

Table S4: Unit Root Test for R, Temperature and Relative Humidity

Panel A and B show the results of Handri LM test [8] with null hypotheses of non-unit-roots, for Chinese cities and the U.S. counties, respectively.

Panel A: Test Results for Chinese Cities			
	R value	Temperature	Relative Humidity
z-stat	18.7472	51.1532	42.6092
p-value	0.0000	0.0000	0.0000

Panel B: Test Results for the U.S. Counties			
	R value	Temperature	Relative Humidity
z-stat	43.0116	61.0510	76.8665
p-value	0.0000	0.0000	0.0000