 (µg/m³)

Ratio between 65+ year olds to 15-64 year olds

Life expectancy (years)

Prevalence of chronic respiratory diseases (%)

Government response stringency index, lag of 2 weeks

S2 Methods: Determining the Exponential Growth

At least in the early stages, we observe that the majority of epidemics in large cities are typified by a rapid growth phase followed by a period in which the outbreak is being brought under control. We model this process by using the logistic equation

$$
dN_t/dt = rN_t(1 - N_t/K) \tag{S2.1}
$$

with solution

$$
N_t = \frac{e^{rt} N_0}{1 + (e^{rt} - 1)N_0/K}
$$
\n(S2.2)

where N_t is the total number of cases at time t, N_0 is the initial number of cases, r is the underlying exponential growth rate and K is a parameter representing the total number of individuals that would be infected at the end of an outbreak. This gives rise to an S-shaped curve, similar to that which is observed in the first part of the majority of data for large cities. In using this model, we are assuming that for a given city, the ratio of detected to actual cases remains constant throughout the part of the epidemic we fit to.

In general t is continuous, i.e. $t \in [0, \infty)$. For our purposes t represents a particular day in an outbreak and is considered to be discrete, i.e. $t = 1, 2, \ldots$, such that $t = 1$ is the first day of an outbreak. Let I_t denote the incidence (number of new cases) on day t, it represents the time interval $(t-1,t]$. Let C_t denote the cumulative total number of cases from day 1 to t, it represents the time interval $(0, t]$. I_t is related to C_t as follows

$$
C_t = \sum_{n=1}^t I_n. \tag{S2.3}
$$

We cannot fit the daily incidence or cumulative case data directly to the logistic equation, as the data is incomplete. In particular, the total number of cases up to and including day t is given by

$$
N_t = N_0 + \sum_{n=1}^{t} I_n = N_0 + C_t,
$$
\n(S2.4)

where N_0 is the number of cases prior to day 1, which have not been reported and are therefore unknown. However, from equation [\(S2.4\)](#page-10-0), we have that I_t is related to N_t by

$$
I_t = N_t - N_{t-1} \tag{S2.5}
$$

and C_t is related to N_t by

$$
C_t = N_t - N_0. \tag{S2.6}
$$

Using these relationships, we can fit one of the two following models:

• Model 1: Fit to daily incidence data. This approach is used by Ma et al. [\[18\]](#page-60-6) and Ma [\[17\]](#page-60-7) where, using equation [\(S2.5\)](#page-10-1), we obtain the following model where the fitted values of I_t , denoted \hat{I}_t , for $t = 1, 2, \ldots$ are given by

$$
\hat{I}_t = \frac{e^{\hat{r}t}\hat{N}_0}{1 + (e^{\hat{r}t} - 1)\hat{N}_0/\hat{K}} - \frac{e^{\hat{r}(t-1)}\hat{N}_0}{1 + (e^{\hat{r}(t-1)} - 1)\hat{N}_0/\hat{K}}
$$
(S2.7)

where $\hat{r}, \hat{N}_0, \hat{K}$ are the fitted values of r, N_0, K .

• Model 2: Fit to cumulative data. Using equation [\(S2.6\)](#page-10-2), the fitted values of C_t , denoted \hat{C}_t , for $t = 1, 2, \dots$ are given by the model

$$
\hat{C}_t = \frac{e^{\hat{r}t}\hat{N}_0}{1 + (e^{\hat{r}t} - 1)\hat{N}_0/\hat{K}} - \hat{N}_0
$$
\n(S2.8)

where $\hat{r}, \hat{N}_0, \hat{K}$ are the fitted values of r, N_0, K .

This means that the fitted values of N_t , denoted \hat{N}_t , are given by

$$
\hat{N}_t = \frac{e^{\hat{r}t}\hat{N}_0}{1 + (e^{\hat{r}t} - 1)\hat{N}_0/\hat{K}},
$$

where $\hat{r}, \hat{N}_0, \hat{K}$ are the fitted values of r, N_0, K obtained from either model 1 or 2. Fitting to the logistic equation is numerically efficient in comparison to, for example, the SIR model, because it avoids the need for repeatedly solving a differential equation system [\[17\]](#page-60-7). Data fits are carried out in the R programming language using a function that implements the Levenberg-Marquardt algorithm.

S2.1 Comparison between approaches

While it is more common to fit to daily incidence data (model 1), here we fit to cumulative data (model 2). When fitting to cumulative data, errors in individual observations are correlated since they contain all cases from previous observations [\[18\]](#page-60-6). This results in uncertainty being underestimated leading to overconfidence in the model fit $[18, 15]$ $[18, 15]$ $[18, 15]$, and is particularly problematic when trying to forecast the epidemic curve, which we are not doing. We, on the other hand, are estimating the exponential growth rate from the early phase of an outbreak. In this case, King et al. [\[15\]](#page-60-8) showed that fitting the deterministic susceptible–infected–recovered (SIR) model to incidence or cumulative data (generated using a stochastic model) gives a fairly accurate estimate. To check that this is indeed the case, we fit the logistic equation to data generated with noise as follows.

- 1. Generate perfect data using the logistic equation $(S2.2)$ with parameters r, N_0, K .
- 2. Generate incidence data with noise such that

$$
i_t = \max(0, \mathcal{N}(\mu_t, \sigma_t^2))
$$
\n(S2.9)

where

$$
\mu_t = N_t - N_{t-1} \text{ and } \sigma_t = \epsilon \mu_t, \ \epsilon \ge 0. \tag{S2.10}
$$

That is, i_t is normally distributed random variable with mean μ_t and variance σ_t^2 , but it is truncated so that $i_t \geq 0$. Note that ϵ controls the noise such that for $\epsilon = 0$ there is no noise. Calculate cumulative data using equation $(S2.3)$, as follows

$$
c_t = \sum_{n=1}^t i_t.
$$

3. Fit models 1 and 2 up to the point of inflection, $t_*,$ which is given by

$$
t_* = \frac{\ln(K/N_0 - 1)}{r}.
$$

The models are fitted to data up to t_* because, as seen later in section [S2.2,](#page-12-0) we want to estimate the growth rate from the early phase of an epidemic but stop at the point where control behaviour starts to dominate over growth.

- 4. Store the fitted values $\hat{N}_0, \hat{r}, \hat{K}$ obtained from fitting models 1 and 2 to the data set.
- 5. Repeat steps 2–4 for as many realisations as required.

The results of our numerical experiment are shown in Figure [S1.](#page-12-1) We see that the variance in the fitted exponential growth rate when fitting to the incidence data (model 1) is larger than when fitting to cumulative data (model 2). Furthermore, the mean has a slight upward bias in model 1 when the noise parameter (ϵ) is increased. This bias is also found to persist when the normally distributed noise (equation [\(S2.9\)](#page-11-0)) is symmetrically truncated to be in $[0, 2\mu_t]$.

Figure S1: Comparison between fitting to incidence data (model 1) and cumulative data (model 2). Parameters used to generate the logistic growth curve are $r = 0.2, N_0 = 100, K = 10000$. Plots shown are the $5th$ percentile, mean and $95th$ percentile of the fitted exponential growth rate for $10⁴$ incidence curves with noise.

S2.2 Finding initial exponential growth rate:

We are interested in obtaining the underlying exponential growth rate r as a measure of the intrinsic rate of spread of the epidemic in the absence of control. The logistic equation can be seen to be

piecewise linear when plotted on the logarithmic scale (see Figure [S2\)](#page-14-0); that is, there are two segments consisting of an initial upward sloping line followed by a horizontal line. This is typically the case in the cumulative case curve when there is a single peak of high incidence caused by one wave of infections.

In the presence of multiple waves, the second segment would be upward sloping instead of horizontal. However, the slope of the second segment could be lower than that of the first due to control measures put in place.

For our purposes, the first segment is considered to be the first wave of an epidemic and, therefore, fitting to this part of the curve allows us to obtain the underlying exponential growth rate r we require. To find the first segment, we ensure that we crop the end point of the data before it gets too far into the control phase by determining the point of inflection when control behaviour starts to dominate over growth. Note that this is consistent with the experiment we carried out earlier where we fit to the point of inflection. We do this by using the following algorithm:

- 1. Let T be the last point of this interval so that I_1, \ldots, I_T is the incidence data and C_1, \ldots, C_T is the cumulative data. Use the correct data to fit either model 1 or 2.
- 2. Fit model to the data window $t \in W_m = \{1, 2, ..., m\}$. For our fits we have set the minimum value of m to 5. For $t \in W_m$ we define

$$
\hat{N}_t(m) = \frac{e^{\hat{r}(m)t}\hat{N}_0(m)}{1 + (e^{\hat{r}(m)t} - 1)\hat{N}_0(m)/\hat{K}(m)}
$$
(S2.11)

where $\hat{N}_t(m), \hat{r}(m), \hat{N}_0(m), \hat{K}(m)$ are the fitted values of N_t, r, N_0, K respectively when fitting to the first m data points. Calculate the slope at point m as follows

$$
\dot{N}_m(m) = \hat{r}(m)\hat{N}_m(m) \left[\hat{K}(m) - \hat{N}_m(m) \right] / \hat{K}(m). \tag{S2.12}
$$

- 3. Repeat the previous step for all data windows with length greater than m, i.e. W_{m+1}, \ldots, W_T .
- 4. Choose the data window W_M such that the slope is largest at time point M; that is,

$$
\dot{N}_M(M) = \max_{n=m}^T \left\{ \dot{N}_n(n) \right\}.
$$
\n(S2.13)

The fit to W_M is used to give the exponential growth rate of the epidemic; that is,

$$
r = \hat{r}(M). \tag{S2.14}
$$

S2.3 Calculation of the basic reproduction number

The basic reproduction number (R_0^{16}) (R_0^{16}) (R_0^{16}) is calculated following the approximation by Wallinga & Lipsitch [\[24\]](#page-60-9) as

$$
R_0 = 1 + rT \tag{S2.15}
$$

¹⁶It is important to note that this is not the R_0 in the complete absence of control. People's behaviour is determined by factors that include government interventions and people's natural avoidance of infection. We are determining R_0 for the system under study; that is, the number of secondary cases per primary in an uninfected population and the behaviour of that uninfected population is a key factor in this quantity.

Figure S2: Logistic equation with $N_0 = 1, r = 0.35, K = 1000$ plotted on the logarithmic scale. The slope and inflection point (where slope is maximum) are also shown.

where the serial interval, T , is estimated to be 4.7 days [\[19\]](#page-60-10). Earlier estimates of T were in the range of 7-8 days $[16, 28]$ $[16, 28]$ $[16, 28]$, resulting in higher R_0 values. More recent studies give lower serial intervals between 3.95 for China to 5.2 for Singapore [\[7,](#page-59-8) [5\]](#page-59-9).

S2.4 R0 values

Table S3: Descriptive statistics for values of R_0 over exponential growth period for 359 world cities with at least half a million inhabitants, stratified by region. $IQR =$ interquartile range.

A total of 15 cities were excluded due to the following reasons:

- 1. The fitting algorithm did not work due to too few data points, jumps or local maxima in the cumulative data (8 cities: Beijing, Richmond, Houston, Virginia Beach, Wichita, Amsterdam, Yogjakarta, Des Moines).
- 2. There were too few data points within the first 60 days (5 cities: Aracaju, Thrissur, Aguascalientes, General Santos City, Udon Thani).
- 3. The start of the outbreak was not recorded (2 cities: Accra, Johannesburg).

S3 Statistical analysis

All data handling and analysis was conducted using R v3.6.1 [\[22\]](#page-60-13). Supporting data and code is available at [https://github.com/lbrierley/metelmann](https://github.com/lbrierley/metelmann_covid19_climate) covid19 climate.

S3.1 Data handling

To avoid inflated error estimates in predictive models, we firstly examined correlation between all potential covariates (Figure [S3\)](#page-17-0) and retained a subset without multicollinearity for model inclusion, defined as all variance inflation factors (VIF) < 5), calculated using R package 'car', v3.0-7 [\[6\]](#page-59-10). When determining which covariates to retain, we preferentially retained the covariate(s) with higher resolution (i.e. data at city- or administrative division-resolution over country-resolution) and fewer missing data values. We therefore retained UV radiation while excluding temperature; stringency of government responses while excluding population activity covariates; and GDP per capita and exposure to air pollution while excluding population life expectancy, IHR capacity, and prevalence of chronic respiratory disease.

Missing values in city-level air pollution $(n = 237:$ all cities within Argentina, Brazil, Burkina Faso, China, Congo, Cote d'Ivoire, Djibouti, Ecuador, Ethiopia, India, Indonesia, Kazakhstan, Kenya, Malaysia, Niger, Nigeria, Pakistan, Paraguay, Peru, Philippines, Russia, Senegal, Singapore, Somalia, South Africa, Sudan, Thailand; plus Honolulu, USA) and elder dependency ratio ($n = 237$: as for air pollution), and GDP per capita $(n = 282:$ as for air pollution, plus all cities within Canada, Colombia, Japan; Bergamo, Italy; and Acapulco, Cancun, Chihuahua, Ciudad Juarez, Culiacan, Durango, Hermosillo, Leon, Mexicali, Morelia, Oaxaca, Puebla, Reynosa, Saltillo, San Luis Potosi, Tampico, Tijuana, Toluca, Torreon, Tuxtla Gutierrez, Veracruz, Villahermosa, and Xalapa, Mexico) were substituted with country-level data. Missing values in temperature ($n = 5$: Medellin, Colombia; Djibouti, Djibouti; Erode, India; Arequipa, Peru; Khartoum, Sudan), relative humidity $(n = 3:$ Erode, India; Arequipa, Peru; Khartoum, Sudan), and stringency of government response $(n = 1:$ Belem, Brazil) were imputed based on other covariates before modelling following a random forest-based procedure using R package 'missForest' v1.4 [\[23\]](#page-60-14). No other covariates selected for model inclusion had missing values. Covariates exhibiting overdispersion (population, population density, elevation, GDP per capita) were subject to a $\log_{10}(x)$ transformation prior to modelling, adjusting \log_{10} (elevation) = 0 for cities below sea level (Amsterdam and Rotterdam, Netherlands).

S3.2 Regression modelling

To test whether our hypothesised covariates predicted R_0 values, linear OLS regression models were initially constructed featuring all covariates, before reducing down to a final selected model by stepwise removal and retaining the model with the minimal AIC score. To minimise the influence of cities for which R_0 estimates may have greater uncertainty, all regression models weighted cities proportionally to the number of data points with non-zero incidence in their data fitting window $(W_M,$ see Section [S2.2\)](#page-12-0). As unexplained residual variation may be correlated within-country, we then tested whether adding country-level random intercepts in a mixed-effects approach significantly improved model fits using likelihood ratio tests. Mixed-effects regression models were fitted using R package 'lme4' v.1.1-23 [\[1\]](#page-59-11). All model fits were examined by plotting residuals against fitted values and theoretical quantiles, and by examining Cook's distance plots.

Figure S3: Cross correlation matrices, colour code indicates Spearman's correlation coefficient. Crossed out cells indicate no statistical significance $(p > 0.05)$. Left: covariate data for cities outside China. Activity indices show a strong correlation with each other, so do socioeconomic indices. Right: covariate data for cities inside China for which activity and socioeconomic data was not available on city level.

Significance of covariates was determined in finalised models through likelihood ratio tests (LRTs). To additionally quantify the relative overall importance of climatic covariates, we also calculated total contribution to R^2 for each covariate type using proportional marginal variance decomposition [\[12\]](#page-59-12) using R package 'relaimpo' v2.2-3 [\[11\]](#page-59-13).

Before constructing the models for cities in China $(n = 83, \text{ excluding Xinyang and Yichun based})$ on excessive influence over model fits determined by Cook's distance), we discarded the following covariates with either country-level substituted data (i.e. constant values) or multicollinearity: latitude, elder ratio, GDP per capita, air pollution and change in retail and recreation (see Tables [S6](#page-19-0) and [S7\)](#page-19-1). In the minimal OLS model, R_0 was associated with only three covariates representing climate and epidemic response which collectively explained 34.5% (adjusted measure: 32.0%) of variation. Lower rates of transmission were observed for warmer climates within China, with R_0 decreasing by an average of 0.46 for every $10\degree C$ increase (Figure [S6A](#page-23-0)). We also observe evidence for lower R_0 in cities with more stringent government responses two weeks prior (Figure [S6C](#page-23-0)).

Finally, we repeated all regression modelling procedures without weighting cities by available incidence data, and confirmed similar resulting model effects and coefficients for the global analysis of all cities and excluding China (see Tables [S8](#page-19-2) and [S9\)](#page-20-0), and the model for cities in China only (Table [S10\)](#page-20-1).

Table S4: Outputs from initial saturated OLS regression model predicting R_0 within global cities $(n = 359)$. CI: confidence interval, ∆AIC: change in Akaike Information Criterion when term excluded, LRT: Likelihood ratio test.

Covariate	Coefficient (95% CI)	$\Delta {\bf AIC}$	$\mathbb{P}(\mathbf{LRT})$
Relative Humidity $(\%)$	$-0.004(-0.008, 0)$	1.493	0.062
Surface UV radiation (kJ/m^2)	-0.005 $(-0.007, -0.002)$	9.229	0.001
Calendar day	$0.001 (-0.003, 0.005)$	-1.624	0.54
Latitude	-0.003 ($-0.005, -0.001$)	4.14	0.013
log(Elevation (m))	-0.065 ($-0.116, -0.013$)	4.129	0.013
log(Population)	$-0.124 (-0.215, -0.033)$	5.283	0.007
$log(Population Density per km2)$	$0.137 (-0.044, 0.319)$	0.282	0.131
$log(GDP$ per capita $(USD))$	$0.079(-0.128, 0.287)$	-1.413	0.443
Air Pollution $(\mu g/m^3)$	0.008(0.005, 0.01)	44.766	< 0.001
Elder Dependency Ratio $(\%)$	$0(-0.007, 0.008)$	-1.991	0.925
Stringency of government response	-0.01 (-0.013 , -0.007)	43.075	${}< 0.001$

Table S5: Outputs from initial saturated OLS regression model predicting R_0 within global cities excluding China ($n = 274$). CI: confidence interval, ∆AIC: change in Akaike Information Criterion when term excluded, LRT: Likelihood ratio test.

Table S6: Outputs from initial saturated OLS regression model predicting R_0 within cities in China $(n = 83)$. CI: confidence interval, ∆AIC: change in Akaike Information Criterion when term excluded, LRT: Likelihood ratio test.

Covariate	Coefficient $(95\% \text{ CI})$	\triangle AIC	$\overline{\mathbb{P}(\text{LRT})}$
Temperature $(^{\circ}C)$	-0.047 ($-0.081, -0.012$)	5.917	0.005
Relative Humidity $(\%)$	$-0.004(-0.027, 0.018)$	-1.827	0.677
Surface UV radiation (kJ/m^2)	0.006 ($-0.017, 0.028$)	-1.736	0.607
Calendar day	$0.049(-0.032, 0.131)$	-0.384	0.204
log(Elevation (m))	$-0.039(-0.29, 0.212)$	-1.892	0.742
log(Population)	$0.049 (-0.348, 0.446)$	-1.932	0.794
$log(Population Density per km2)$	$0.091 (-0.782, 0.965)$	-1.951	0.825
Stringency of government response	$-0.039(-0.056,-0.022)$	18.516	< 0.001

Table S7: Outputs from selected OLS regression model predicting R_0 within cities in China $(n = 83)$ based on stepwise reduction from saturated model using AIC. CI: confidence interval, ∆AIC: change in Akaike Information Criterion when term excluded, LRT: Likelihood ratio test.

Table S8: Outputs from selected unweighted OLS regression model predicting R_0 within global cities $(n = 359)$ based on stepwise reduction from saturated model using AIC. CI: confidence interval, ∆AIC: change in Akaike Information Criterion when term excluded, LRT: Likelihood ratio test.

Table S9: Outputs from selected unweighted OLS regression model predicting R_0 within global cities excluding China $(n = 274)$ based on stepwise reduction from saturated model using AIC. CI: confidence interval, ∆AIC: change in Akaike Information Criterion when term excluded, LRT: Likelihood ratio test.

Covariate	Coefficient (95% CI)	$\Delta {\bf AIC}$	$\mathbb{P}(\mathbf{LRT})$
Relative Humidity $(\%)$	$-0.005(-0.011, 0.001)$	0.929	0.087
Surface UV radiation (kJ/m^2)	-0.005 $(-0.009, -0.001)$	3.006	0.025
Calendar day	0.007(0.002, 0.013)	4.62	0.01
Latitude	-0.005 $(-0.009, -0.001)$	5.45	0.006
log(Elevation (m))	$-0.071(-0.149, 0.006)$	1.424	0.064
log(Population)	$-0.125(-0.277, 0.027)$	0.736	0.098
$log(Population Density per km2)$	0.317(0.031, 0.603)	2.921	0.027
$log(GDP$ per capita $(USD))$	0.266 ($-0.01, 0.542$)	1.737	0.053
Air Pollution $(\mu g/m^3)$	0.008(0.005, 0.011)	21.106	< 0.001
Stringency of government response	-0.015 ($-0.019, -0.011$)	52.015	< 0.001

Table S10: Outputs from selected OLS unweighted regression model predicting R_0 within cities in China $(n = 83)$ based on stepwise reduction from saturated model using AIC. CI: confidence interval, ∆AIC: change in Akaike Information Criterion when term excluded, LRT: Likelihood ratio test.

Figure S4: Plotted model performance for selected OLS regression model predicting R_0 in global cities $(n = 359)$ based on climate, demographic and epidemic response covariates. Size of points is proportional to weighting in model, determined as number of observed available days of incidence. Cities above diagonal have under-estimated R_0 , while those below have over-estimated R_0 .

Figure S5: Plotted model performance for selected mixed-effects regression model predicting R_0 in global cities excluding China ($n = 274$) based on demographic and epidemic response covariates. Size of points is proportional to weighting in model, determined as number of observed available days of incidence. Cities above diagonal have under-estimated R_0 , while those below have overestimated R_0 .

Figure S6: Plotted covariates from selected regression model predicting R_0 within cities in China $(n = 83)$, showing effect of A) mean daily temperature, B) calendar day of start of fitting window, and C) index measuring stringency of government response two weeks before epidemic growth period. Lines denote fits, calculated as estimated marginal means holding all other model variables constant. Shaded areas denote 95% confidence interval.

S4 City data and fits

S4.1 Africa

S4.3 America, South

S4.4 Australia

S4.6 Asia w/o China

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