

Factor

Regression coefficients

| $t$                  | $t_0$     |           |           |           |           |           |           |
|----------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
|                      | 1.003     |           |           |           |           |           |           |
| BKG                  | $a_0$     | $a_{1,1}$ | $a_{2,1}$ | $a_{1,2}$ | $a_{2,2}$ | $a_{1,3}$ | $a_{2,3}$ |
|                      | 0.190     | -0.250    | 0.229     | 0.028     | -0.007    | -0.005    | -0.012    |
| O <sub>3</sub> Strat | $b_{i,0}$ | $b_{i,1}$ | $b_{i,2}$ |           |           |           |           |
|                      | 0.336     | -0.135    | -0.109    |           |           |           |           |
| O <sub>3, trop</sub> |           |           |           |           |           |           |           |
|                      | 0.100     | 0.042     | -0.112    |           |           |           |           |
| SSN                  |           |           |           |           |           |           |           |
|                      | 0.057     | -0.031    | -0.055    |           |           |           |           |
| NW <sub>freq</sub>   |           |           |           |           |           |           |           |
|                      | 0.111     | -0.048    | -0.100    |           |           |           |           |
| QBO                  |           |           |           |           |           |           |           |
|                      | 0.021     | -0.006    | -0.018    |           |           |           |           |