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1 **Manuscript title:** The short-term effect of air pollution on cardiovascular mortality in Tianjin,  
2 China: comparison of time series and case–crossover analyses

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24 **Abstract:**

25 **Background:** Many studies have illustrated that ambient air pollution negatively impacts on  
26 health. However, little evidence is available for the effects of air pollution on cardiovascular  
27 mortality (CVM) in Tianjin, China. Also, no study has examined which strata length for the  
28 time-stratified case–crossover analysis gives estimates that most closely match the estimates  
29 from time series analysis.

30 **Objectives:** The purpose of this study was to estimate the effects of air pollutants on CVM in  
31 Tianjin, China, and compare time-stratified case–crossover and time series analyses

32 **Method:** A time-stratified case–crossover and generalized additive model (time series) were  
33 applied to examine the impact of air pollution on CVM from 2005 to 2007. Four time-  
34 stratified case–crossover analyses were used by varying the stratum length (Calendar month,  
35 28, 21 or 14 days). Jackknifing was used to compare the methods. Residual analysis was used  
36 to check whether the models fitted well.

37 **Results:** Both case–crossover and time series analyses show that air pollutants (PM<sub>10</sub>, SO<sub>2</sub>  
38 and NO<sub>2</sub>) were positively associated with CVM. The estimates from the time-stratified case–  
39 crossover varied greatly with changing strata length. The estimates from the time series  
40 analyses varied slightly with changing degrees of freedom per year for time. The residuals  
41 from the time series analyses had less autocorrelation than those from the case–crossover  
42 analyses indicating a better fit.

43 **Conclusion:** Air pollution was associated with an increased risk of CVM in Tianjin, China.  
44 Time series analyses performed better than the time-stratified case–crossover analyses in  
45 terms of residual checking.

46 **Key words:** air pollution; cardiovascular mortality; case–crossover; time series;

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## 48 **1. Introduction**

49 Many epidemiological studies have shown that short-term increases in ambient air  
50 pollutants are associated with an acute rise in mortality (Touloumi et al., 2005), hospital  
51 admissions (Dominici et al., 2006), and emergency hospital visits (Guo et al., 2009).  
52 However, most studies were conducted in western countries (where people have different  
53 demographic characteristics compared with Asian countries) and used time series and case–  
54 crossover analysis separately. Also, studies of the health effects of air pollution on mortality  
55 and morbidity in China, have mostly been conducted in Beijing (Guo et al., 2009; Guo et al.,  
56 2010), Shanghai (Kan et al., 2008), Shenyang (Xu et al., 2000), Wuhan (Qian et al., 2007),  
57 and Taiyuan (Zhang et al., 2007). To our knowledge, few studies have assessed the  
58 relationship between air pollution and cardiovascular mortality (CVM) in Tianjin, a large  
59 industrial city in northern China.

60 Time series and case–crossover analyses are the most common methods used to estimate  
61 the short-term effects of air pollution on health (Fung et al., 2003; Schwartz, 2004). Time  
62 series analysis allows for over dispersion associated with the Poisson distribution and  
63 controls for long-term trend and seasonality using nonparametric or parametric splines. The  
64 generalized additive model (GAM) is often used to examine associations between air  
65 pollution and health (Dominici et al., 2002; Samet et al., 2000).

66 The case–crossover compares exposure during a case day when events occurred (e.g.,  
67 deaths) with exposures in nearby control days to examine whether the events are associated  
68 with a particular exposure. Because the control days are selected close to the case days,  
69 seasonality is controlled for by design. Confounding for day of the week can be controlled by  
70 choosing control days with the same day of the week as the case days. Confounders related to  
71 individual characteristics (e.g., age, sex and smoking) are also controlled by design. There are  
72 many different designs for choosing control days relative to a case day. We considered three:

73 unidirectional, bidirectional and time-stratified.

74 A unidirectional design selects fixed control day(s) per case day only before or after the  
75 case day. For example, the air pollution exposure was selected seven days before or after the  
76 case day. This design does not control for trends over time in air pollution or health outcomes,  
77 and so is subject to bias (Greenland, 1996).

78 Bidirectional designs include the full-stratum bidirectional (Navidi, 1998), symmetric  
79 bidirectional (Bateson and Schwartz, 1999), and semi-symmetric case–crossover (Navidi and  
80 Weinhandl, 2002). The full-stratum bidirectional case–crossover was designed to include all  
81 exposures in the time series before and after the case days as control days. This design  
82 controls for time trends in exposure, but does not control for seasonal patterns in exposure or  
83 health outcomes (Bateson and Schwartz, 1999).

84 The symmetric bidirectional design uses control days both before and after the case day.  
85 This method can successfully control for seasonality in exposures and outcomes. However,  
86 there is the potential for selection bias, because the cases at the beginning or end of the data  
87 series have fewer control days for matching. Navidi and Weinhandl (2002) noted that the  
88 symmetric case–crossover design might still be biased by time trends from exposure.

89 The semi-symmetric design randomly selects a control day before or after the case day.  
90 This design can also control for long-term trends and seasonality. However, because only one  
91 control day is selected at a fixed interval, the estimates may still be biased (Levy et al., 2001).  
92 Lumley and Levy (2000) illustrated how selection biases do not appear when cases may  
93 occur at any time in the strata from which the controls are selected. This design is the initial  
94 principle of the time-stratified case–crossover. They demonstrated that most of the above  
95 designs are biased because the controls are not chosen independently of the case day. This  
96 bias is called the “overlap bias” and occurs in case–crossover designs with non-disjointed  
97 strata (Lumley and Levy, 2000). Janes et al. (2005) demonstrated that the overlap bias is not

98 an issue for the time-stratified design.

99 As the time-stratified case–crossover uses fixed and disjointed time strata (e.g., calendar  
100 month), the overlap bias is avoided. Studies have shown that case–crossover analyses are  
101 equivalent to time series analyses (Basu et al., 2005; Fung et al., 2003). However, no study  
102 has examined which strata length gives results most similar to a time series analysis, and no  
103 study has used residual analyses to check the adequacy of time-stratified case–crossover  
104 models.

105 The aims of this study were to explore whether there was any short-term effect of air  
106 pollution on CVM in Tianjin, China, and to compare the time series and time-stratified case–  
107 crossover analyses.

## 108 **2. Materials and methods**

### 109 **2.1. Data collection**

110 Tianjin is a city in northeastern China, and is a directly-controlled municipality by the  
111 central government of China. Tianjin is adjacent to the Beijing city and Hebei Province, along  
112 the coast of the Bohai Gulf (39° 07' North, 117° 12' East). Tianjin has four clear seasons, with  
113 cold, windy, dry winters influenced by the vast Siberian anticyclone, and hot, humid summers  
114 due to the monsoon. It is the fifth largest Chinese city in terms of urban land area. The  
115 population in the urban area was 4.24 million in 2005.

116 Mortality data were obtained from the China Information System for Death Register and  
117 Report of Chinese Centre for Disease Control and Prevention (China CDC) from January 1,  
118 2005 to December 31, 2007. The mortality data were from six urban districts of Tianjin  
119 (Heping, Hedong, Hexi, Nankai, Hebei and Hongqiao). Data on cardiovascular deaths were  
120 classified according to the International Classification of Disease, 10th revision (ICD10: I00-  
121 I99).

122 Daily air pollution data on particulate matter less than 10 µm in aerodynamic diameter

123 (PM<sub>10</sub>), sulfur dioxide (SO<sub>2</sub>) and nitrogen dioxide (NO<sub>2</sub>) were obtained from the Tianjin  
124 Environmental Monitoring Centre. Daily mean temperature and relative humidity were  
125 obtained from the China Meteorological Data Sharing Service System.

## 126 **2.2. Data analysis**

127 Applying time series analyses using generalized additive models (GAMs), we controlled  
128 for trend and season using a natural spline. In order to investigate the best possible control,  
129 the degrees of freedom per year for time were varied. We plotted the relative risks of current  
130 day's air pollution against the degrees of freedom per year (Peng and Dominici, 2008). The  
131 best degrees of freedom were chosen by finding the value beyond which the relative risks did  
132 not change (Peng and Dominici, 2008).

133 A polynomial distributed lag model was used to examine which day's exposure to air  
134 pollution had the strongest association with CVM. We examined the lagged effect for up to  
135 ten days, and used a polynomial smooth with four degrees of freedom (Santos et al., 2008).

136 As a comparison to the time series analysis we used a time-stratified case–crossover  
137 analysis. Four types of time-stratified design were used. The data were stratified by calendar  
138 month (Method A) and strata of 28 days (Method B), 21 days (Method C) and 14 days  
139 (Method D). Control days were also matched to case days by day of the week. This is why all  
140 strata used were multiples of seven days except method A.

141 Jackknifing is used in statistics to estimate standard errors and biases (Rothpearl, 1989).  
142 The basic principle is sub-setting the available data into many subsamples, and systematically  
143 computing estimates in the new subsamples. The bias and variance for estimates of any  
144 statistic can be calculated from these new subsamples. In this study we used jackknifing to  
145 sequentially remove strata from the data, and then the time series and case–crossover  
146 analyses were repeated. The removed strata for the time series analysis and method A were  
147 calendar month. The removed strata for method B were 28 days, for method C 21 days, and

148 for method D 14 days. Using this method we obtained multiple estimates for the effects of air  
149 pollution on CVM. The differences between the effect estimates from the time series and  
150 case–crossover analyses were assessed using box plots and ANOVA with post hoc testing.

151 The conditional logistic regression used in case–crossover analysis is a special case of  
152 time series log-linear model (Lu et al., 2008; Lu and Zeger, 2007). The log-linear models  
153 were used to fit case–crossover analyses in this study. This means we can obtain the model  
154 residuals for case-crossover analyses from the log-linear models. Model residuals were  
155 examined to evaluate the adequacy of the time series and case–crossover models.

156 Daily mean temperature, relative humidity, public holidays, and influenza outbreaks  
157 were controlled for in all models (Braga et al., 2001). We controlled for day of the week as a  
158 categorical covariate in the time series models. Relative risks (RRs) for time series analysis,  
159 odds ratios (ORs) for time-stratified case–crossover analysis, and 95% confidence intervals  
160 (CIs) were calculated for each pollutant. All statistical tests were two-sided, and values of  
161  $P < 0.05$  were considered statistically significant. R software (version 2.10.1) was used to do  
162 data analysis, the “dlnm” package was used to construct the polynomial distributed lag basis  
163 (Armstrong, 2006; Gasparrini et al., 2010), and the “mgcv” package was applied to fit the  
164 time series GAM.

### 165 **3. Results**

166 Table 1 gives descriptive statistics for the daily weather conditions, air pollutants, and  
167 mortality. The mean concentrations for  $PM_{10}$ ,  $SO_2$ , and  $NO_2$  were  $105 \mu g/m^3$ ,  $68 \mu g/m^3$ , and  
168  $47 \mu g/m^3$ , respectively, which were similar to the national secondary ambient air quality  
169 standard in China ((GB 3095-1996),  $PM_{10} = 100 \mu g/m^3$ ,  $SO_2 = 60 \mu g/m^3$ ,  $NO_2 = 40 \mu g/m^3$ ).  
170 From 2005 to 2007 the mean concentrations for  $PM_{10}$ ,  $SO_2$  and  $NO_2$  decreased by 10.5%,  
171 16.9% and 8.0%, respectively. There were 30 daily deaths on average and a total of 32,387  
172 cardiovascular deaths during the study period. There were seasonal patterns in air pollutants,



173 as the concentrations of all pollutants were higher in winter (Figure 1).

174 Figure 2 shows the relative risks of the air pollutants on CVM estimated for a range of  
175 degrees of freedom per year using time series GAMs. The largest estimates for all pollutants  
176 were for 1 degree of freedom per year. When the degrees of freedom per year were more than  
177 6, the estimates for all pollutants tended to be stable. Therefore, 6 to 9 degrees of freedom per  
178 year were used in the following analyses.

179 Figure 3 shows the distributed lag effects of air pollutants on CVM using 6 degrees of  
180 freedom per year for time. The current day's exposure to all three pollutants had the highest  
181 hazardous effects on CVM. Therefore, we used the current day's exposure to pollution in the  
182 following analyses.

183 Table 2 shows the associations between a  $10 \mu\text{g}/\text{m}^3$  increase in the current day's air  
184 pollution and CVM, using time series and case–crossover analyses. The results show that  
185 both  $\text{PM}_{10}$  and  $\text{NO}_2$  were significantly associated with CVM, but no statistically significant  
186 associations were found for  $\text{SO}_2$ .

187 Figure 4 compares the time series and time-stratified case–crossover analyses using  
188 jackknifing. The effect estimates from time series analyses were reasonably consistent for the  
189 different degrees of freedom per year. The estimates using a time-stratified case–crossover  
190 with different strata length varied significantly. The case–crossover with strata length for a  
191 calendar month or 28 days had the most similar estimates compared with the time series  
192 analyses for exposure to  $\text{SO}_2$ . The estimates using a strata length of 21 days were higher than  
193 the time series estimates, while a strata length of 14 days gave lower estimates. The variance  
194 in the jackknifed estimates using the smallest strata length of 14 days was greater than for the  
195 other methods.

196 ANOVA with post hoc testing found that the mean effect estimates of all time-stratified  
197 case–crossover analyses were significantly different to the time series analyses ( $P < 0.001$ ,

198 table S1, S2, and S3), except for the strata length of a calendar month and 28 days for  
199 exposure to SO<sub>2</sub> ( $P>0.1$ , table S2), and the strata length of 14 days for exposure to NO<sub>2</sub>  
200 ( $P>0.1$ , table S3).

201 The over-dispersion parameters for the time series and time-stratified case–crossover  
202 models showed that there was moderate over-dispersion in all the models (Table S4). The  
203 time series analyses had much less autocorrelation in the residuals compared with the case–  
204 crossover analyses, which indicates a better fit for the time series (Fig S1 and S2).

## 205 **4. Discussion**

### 206 **4.1. The health effects of air pollution**

207 We examined the relationship between air pollution and CVM in Tianjin, China. The three  
208 air pollutants studied were positively associated with CVM, using both time series and time-  
209 stratified case–crossover analysis.

210 Ambient air quality is a serious issue closely related to cardiovascular mortality and  
211 morbidity. Many studies have shown that air pollution has adverse effects on CVM (Brook et  
212 al., 2010; Lopez-Villarrubia et al., 2010). For example, Touloumi et al. (2005) illustrated that  
213 a 10 ug/m<sup>3</sup> increase in PM<sub>10</sub> (lag 0–1 days) was associated with a 0.86% (95% CI: 0.53–  
214 1.19%) increase in CVM. Jerrett et al. (2009) found that an increase of 4 ppb in NO<sub>2</sub> was  
215 associated with a 40% increase in CVM. Also, studies have found air pollution has impacts  
216 on heart rate variability (Zanobetti et al., 2010) and T-wave alternans (a marker of cardiac  
217 electrical instability) (Zanobetti et al., 2009).

218 Previous studies on biologic mechanisms show that air pollution is associated with  
219 aconitine-induced cardiac arrhythmia in hypertensive rats (Hazari et al., 2009), blood  
220 pressure (Bartoli et al., 2009), acute arterial vasoconstriction (Brook et al., 2002), and C-  
221 reactive protein (Pope et al., 2004). All those factors are directly or indirectly related to the  
222 function of the cardiovascular system.

223 The impacts of air pollution on human health have been drawing increasing concern from  
224 the environmental health research community, government, society, industries, and the  
225 general population. It is estimated that over 600 million people living in urban areas  
226 throughout the world are exposed to hazardous levels of air pollution (Cacciola et al., 2002).  
227 Ambient air pollution is also one of the most serious environmental problems in the urban  
228 area of Tianjin, where air pollution is mainly from industrial sources. Currently, PM<sub>10</sub>, SO<sub>2</sub>  
229 and NO<sub>2</sub> are criteria pollutants that are regularly monitored in Tianjin (Wang, 2009). Coal  
230 burning constitutes the biggest part of all energy sources, especially in winter. However,  
231 because the number of motor vehicles has rapidly increased in recent years, the composition  
232 of air pollution has changed from conventional coal combustion to mixed coal combustion  
233 and motor vehicle emissions.

#### 234 **4.2. Comparison of time series and time-stratified case–crossover analyses**

235 We compared the time series and time-stratified case–crossover analyses using  
236 jackknifing and residual checking. One aim was to assess which strata length for the case–  
237 crossover was most consistent with the time series analyses. Figure 4 shows that it is difficult  
238 to define which strata length consistently produces similar results to a time series analysis.  
239 This is probably because of differences between pollutants in the strength of their seasonal  
240 pattern. Based on residual checking, the time series analyses gave better estimates than the  
241 time-stratified case–crossover analyses, as there was far less autocorrelation in the residuals.  
242 This could be caused by the case–crossover assuming a step-like seasonal change (Barnett  
243 and Dobson, 2010), whereas the time series models used here assumed a smoothly changing  
244 seasonal pattern. Therefore, the case–crossover control for season is too crude, and some  
245 residual seasonal pattern remains.

246 Previous studies comparing time series and case–crossover analysis only used the  
247 overall results (i.e., single estimates), and so had no variance from which to compare the

248 estimates. In this paper we used jackknifing in order to more broadly compare the time series  
249 and case–crossover analyses. Therefore, we obtained many estimates for each design, and  
250 used box plots and ANOVA to compare the differences in estimates. The time-stratified case–  
251 crossover with different strata length produced significantly different estimates compared  
252 with the time series analyses, except for a strata length of 28 days or calendar month for  
253 exposure to SO<sub>2</sub>.

254 The residual checks indicate that the time series controlled better for autocorrelation  
255 compared with the time-stratified case–crossover analyses, especially for the strata length of  
256 14 and 21 days (Figure S1 and figure S2). Figueiras et al. (2005) pointed out that if the  
257 impact of autocorrelation on estimates has been successfully controlled for, the case–  
258 crossover analysis can be a good alternative to time series analysis using Poisson regression.  
259 However, the time-stratified case–crossover analysis has the advantage that the effects of  
260 unmeasured confounding variables that do not vary over time are controlled for by design.

261 Sensitivity analyses were performed by changing the smoothing degrees of freedom from  
262 12 to 24 per year for time in time series, which roughly corresponds with the degrees of  
263 freedom used by our time-stratified designs. The estimated effects did not change greatly.  
264 However, these models gave a poorer fit to the data as judged by the residual checking, as  
265 there were relatively large negative correlations at short lags for 18 degrees of freedom or  
266 more.

### 267 **4.3. Strengths and limitations**

268 This study has two key strengths. Firstly, it supplies new evidence that exposure to  
269 ambient air pollution is a hazard to cardiovascular health in Tianjin China, which may have  
270 implications for local environmental and social policies. Secondly, jackknifing and residual  
271 analyses were used to compare time series and time-stratified case–crossover analyses. The  
272 results show that time series were more suitable for this particularly study. This study also

273 gives additional information on choosing the strata length when using the time-stratified  
274 case–crossover.

275 This study also has two major limitations. We only used data from one city, and caution  
276 is required in the generalisability of our findings. Also, as with other similar studies in this  
277 field, we obtained the available data on ambient air pollution and weather conditions from  
278 fixed monitoring stations and assumed that they adequately represent the exposure for the  
279 population. There will inevitably be some measurement error for exposure. However, such  
280 bias is likely to lead to an underestimate of the health effects of pollution.

## 281 **Conclusion**

282 In this study, the air pollution levels in Tianjin were slightly higher than the national  
283 secondary ambient air quality standard in China, and the elevated concentration of air  
284 pollution was positively associated with CVM.

285 We found that the time series analyses was superior to time-stratified case–crossover  
286 analyses due to two reasons: time series analyses gave more consistent estimates with  
287 changing degrees of freedom, the residuals from the time series showed less autocorrelation.

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302 providing mortality data.

303 **Conflicts of interest:** None.

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418 Table 1: Summary statistics of daily air pollutants, weather conditions and cardiovascular  
 419 mortality Tianjin, China, 2005–2007

	Minimum	25%	Median	75%	Maximum	Mean	SD
PM <sub>10</sub> (µg/m <sup>3</sup> )	11	68	92	128	452	105	57
SO <sub>2</sub> (µg/m <sup>3</sup> )	5	33	49	88	339	68	54
NO <sub>2</sub> (µg/m <sup>3</sup> )	18	35	43	56	136	47	18
Temperature (°C)	-11	3	14	24	31	13	11
Humidity (%)	13	46	61	74	97	60	19
Cardiovascular deaths	9	24	29	35	67	30	8

420 Abbreviations: PM<sub>10</sub>: particulate matter less than 10 µm in aerodynamic diameter; SO<sub>2</sub>: sulfur  
 421 dioxide; NO<sub>2</sub>: nitrogen dioxide; SD: Standard deviation;

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457 Table 2: The associations between a 10 µg/m<sup>3</sup> increase in the current day’s air pollutants and  
 458 cardiovascular mortality using time series and case–crossover analyses

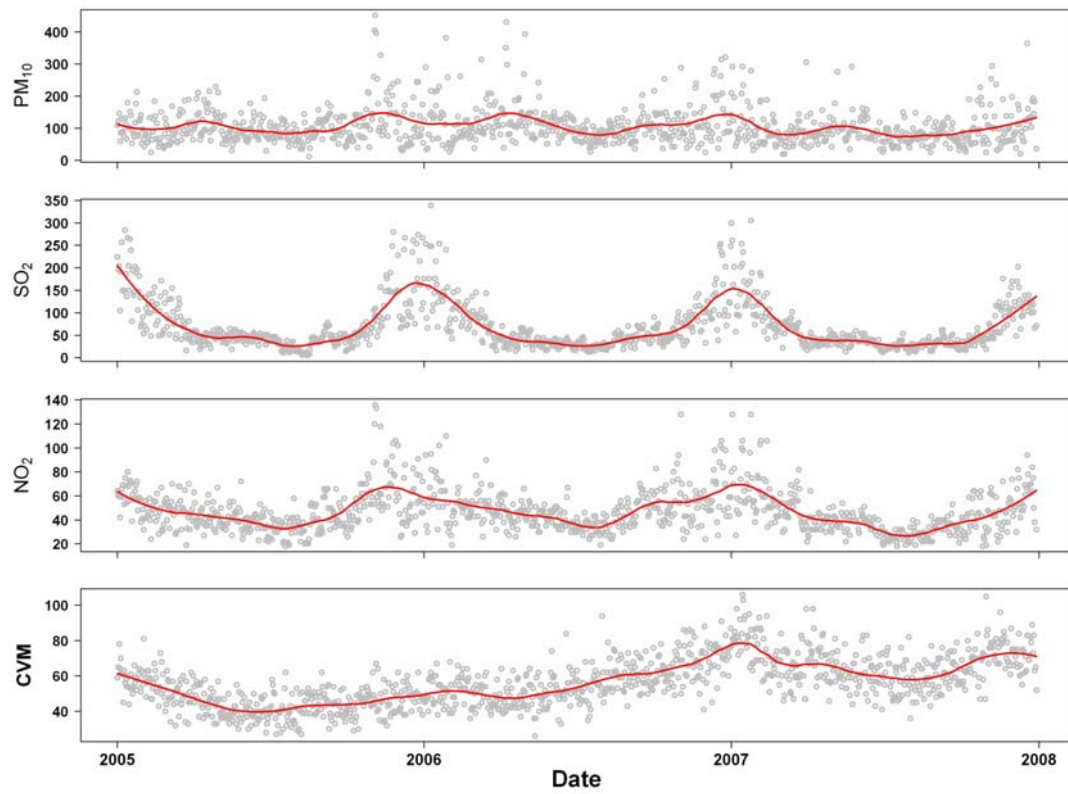
Analysis		RR or OR (95% CI) <sup>a</sup>		
Time series		PM <sub>10</sub>	SO <sub>2</sub>	NO <sub>2</sub>
	6	1.0048 (1.0023, 1.0073)**	1.0027 (0.9987, 1.0068)	1.0108 (1.0013, 1.0204)*
DF =	7	1.0047 (1.0021, 1.0072)**	1.0026 (0.9985, 1.0067)	1.0103 (1.0006, 1.0200)*
	8	1.0047 (1.0022, 1.0072)**	1.0024 (0.9983, 1.0065)	1.0095 (0.9999, 1.0192)
	9	1.0047 (1.0022, 1.0072)**	1.0023 (0.9981, 1.0065)	1.0096 (1.0000, 1.0194)
Case–crossover				
	Month	1.0055 (1.0028, 1.0083)**	1.0016 (0.9974, 1.0059)	1.0156 (1.0051, 1.0263)**
Strata length =	28	1.0040 (1.0012, 1.0067)**	1.0015 (0.9970, 1.0061)	1.0133 (1.0028, 1.0240)**
	21	1.0055 (1.0022, 1.0089)**	1.0043 (0.9989, 1.0097)	1.0129 (1.0001, 1.0258)*
	14	1.0048 (1.0008, 1.0087)*	1.0000 (0.9935, 1.0065)	1.0153 (1.0015, 1.0294)**

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 460 Abbreviations: PM<sub>10</sub>: particulate matter less than 10 µm in aerodynamic diameter; SO<sub>2</sub>: sulfur  
 461 dioxide; NO<sub>2</sub>: nitrogen dioxide; RR: relative risk; CI: confidence interval; OR: odds ratio; DF:  
 462 degrees of freedom;  
 463 \*P<0.05; \*\*P<0.01

464 <sup>a</sup>RR for time series analyses, OR for case–crossover analyses

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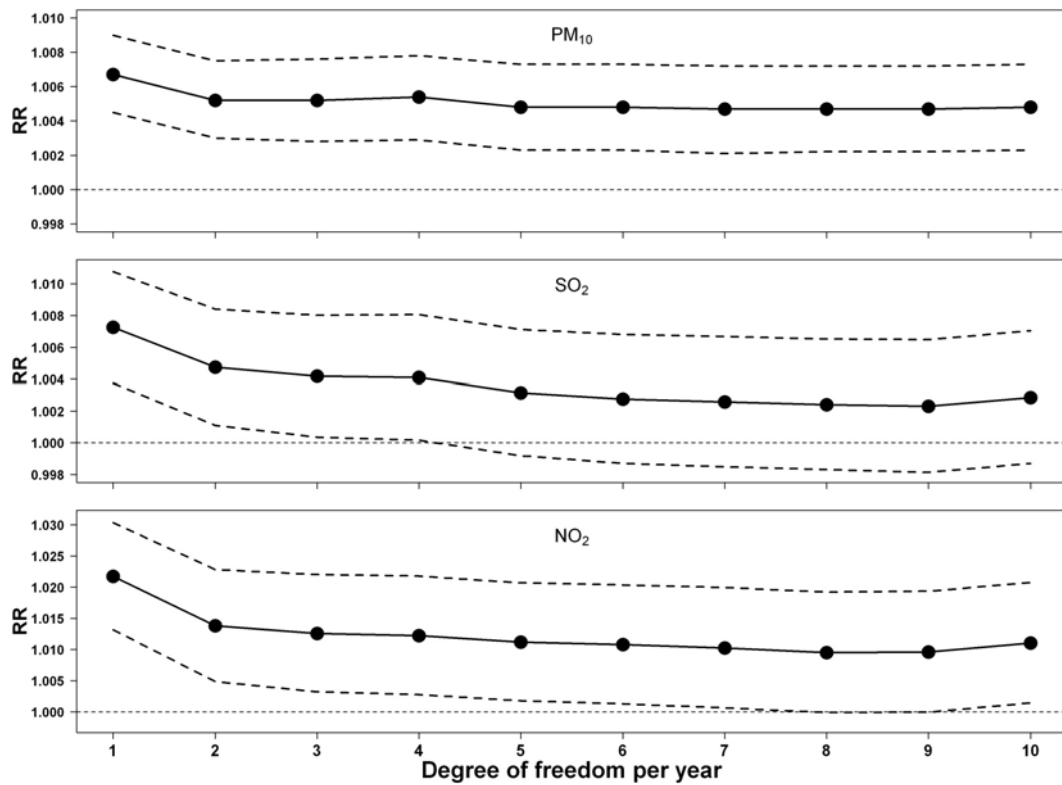
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468 Figure 1: Time series distribution of air pollutants ( $\mu\text{g}/\text{m}^3$ ) and cardiovascular mortality  
 469 (number of daily cases) in Tianjin, China during study period.

470 Abbreviations:  $\text{PM}_{10}$ : particulate matter less than 10  $\mu\text{m}$  in aerodynamic diameter;  $\text{SO}_2$ : sulfur  
 471 dioxide;  $\text{NO}_2$ : nitrogen dioxide; CVM: cardiovascular mortality



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473 Figure 2: The associations between a 10  $\mu\text{g}/\text{m}^3$  increase in the current day's air pollutants and  
 474 cardiovascular mortality for 1 to 10 degrees of freedom per year for time using GAMs. The  
 475 dashed lines are 95% confidence intervals and the solid lines are the mean relative risks. A  
 476 dotted horizontal line is shown at a relative risk of 1.

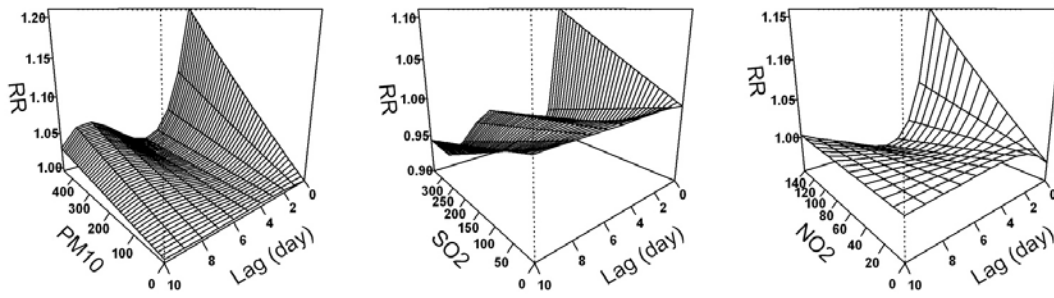
477 Abbreviations: PM<sub>10</sub>: particulate matter less than 10  $\mu\text{m}$  in aerodynamic diameter; SO<sub>2</sub>: sulfur  
 478 dioxide; NO<sub>2</sub>: nitrogen dioxide; RR: relative risk; CI: confidence interval

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484 Figure 3: Bivariate response surfaces of the air pollutants and distributed lag days for  
 485 cardiovascular mortality.

486 Abbreviations: PM<sub>10</sub>: particulate matter less than 10 μm in aerodynamic diameter; SO<sub>2</sub>: sulfur  
 487 dioxide; NO<sub>2</sub>: nitrogen dioxide; RR: relative risk;

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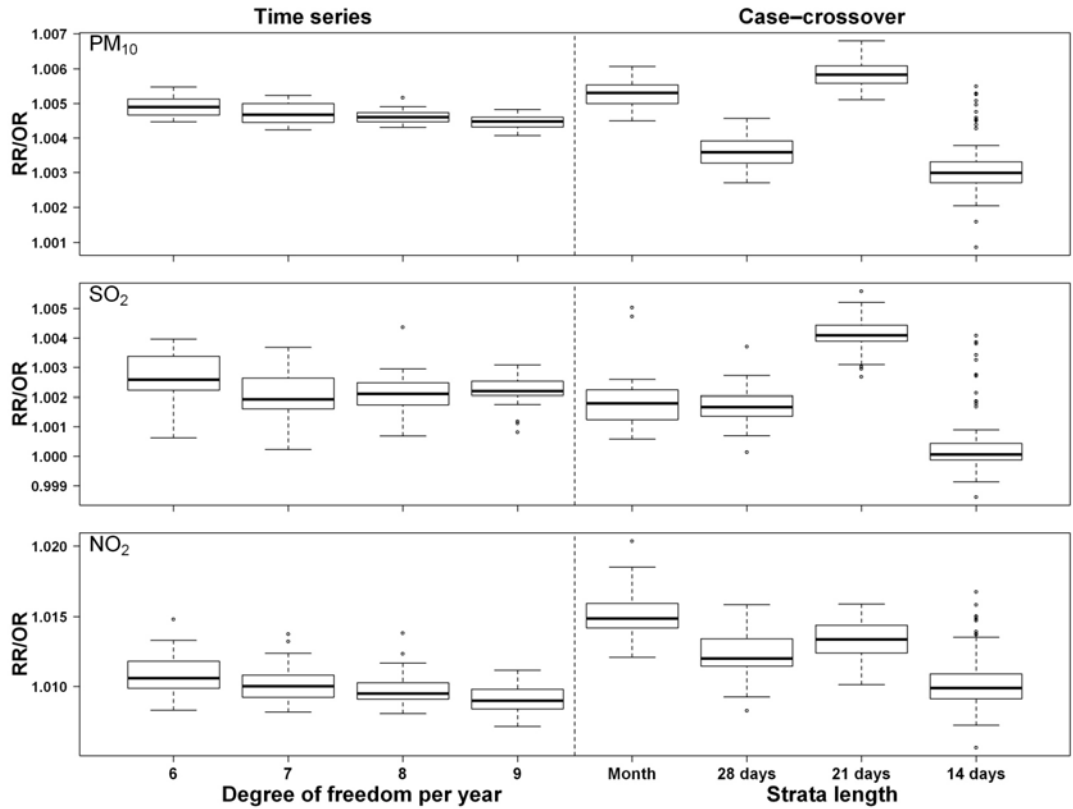
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496 Figure 4: Box plots comparing the time series and time-stratified case-crossover analyses  
 497 using jackknifing. Relative risks or odds ratios are shown for a  $10 \mu\text{g}/\text{m}^3$  increase in air  
 498 pollutants.

499 Abbreviations:  $\text{PM}_{10}$ : particulate matter less than  $10 \mu\text{m}$  in aerodynamic diameter;  $\text{SO}_2$ : sulfur  
 500 dioxide;  $\text{NO}_2$ : nitrogen dioxide; RR: relative risk; OR: odds ratio;

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509 **Supplements:**

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511 Table S1: The P-values from ANOVA with post hoc testing that examines the differences  
 512 between all time series and time-stratified case–crossover analyses for exposure to particulate  
 513 matter less than 10 µm in aerodynamic diameter

Designs	Time series				Case–crossover		
	DF=	Strata length=					
	6	7	8	9	Month	28	21
Time series	7	0.732					
DF=	8	0.170	0.982				
	9	0.002	0.285	0.866			
Case–crossover	Month	0.022	<0.001	<0.001	<0.001		
Strata length=	28	<0.001	<0.001	<0.001	<0.001	<0.001	
	21	<0.001	<0.001	<0.001	<0.001	<0.001	<0.001
	14	<0.001	<0.001	<0.001	<0.001	<0.001	<0.001

514 Abbreviations: DF: degree of freedom;

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534 Table S2: The P-values from ANOVA with post hoc testing that examines the differences  
 535 between all time series and time-stratified case–crossover analyses for exposure to sulfur  
 536 dioxide

Designs	Time series				Case–crossover			
		DF=			Strata length=			
		6	7	8	9	Month	28	21
Time series	7	0.017						
DF=	8	0.026	1.000					
	9	0.109	0.998	1.000				
Case–crossover	Month	<0.001	0.862	0.799	0.467			
Strata length=	28	<0.001	0.442	0.358	0.122	0.998		
	21	<0.001	<0.001	<0.001	<0.001	<0.001	<0.001	<0.001
	14	<0.001	<0.001	<0.001	<0.001	<0.001	<0.001	<0.001

537 Abbreviations: DF: degree of freedom;

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559 Table S3: The P-values from ANOVA with post hoc testing that examines the differences  
 560 between all time series and time-stratified case–crossover analyses for exposure to nitrogen  
 561 dioxide

Designs	Time series				Case–crossover			
		DF=			Strata length=			
		6	7	8	9	Month	28	21
Time series	7	0.719						
DF=	8	0.122	0.964					
	9	<0.001	0.075	0.592				
Case–crossover	Month	<0.001	<0.001	<0.001	<0.001			
Strata length=	28	0.003	<0.001	<0.001	<0.001	<0.001		
	21	<0.001	<0.001	<0.001	<0.001	<0.001	0.024	
	14	0.891	0.999	0.578	0.002	<0.001	<0.001	<0.001

562 Abbreviations: DF: degree of freedom;

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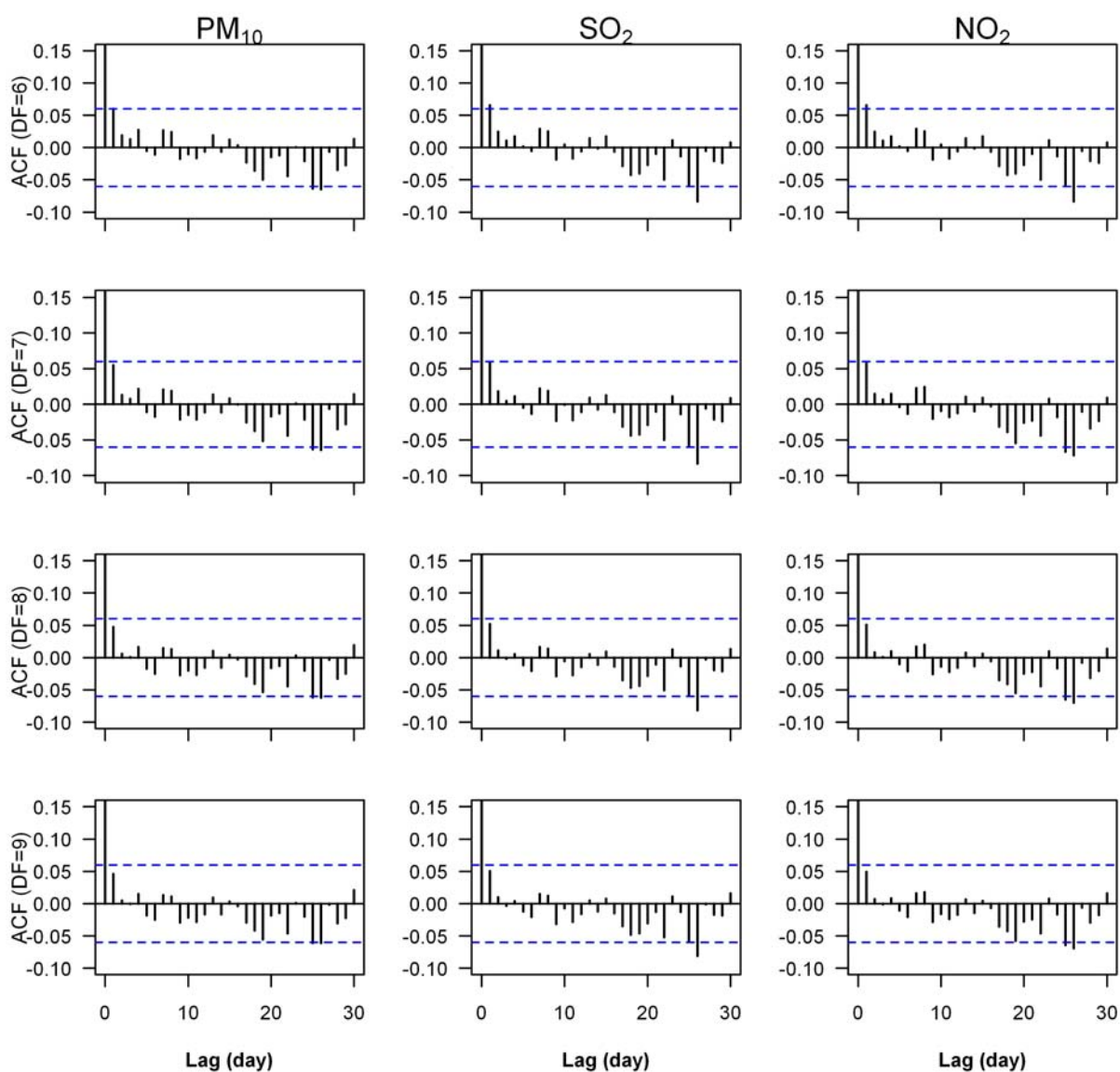
584 Table S4: Over-dispersion parameters for time series and time-stratified case–crossover  
 585 models for estimating the associations between air pollutants and cardiovascular mortality.

Designs		Pollutants		
		PM <sub>10</sub>	SO <sub>2</sub>	NO <sub>2</sub>
Time series				
DF=	6	1.21	1.23	1.23
	7	1.21	1.22	1.22
	8	1.20	1.22	1.22
	9	1.20	1.22	1.22
Case–crossover	Month	1.18	1.20	1.18
Strata length=	28	1.17	1.19	1.18
	21	1.17	1.19	1.18
	14	1.11	1.12	1.11

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 587 Abbreviations: PM<sub>10</sub>: particulate matter less than 10 µm in aerodynamic diameter; SO<sub>2</sub>: sulfur  
 588 dioxide; NO<sub>2</sub>: nitrogen dioxide; DF: degrees of freedom;

589 <sup>a</sup> The over-dispersion parameters for time-stratified case–crossover models were obtained  
 590 using log-linear models; An over-dispersion parameter of 1 indicates that the mean and  
 591 variance are equal and there is no over-dispersion.

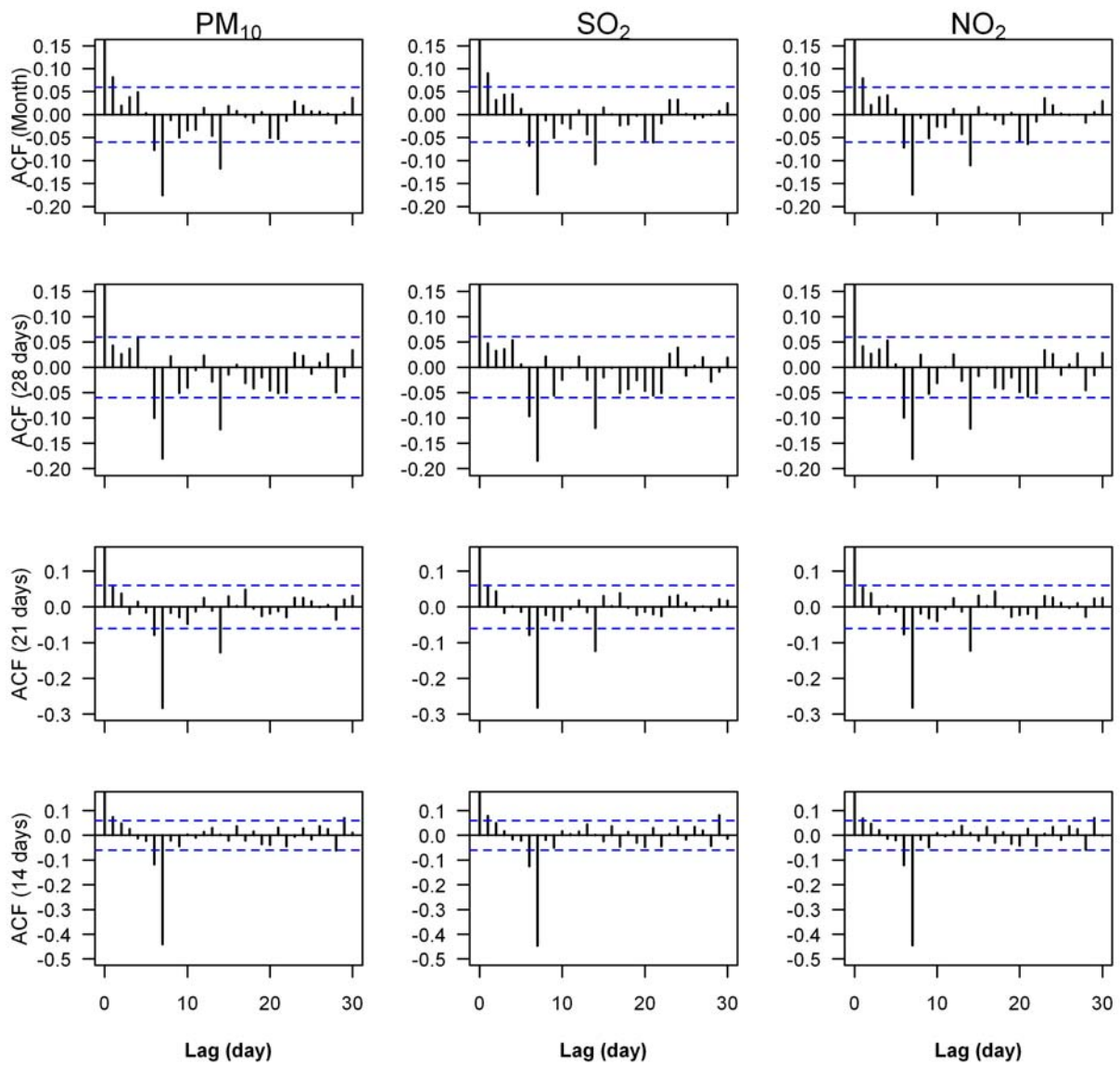
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 605 Figure S1: Autocorrelation functions for the residuals from the time series analyses with  
 606 different degrees of freedom per year. Dashed horizontal lines show the test that the  
 607 autocorrelation is non-zero.

608 Abbreviations: PM<sub>10</sub>: particulate matter less than 10 μm in aerodynamic diameter; SO<sub>2</sub>: sulfur  
 609 dioxide; NO<sub>2</sub>: nitrogen dioxide; ACF: autocorrelation function; DF: degrees of freedom;

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 612 Figure S2: Autocorrelation functions for the residuals from the time-stratified case–crossover  
 613 analyses with different strata length. Dashed horizontal lines show the test that the  
 614 autocorrelation is non-zero.

615 Abbreviations: PM<sub>10</sub>: particulate matter less than 10 μm in aerodynamic diameter; SO<sub>2</sub>: sulfur  
 616 dioxide; NO<sub>2</sub>: nitrogen dioxide; ACF: autocorrelation function;

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