#### Warming increases suicide rates in the United States and Mexico

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Linkages between climate and mental health are often theorized<sup>1,2</sup> but remain poorly quantified.<sup>3</sup> In particular, it is unknown whether suicide, a leading cause of death globally,<sup>4</sup> is systematically affected 2 by climatic conditions. Using multiple decades of comprehensive data from both the US and Mexico, 3 we find that suicide rates rise 0.7% in US counties and 2.1% in Mexican municipalities for a  $1^{\circ}C$ 4 increase in monthly average temperature. This effect is similar in hotter versus cooler regions and has 5 not diminished over time, indicating limited historical adaptation. Analysis of depressive language 6 in >600 million social media updates further suggests that mental wellbeing deteriorates during 7 warmer periods. We project that unmitigated climate change (RCP8.5) could result in a combined 8 9-40 thousand additional suicides (95% CI) across the US and Mexico by 2050, representing an 9 change in suicide rates comparable to the estimated impact of economic recessions,<sup>5</sup> suicide prevention 10 programs,<sup>6</sup> or gun restriction laws.<sup>7</sup> 11

Climate is increasingly understood to influence many dimensions of human health,<sup>1,8,9</sup> affecting health 12 outcomes ranging from vector-borne disease mortality to rates of cardiac arrest.<sup>9,10</sup> These relationships have 13 been shown to occur through direct physical stress or insults to the body (e.g. heat-stroke or cyclone-caused 14 drowning), changes in disease ecology (e.g. seasonal flu or malaria), and/or changes in socio-economic 15 conditions that support human health (e.g. drought-induced famine). Recent work has also demonstrated 16 that social conflicts between individuals, which cause intentional injuries and mortality, are particularly 17 responsive to changes in temperature, perhaps due to changes in underlying economic conditions or altered 18 individual-level aggressiveness.<sup>11</sup> 19

Potential linkages between climatic conditions and mental health are also increasingly hypothesized.<sup>3</sup> How-20 ever, unlike other key health outcomes, there remains limited quantitative evidence linking temperature to 21 suicide and related mental health outcomes.<sup>12,13</sup> Determining whether or not suicide responds to climatic 22 conditions is important, as suicide alone causes more deaths globally than all forms of interpersonal and 23 intergroup violence combined,<sup>4</sup> is among the top 10-15 causes of death globally, among the top 5 causes of 24 lost life-years in many wealthy regions,<sup>14</sup> and among the top 5 causes of death for individuals aged 10-54 25 in the US.<sup>15</sup> It is the only cause of death among the top 10 in the US for which age-adjusted mortality rates 26 are not declining.<sup>16</sup> Thus even modest changes in suicide rates due to climate change could portend large 27 changes in the associated global health burden, particularly in wealthier countries where current suicide rates 28 are relatively high and/or on the rise. 29

Strong seasonal patterns in suicides (typically, an early summer "peak") were recognized in the 19th century, 30 but it was unknown whether this pattern was caused by seasonally-varying temperature, by other seasonally 31 varying meteorological factors such as daylight exposure, or by other social or economic factors that also 32 vary seasonally.<sup>17</sup> More recent work has moved away from this seasonal focus, instead examining whether 33 temperature and suicide are correlated in individual time-series for particular locations. This work has 34 been inconclusive, with studies finding no effect,<sup>18,19</sup> positive effects,<sup>20–22</sup> and negative effects.<sup>23</sup> These 35 discrepancies are likely due in part to limited sample sizes, difficulty in fully accounting for critical time-36 varying confounds (e.g. macroeconomic conditions<sup>5</sup>), and/or differences in baseline suicide rates across 37 locations that may be correlated with baseline temperature levels or seasonality. Due to the large number of 38 non-climate factors that may potentially contribute to suicide rates and the potential for complex interactions 39 between different possible causes-similar to the challenge of inferring whether climate is a contributing 40 factor to social conflict<sup>24</sup>—reliably inferring whether temperature is a contributing factor to suicide risk 41 requires adequately accounting for these potential confounds. 42

Here we study the effect of local ambient temperature on rates of suicide across the US and Mexico - two 43 countries that, based on current estimates,<sup>25</sup> account for roughly 7% of all global suicides. To eliminate 44 sources of potential confounding and small sample biases, we analyze the relationship between temperature 45 and suicide using monthly vital statistics data for thousands of US counties<sup>26</sup> and Mexican municipalities<sup>27</sup> 46 over multiple decades (see Methods) - a drastically larger sample than has been available in past work 47  $(N_{USA} = 851, 088; N_{MEX} = 611, 366)$ . By using longitudinal data on many geographic units over 48 time, we plausibly isolate the effect of temperature on suicide from other seasonal, time-trending, and/or 49 cross-sectional factors that might be correlated with both temperature and suicide. 50

We estimate the effect of random monthly temperature fluctuations on locality-level suicide using a fixed 51 effects estimator, where the suicide rate in a given locality-month is modeled as a function of the temperature 52 exposure during that month in that locality, accumulated precipitation over the same period, and a large 53 number of flexible nonparametric controls that account for (i) all average differences between suicide rates 54 across counties—such as those caused by regional poverty or gun-ownership rates; (ii) average monthly 55 changes in suicide rates within each county, which allows seasonal patterns to differ across counties and 56 accounts for factors such as location-specific effects of daylight exposure and holidays; and (iii) all time-57 varying confounds affecting all locations within each state simultaneously, including both gradual trends 58 and abrupt shocks, which accounts for factors such as economic growth and recessions or news of celebrity 59 suicides (see Methods). To ensure robustness of our findings, we measure temperature exposure during 60 a given month using two different approaches: as the average daily temperature during the month or as 61 the count of days during that month with average temperatures falling into different 3°C temperature bins 62 (Methods). Because the data strongly indicate an essentially linear response in daily average temperature 63 using the flexible non-parametric model, we focus here on the linear-in-monthly-average-temperature model 64 as our baseline. We use an identical research design to analyze a geocoded dataset of over 600 million social 65 media updates on the Twitter platform<sup>28</sup> ("tweets"), and evaluate whether warmer-than-normal monthly 66 temperatures elevate the likelihood that social media users express abnormally depressive feelings in their 67 language. 68

Intuitively, our estimates of temperature effects derive from comparing suicide rates or depressive tweets between an average January in a given county to a warmer-than-average January in the same county, after having accounted for any changes common to all counties in a given state in that year. Whether a particular location experienced a hotter January than normal is plausibly random and statistically independent from all covariates, indicating that our temperature coefficients can be interpreted as the average causal effect of hotter-

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than-average temperatures on suicide rates. We test for the possibility that abnormally high temperatures do

<sup>75</sup> not cause additional suicides but instead hasten suicides that would have otherwise happened by estimating

<sup>76</sup> distributed-lag models that allow for simultaneous influence of past, current, and future temperatures. If hot

<sup>77</sup> temperatures merely hasten suicides, then responses to current and lagged temperatures should have opposite

<sup>78</sup> signs and their effects should sum to zero.<sup>29</sup>

We then assess how responses differ across decades, by income level, sex, population level, and both air conditioning (AC) and gun ownership rates, as well as across regions with different long-run average temperatures. As is common in the literature<sup>30,31</sup>, stratifications by income, AC, time period, and baseline temperature allow us to evaluate whether economic development or experience with warmer conditions might have historically alleviated the burden of excess suicides via adaptation, a common theory in the broader climate-health literature<sup>10</sup> and putative cause of observed differences in suicide seasonality across countries,<sup>32</sup> but one which has received little direct empirical scrutiny.

<sup>86</sup> Finally, under the assumption that future suicide rates will respond shifts in mean temperature as they have

responded to past to temperature fluctuations in the recent past, we construct projections for the impact of future climate change on suicide in the US and Mexico. We utilize output from 30 global climate models

<sup>88</sup> future climate change on suicide in the US and Mexico. We utilize output from 30 global climate models <sup>89</sup> run under a business-as-usual emissions scenario (RCP8.5) and compute a distribution of net changes in

excess suicides by mid-century. We then compare the estimated effect sizes from other known determinants

<sup>91</sup> of suicide to the projected impact of climate change.

## 92 **Results**

Unlike all-cause mortality, which has been shown to increase at both hot and cold temperatures around the 93 world,  $^{29,33}$  we find in both the US and Mexico that the relationship between temperature and suicide is 94 roughly linear: suicides decrease when a given location-month cools and increases when it warms (Figure 95 1). We find that a  $+1^{\circ}$ C increase in average monthly temperature increases the monthly suicide rate by 96 0.68% (95% CI: 0.53% to 0.83%) in the US over the years 1968-2004, and increases the suicide rate in 97 Mexico by 2.1% (95% CI: 1.2% to 3.0%; Figure 3, top panel) over the years 1990-2010. For comparison, 98 the average standard deviation of temperature variation over time (after accounting for seasonality) is 1.7°C 99 at the county level in the US, suggesting that monthly suicide rates rose >2% due to temperature in the 100 hottest months on record. We confirm our US results using a second annually-resolved suicide dataset from 101 the CDC,<sup>34</sup> finding slightly larger point estimates for these more recent data (1.3% per +1°C increase in 102 annual average temperature). Our results contrast with past studies in the US, which have shown varied 103 response.<sup>18, 19, 35, 36</sup> To our knowledge, the only comparable studies of the temperature-suicide relationship 104 conducted in developing or middle-income countries during this period is ref<sup>[13</sup>] in India, which finds larger 105 effects than those we report here. 106

Results are robust to a large range of alternate models, including the use of more and less-restrictive fixed effects, inclusion of additional time controls, inclusion or exclusion of populations weights, more flexible functional forms for modeling the temperature/response relationship including higher order polynomials and splines, alternate codings for the outcome variable, and alternate methods for clustering the standard errors (Figure 1 and Tables S1-S3). A binned model that relates the monthly suicide rate to the distribution of daily temperatures within that month similarly uncovers a roughly linear relationship between daily temperatures and monthly suicide rates (Figures S1-S2).

#### 114 Heterogeneous effects and adaptation

Earlier work highlights the potential for various adaptations to lessen the health-related impacts of climate over time. For example, the proliferation of AC in the US is likely to have mitigated the relationship between temperature and all-cause mortality.<sup>30</sup> Similarly, a broader literature highlights the potential for economic development to mitigate climate-health linkages, either because wealthier countries can better invest in health or because other aspects of development lessen environmental exposures.<sup>10</sup>

In contrast to this literature, we find little evidence of adaptation in the temperature-suicide relationship. First, 120 we find no qualitatively or statistically significant decline in the suicide-temperature relationship over our 121 study period in either the US or Mexico (Figure 2, top panel). Point estimates are roughly stable in Mexico, 122 and if anything trend up over time in the US, and are robust to restricting the data to only those countries 123 reporting data in all years (Figure S3). Second, we find no evidence that individuals more frequently exposed 124 to hot temperatures are less sensitive to their effects: effects in locations with hotter average temperatures are 125 statistically indistinguishable from effects in cooler regions (Figures 3 and S2b), and state-specific estimates 126 in both the US and Mexico are largely statistically indistinguishable from national estimates (Figure 2, bottom 127 panel). Third, income differences within countries do not mediate the temperature-suicide relationship: we 128 find no significant difference in suicide response to temperature between rich and poor municipalities or 129 counties. In the US, using data on county-level AC adoption from multiple waves of the US census<sup>30</sup> and 130 one Mexican census, we similarly find no evidence that higher air-conditioning adoption is associated with 131 reduced effects of temperature on suicide (Figure 3); this hold true for exposure to extremely hot ( $>30^{\circ}$ C 132 ) days as well (Figure S2), although limited current exposure to these temperatures in counties with low 133 air conditioning penetration makes estimates imprecise. Because average temperature, average income, and 134 average AC penetration co-vary in the US, we estimate an additional model that interacts each covariate with 135 temperature in a joint regression; we again find that none of these variables reduces the effect of temperature 136 on suicide, with estimated interactions small in magnitude and not significant (Table S4). 137

We also find no clear evidence of different effects of temperature on suicide by sex in either country, no 138 differential effects by method of suicide in the US (data on method of suicide are unavailable in Mexico). 139 no difference by county population size and, using state-level data on self-reported gun ownership in 2002 140 in the  $US^{37}$  no evidence that states with higher gun ownership have larger suicide responses to temperature 141 (Figure 3). While there could remain other unobserved covariates that modify the temperature/suicide 142 relationship, the broadly uniform structure of the temperature effects across a range of observed populations 143 in both countries and the absence of evidence that these effects change over time suggest that the underlying 144 mechanism linking temperature to suicide is highly generalizable across contexts and individuals. 145

#### **146** Temporal displacement

We evaluate whether hot temperatures hasten suicides that would have happened anyway or trigger "excess" suicides that would never have occurred in a cooler counterfactual scenario. Using a distributed lag model (Methods), we find evidence of temporal displacement in both the US and Mexico (Figure 3, bottom panel), with higher temperatures in a previous month having negative and statistically significant effects on suicide in the current month. Summing the contemporaneous and lagged effects provides an estimate of the total number of excess suicides generated by hot temperatures, net of any temporal displacement.<sup>29, 38</sup> As expected, we find no evidence that temperatures one month in the future affect current suicide rates.

### <sup>154</sup> Depressive language on social media

Although the absence of heterogeneous effects across subpopulations and countries suggests that the mecha-155 nism(s) linking suicide to temperature are similar across contexts, isolating specific responsible mechanism(s) 156 in our mortality data is difficult. Alternate data, however, allow us to indirectly explore certain potential 157 mechanisms. One hypothesis is that high temperatures alter the mental wellbeing of individuals directly, per-158 haps due to side-effects of thermoregulation (e.g. altered brain perfusion<sup>39</sup>) or other neurological responses 159 to temperature. Notably, this hypothesis is consistent with suicide responding to very short-run (e.g. daily 160 or monthly) variation in temperature, as well as with the finding that depressive disorders are implicated in 161 over half of all suicides.<sup>40</sup> 162

If exposure to high temperatures directly alters the mental wellbeing of individuals, then this relationship 163 should be observable using non-suicide outcome measures across a broad population, including individuals 164 not immediately at risk of suicide. We test for such a pattern by examining whether monthly temperature 165 also correlates with patterns of language on social media that express declining mental wellbeing.<sup>28</sup> To do 166 this, we collect and analyze 622,749,655 geolocated Twitter updates occurring in the US between May 22, 167 2014 and July 2, 2015, noting that previous work has shown that analysis of Twitter updates can be used to 168 predict variation in suicide in the US.<sup>41</sup> Using a statistical approach directly comparable to the analysis of 169 suicides above (see Methods), we find that the probability a tweet expresses "depressive" language increases 170 with contemporaneous local monthly temperature (Figure 4), similar to our findings for suicide. While 171 baseline estimates for the effects of contemporaneous temperature are only statistically significant for one 172 coding (p < 0.01 for Coding 1, p > 0.1 for Coding 2), estimates for both codings are significant once lagged 173 effects are also accounted for (p < 0.05, Figure S4). Accounting for lags, we find that each additional  $+1^{\circ}$ C 174 in monthly average temperature increases the likelihood an update is depressive by 0.79% [95% CI: 0.23%175 - 1.35%] and 0.36% [95% CI: 0.05% - 0.68%] for the two different coding procedures we use. As shown in 176 Figure 4, we estimate statistically and qualitatively similar effects under a variety of fixed effects and time 177 controls. 178

## <sup>179</sup> **Projected excess suicides under future climate change**

To project potential impacts of future climate change on suicide, we use projected changes in temperature 180 under a "business-as-usual" scenario (RCP8.5) to 2050 from 30 global climate models used in the recent 181 Intergovernmental Panel on Climate Change (IPCC) 5th Assessment.<sup>42</sup> Relative to the year 2000, the climate 182 models project a population-weighted average temperature increase by 2050 of 2.5°C [95% range: 1.3°C 183  $-3.7^{\circ}$ C] in the US and  $2.1^{\circ}$ C [95% range:  $1.5^{\circ}$ C  $-3.2^{\circ}$ C] in Mexico. To calculate the change in the suicide 184 rate due to climate change, holding other social and economic factors fixed, we multiply projected increases 185 in temperature in each future year by our estimated effect of past warming on the suicide rate, accounting 186 for uncertainty in both the historical suicide-temperature relationship (including temporal displacement) and 187 future climate projections<sup>43</sup> (see Methods). Given that the effects of temperature on suicide in the US appear 188 to be trending up over time (recall Figure 2), we re-estimate the historical effect of temperature on suicide in 189 the US using post-1990 data, and use these estimates to define the temperature response in our projections; 190 for models that include temporal displacement, effects for the more recent 1990-2004 period are somewhat 191 higher than for the full 1968-2004 period (0.58% increase per 1°C versus 0.42\%), as temperature impacts 192 have trended up over time (recall Figure 2). 193

Assuming that future outcomes will respond to a given mean temperature increase in the same way as past

outcomes have responded to temperature fluctuations is a common but untestable assumption in the climate 195 impacts literature,<sup>44–47</sup> but it is an assumption perhaps partially supported by the observed stationarity (or 196 increase) in the temperature/suicide relationship over our study period. Under this assumption, and absent 197 unprecedented adaptation, we calculate an increase in suicide rate by 2050 of 1.4% [95% CI: 0.6%-2.6%] in 198 the US and 2.3% [95% CI: -0.3%-5.6%] in Mexico (Figure 5, left panel). Larger uncertainty for the effect 199 in Mexico is due to larger uncertainty in that country's regression estimates once temporal displacement 200 is accounted for (recall Figure 3). Combining our estimated changes in the suicide rate with projections 201 of future population change in the two countries, we estimate that by 2050, climate change will cause a 202 total of 14,020 excess suicides in the US [95% CI: 5600-26,050] and 7,460 excess suicides in Mexico [95% 203 CI:-890-18,300] (Figure 5). Accounting for the covariance in US and Mexico temperatures within each 204 climate realization, this amounts to 21,770 [95% CI 8,950-39,260] total additional suicides when summed 205 across both countries. 206

# 207 Discussion

We provide longitudinal and country-scale evidence that local suicide rates in both a developed and a middle-208 income country are robustly associated with local temperatures, findings which are consistent with recent 209 work in both developed and developing countries.<sup>13,22</sup> The remarkable consistency of the measured associ-210 ation over time and across contexts suggests that any hypothesized mechanism explaining this relationship 211 must be widespread, and provides some confidence in generalizing these findings to other contexts and into 212 the future. While our social media results support the hypothesis that temperature induces changes in mental 213 state that follow the same pattern as suicides, and the generality of the suicide responses to temperature across 214 geographic and socioeconomic strata is consistent with a common biological response, we cannot decisively 215 reject other non-biologic explanations, such as that changes in temperature could affect social mediators of 216 suicide. 217

Nevertheless, our results do suggest that the mechanism through which temperature affects suicide is likely distinct from temperature's effects on many other causes of mortality. In contrast to all-cause mortality, suicide increases at hot temperatures and decreases at cold temperatures; also unlike all-cause mortality, the effect of temperature on suicide has not decreased over time and does not appear to decrease with rising income or the adoption of air conditioning. The linear and stable structure of the suicide response is more similar to previously recovered relationships between interpersonal/intergroup violence and temperature,<sup>11</sup> which may plausibly have related biological origins.

Linearity and intertemporal stability in the suicide response has important implications for climate change projections, as it leads to no projected reduction in suicide mortality from rising temperatures in cold regions and no clear indication that secular societal trends or adaptation will reduce climate sensitivities. Both of these conclusions contrast strongly with dominant themes in the existing climate-health literature,<sup>10</sup> and along with other recent studies<sup>13</sup> contribute needed empirical evidence on the effects of changes in climate on mental health.

Our calculations suggest that projected changes in suicide rates under future climate change could be as important as other well-studied societal or policy determinants of suicide rates (see Figure 5 left panel). In absolute value, the effect of climate change on the suicide rate in the US and Mexico by 2050 is roughly two to four times the estimated effect of a 1% increase in the unemployment rate in the EU,<sup>5</sup> half as large as the immediate effect of a celebrity suicide in Japan,<sup>48</sup> and roughly one-third as large in absolute magnitude

(with opposite sign) as the estimated effect of gun restriction laws in the US<sup>7</sup> or the effect of national suicide 236 prevention programs in OECD countries.<sup>6</sup> The large magnitude of our results add further impetus to better

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understand why temperature affects suicide and to implement policies to mitigate future temperature rise. 238

#### **Methods** 239

Data on US suicides come from the Multiple Cause-of-Death Mortality Data from the National Vital Statistics 240 System (NVSS),<sup>26</sup> which report county location, month, and cause of death for all individuals (prior to 1989), 241 or those individuals residing in counties with more than 100,000 people (post-1989), representing roughly 242 75% of the total US population. We calculate age-adjusted suicide rates in each county-month by combining 243 cause-of-death data with US census data on age-specific populations. County-level data from NVSS are 244 available beginning in the early 1960s, but data on cause-of-death using common re-codes do not begin until 245 1968. After 2004, county identifiers are no longer made available in the public use data. Our suicide data in 246 the US thus span the years 1968-2004. 247

In the US, we combine county-level suicide data with temperature and precipitation data from PRISM, a 248 high-resolution gridded climate dataset.<sup>49</sup> PRISM data contain 4km-by-4km gridded estimates of monthly 249 temperature and precipitation for the contiguous US, with daily estimates beginning in 1981, constructed 250 by interpolating data from more than 10,000 weather stations. We aggregate these grid cells to the county-251 or municipality-month level, weighting by estimated grid-cell population from LandScan,<sup>50</sup> following the 252 procedure in<sup>51</sup> for our nonlinear models. We test robustness using alternate suicide statistics drawn from the 253 CDC's Underlying Cause of Death database (available at the county-year level for the years 1999-2013).<sup>34</sup> 254

Data on monthly suicide rates in Mexican municipalities come from Mexico's Instituto Nacional de Estadística 255 y Geografía,<sup>27</sup> which we match to gridded daily<sup>52</sup> and monthly<sup>53</sup> temperature and precipitation data (the 256 available daily data from ref [52] do not contain precipitation data, thus we use the UDel data<sup>53</sup> as our source 257 of precipitation data). Our Mexican dataset spans the years 1990-2010. 258

We estimate the following regression separately for our US and Mexican panels: 259

$$y_{ismt} = f(T_{ismt}) + \gamma P_{ismt} + \mu_{im} + \delta_{st} + \varepsilon_{ismt}$$
(1)

using ordinary least squares, where i indexes localities (county or municipality), s indexes the state that the 260 locality falls in, m indexes month-of-year, and t indexes year.  $y_{ismt}$  is the monthly suicide rate and  $P_{ismt}$ 261 is monthly precipitation.  $\mu_{im}$  and  $\delta_{st}$  are, respectively, vectors of county-by-month effects and state-by-year 262 effects; the former account for other locally-seasonally-varying factors that could also be associated with 263 suicide, such as day length, or seasonal cycles in other factors, such as the school year, and the latter 264 account for shocks common to all counties in a given state in a given year, such as unemployment conditions. 265 Regressions are weighted by average population in each county or municipality, with standard errors clustered 266 at the *i* level to nonparameterically  $adjust^{54}$  for arbitrary within-unit autocorrelation in the disturbance term 267  $\varepsilon_{ismt}$ . We test robustness to alternate clustering regimes, including clustering at the state level and two-way 268 clustering at the county and year level, and find that standard errors are only modestly affected (Table S3. 269

For the temperature response function  $f(T_{ismt})$  in Equation 1 we focus on models that are a function of 270 average monthly temperature  $T_{ismt}$  (e.g. the average temperature in January of 1996 in Santa Clara County, 271 California), including linear models and higher order polynomials and spines. Estimates in the linear fixed 272 effects models can be equivalently interpreted as the impact of a  $+1^{\circ}C$  deviation from normal temperature, 273

or as the effect of an absolute  $+1^{\circ}C$  temperature increase, as (e.g.) the impact of a temperature increase from 274  $0^{\circ}$ C to  $1^{\circ}$ C is estimated to be the same as an increase from  $20^{\circ}$ C to  $21^{\circ}$ C. While monthly data cannot easily 275 resolve sub-monthly responses to even shorter-run temperature variation (e.g. daily, as documented in past 276 studies<sup>22</sup>), it more easily captures potential multi-week displacement effects that have been demonstrated in 277 other weather-violence studies;<sup>55</sup> indeed, we find displacement effects in both the US and Mexico that appear 278 to last months (Fig 3). A further reason for monthly aggregation is suicide data in Mexico are only available 279 at the monthly level, and our source for temperature data in the US does not provide daily temperature data 280 before 1980. 281

We also estimate binned models where suicide is modeled as a function of accumulated exposure to different daily temperatures,  $f(T_{ismt}) = \sum_{j} \beta_j T_{ismt}^j$ , with  $T_{ismt}^{j=1}$  indicating the number of days in location-month-year *ismt* when the average temperature fell below -6°C,  $T_{ismt}^{j=2}$  as the number of days with average temperature in the (-6°C, -3°C] interval,  $T_{ismt}^{j=3}$  as the number of days in the (-3°C, 0°C] interval, and so on in 3°C intervals up to a top bin of (30°C, ∞)—indexing these bins by *j*. The (15°C, 18°C] bin is the omitted category in our binned regressions, so the coefficients of interest shown in Figure S1 can be interpreted as the effect on the monthly suicide rate from an additional day spent in bin *j*, relative to a day spent in the (15°C ,18°C] bin. See ref. [<sup>51</sup>] for a derivation and complete discussion of this approach and its interpretation.

The outcome in each regression is the monthly suicide rate, and we divide the estimate of  $\beta$  by the baseline suicide rate (the average suicide rate over the study period) to calculate percentage changes. As migration is unobserved in our data, our approach cannot account for potential selective migration into or out of specific counties – although migrants would have to differ in their suicide response to temperature for this to bias our results. We also note that our approach using county- or municipal-level data is focused on making inferences about average effects within these aggregate areas, and we do not attempt to draw any inferences regarding the risk that any specific individual within an administrative unit will commit suicide in any particular month.

To estimate the heterogeneous responses reported in Figure 3, we estimate versions of equation 1 that contain interactions:

$$y_{ismt} = \beta_1 T_{ismt} + \beta_2 (T_{ismt} * D_i) + \gamma_1 P_{ismt} + \gamma_2 (P_{ismt} * D_i) + \mu_{im} + \delta_{st} + \varepsilon_{ismt}$$
(2)

where  $D_i$  is equal to one if location *i* has a specified value for a the mediating variable of interest (e.g. above median income) and is zero otherwise. To estimate the year- or state-specific effects in Figure 2, we estimate a version of Equation 2 where temperature and precipitation are interacted with either year dummies or state dummies, and coefficients on these interactions are reported separately for each year or each state.

Because looking at heterogeneity in a linear model (Equation 2 might not directly reveal adaptation to temperature extremes, we also estimate heterogeneous responses using the binned model, studying whether the effect of extreme heat exposure differs by the average frequency of this exposure or by access to air conditioning (Figure S2).

To estimate the potential displacement effects of hot temperatures on future suicides, we estimate distributed lag models that include lags of monthly temperature and precipitation:

$$y_{ismt} = \sum_{L=0}^{1} (\beta^L T_{is(m-L)t} + \gamma^L P_{is(m-L)t}) + \mu_{im} + \delta_{st} + \varepsilon_{ismt}$$
(3)

where  $\beta^{L=0}$  indicates the effect of current month's temperature and  $\beta^{L=1}$  the effect of previous month's temperature. A finding of  $\beta^{L=0} > 0$  and  $\beta^{L=1} < 0$  would be consistent with displacement (hot temperatures in a given month increase suicides in that month and decrease them in the following month), with the sum of coefficients  $\beta^{L=0} + \beta^{L=1}$  giving the overall effect of a hot month, net of displacement. These estimates are shown in the bottom panels of Figure 3.

Depressive language in social media updates For the analysis of Twitter updates, we built on earlier 314 work showing that certain keywords and phrases in tweets are predictive of local-level suicide.<sup>41</sup> We coded 315 tweets as "depressive" using the keywords and phrases in this earlier work, but because this approach only 316 coded 0.02% of tweets in our sample as depressive, we developed an alternate approach that used a simpler 317 set of suicide-related keywords to code tweets. In this latter coding, we compiled an extensive list of words 318 associated with depression from various electronic sources, including more formal sources such as Crisis 319 Text Line website (*www.crisistextline.org*), as well as from a number of suicide-related blogs found through 320 Google searches (not listed here for privacy reasons). We retained words that were common across these 321 sources and removed words likely to generate false positives (for example, "mom" is frequently included 322 in suicidal texts). The dictionary of keywords that result from this procedure is (listed alphabetically): 323 addictive, alone, anxiety, appetite, attacks, bleak, depress, depressed, depression, drowsiness, episodes, 324 fatigue, frightened, lonely, nausea, nervousness, severe, sleep, suicidal, suicide, trapped. Using this simpler 325 dictionary, we code 1.4% of tweets in our sample as "depressive". We designate this approach "Coding 1" 326 and the earlier-literature derived approach "Coding 2". 327

Using each of these two keyword dictionaries, we computed the total number of Twitter updates in each of 328 885 Core-Based Statistical Areas (CBSA) (roughly, metropolitan areas) that contained at least one keyword 329 in each day as a fraction of all Twitter updates between May 2014 and July 2015, following the approach in 330 ref  $[^{28}]$ . To reduce noise and to make estimates comparable to the suicide results, we limit our sample to 33 CBSAs in which at least one Twitter update was posted on 90% of the sampling frame, and we aggregate 332 up to the monthly level. Our dataset thus contains 24,780 CBSA-month observations. We then estimate the 333 effect of monthly temperature on the likelihood that a Twitter update contains a depressive keyword using 334 the following fixed effects regression 335

$$y_{ismt} = \beta T_{ismt} + \gamma P_{ismt} + \mu_i + \lambda_{sm} + \delta_{st} + \varepsilon_{imst}$$
(4)

via ordinary least squares where i indexes CBSAs, s indexes state, m indexes month, and t indexes year. 336  $y_{ismt}$  is the proportion of tweets in a CBSA-month that contain a depressive word and  $T_{ismt}$  and  $P_{ismt}$  are 337 the average temperature and total precipitation for that CBSA-month.  $\mu_i$  is a vector of CBSA fixed effects, 338 which we include to account for time-invariant local drivers of depressive social media use. To account for 339 local seasonality in both depressive tweets and temperature, we include state-by-month fixed effects  $\lambda_{sm}$  (i.e. 340 12 dummy variables for each state), and to account for local changes over time in either tweeting behavior or 341 temperature, we include state-by-year fixed effects  $\delta_{st}$ . Regressions are weighted by the average number of 342 tweets in each CBSA. As in the suicide results, we report estimates of  $\beta$  normalized by the baseline rate of 343 depressive tweets (either 1.4% or 0.02% for the two codings), such that they can be interpreted as percentage 344 changes in the rate of depressive tweeting. 345

We show robustness under a range of alternate fixed effects, time trends, and the inclusion or exclusion of weights (Figure 4, analogous to Figure 1 for suicide results), and show how depressive tweets in a current month respond to temperature variation in that month, earlier months, and later months (Figure S4, analogous to the bottom panel of Figure 3 for suicide). As in the suicide results, results are primarily driven by contemporaneous responses to temperature. **Calculating impacts of future climate change** To calculate the potential impacts of future climate change on suicide rates, we use climate projections drawn from the Coupled Model Intercomparison Project 5 (CMIP5). We utilize projections run under the RCP8.5 emissions scenario, in which emissions continue to rise substantially through 2100. We obtain data from 30 global climate models<sup>56</sup> that publish RCP 8.5 projections for changes in mean temperature.

<sup>356</sup> Climate projection data are processed as follows, repeated separately for each of the 30 climate models. <sup>357</sup> Projected changes in monthly temperatures are calculated for each climate grid cell by averaging monthly <sup>358</sup> projected temperature around 2050 (2046-2055) and monthly projected temperature around the baseline <sup>359</sup> period (1986-2005), then differencing them. Model grids are then overlapped on the study administrative <sup>360</sup> units (e.g. US counties) and locality-specific changes are calculated by averaging over grid cells that overlap <sup>361</sup> the locality, weighting by the amount of the grid cell falling into the unit.

We then combine these locality-level projections with our historical estimates of the effect of temperature 362 on suicide to estimate (1) the potential percentage change in the suicide rate due to warming by 2050 and 363 (2) the total number of excess suicides that could occur by 2050. The percentage change in the rate for a 364 given country is calculated by multiplying the historical effect of temperature on suicide reported in Figure 365 3 for that country (using the combined effects of current and lagged temperature, to account for possible 366 displacement) by the population-weighted projected change in temperature between 2000 and 2050 from 367 each of the 30 climate models. Excess cumulative suicides in country c due to warming between 2000 and 368 2050 is then 369

$$Y_{c} = \sum_{t=2000}^{2050} pop_{ct} * (\beta_{c} * \Delta T_{ct})$$
(5)

where  $pop_{ct}$  is the projected population in year t in 100,000s (taken from UN population projections<sup>57</sup>), 370  $\beta_c$  is the estimated net change (lagged plus current) in the suicide rate per +1°C increase in temperature 371 (measured in deaths per 100,000/yr), and  $\Delta T_{ct}$  is the projected increase in temperature between 2000 and 372 year t. Again, because temperature effects in the US appear to be trending up over time, for the US we 373 estimate  $\beta_c$  by applying Equation 1 to data from 1990 onwards. The application of future changes in annual 374 average temperature ( $\Delta T_{ct}$ ) to monthly temperature-suicide coefficients ( $\beta_c$ ) is appropriate given the limited 375 evidence over our study area that future climate change will lead to differential levels of warming across 376 seasons.58,59 377

We quantify uncertainty in these projections by bootstrapping the historical estimates of the suicidetemperature relationship (1,000 times, sampling with replacement) and applying this distribution of estimated temperature sensitivities to projections from each of the 30 climate model projections to construct 30,000 possible projections.<sup>43</sup>

It is sometimes suggested that constructing climate change projections using coefficients from a within-382 location fixed-effects estimator is inappropriate because temporary changes in environmental conditions 383 may trigger social responses that differ from the response to more permanent climate changes (see refs. 384 [<sup>31,51</sup>] for a general discussion of this issue). The Marginal Treatment Comparability (MTC) assumption<sup>51</sup> 385 required for such an extrapolation to be valid appears to be well-supported in this context, based on evidence 386 that we recover. Our within-location estimator recovers the local slope of the temperature-suicide function 387 in the vicinity of average local conditions observed in each locality, in the sense of a local first-order Taylor 388 approximation. Our climate change projection then uses this local derivative to extrapolate local suicide 389 rates as each locality warms and experiences the climate of locations slightly further south (or with slightly 390 warmer temperatures). If the MTC assumption is violated, then once a county warms permanently, it will 391

not necessarily experience a permanent change in its suicide rate that reflects our estimates. This could occur
 for two reasons.

First, the overall average suicide rate of counties could be determined exclusively by non-temperature factors, 394 with temperature only determining the timing of when suicides occur within a given year. If this were true, 395 then temporary warm events would only appear to increase the suicide rate because they cause a temporary 396 surge in suicides that is offset later in the year by a reduction in suicides-a mathematical necessity required 397 to keep to total suicide rate fixed at the level determined by non-temperature factors. This phenomena is 398 known as "temporal displacement" or "harvesting" in the literature. As shown in Figure 3, we test for such 399 behavior in the data and find some evidence of temporal displacement, but also that a portion of the suicide 400 signal we observe is "additional" in the sense that they are not compensated for by delayed reductions in 401 suicide rates. This causes the sum of contemporaneous and lagged effects of temperature to be positive. 402 indicating that warming does lead to a net elevation of a locality's total cumulative suicides and that average 403 suicide rates are not only determined by non-temperature factors. Importantly, we account only for this 404 additional effect, netting out any temporal displacement, when constructing climate change projections so 405 as to avoid over-estimating projected suicides. 406

A second case in which the application of the local derivative of the temperature-suicide relationship to 407 future warming would be inappropriate is if the slope of the temperature-suicide relationship depends on 408 average temperature, or similarly if the response of suicide to extreme heat days depends on the frequency of 409 exposure to these extremes - i.e. because populations adapt to warming. Indeed, prior studies of electricity 410 use<sup>60</sup> and tropical cyclone mortality<sup>61</sup> have shown that locations with more exposure to an environmental 411 stressors respond differently than those with less exposure, indicating adaptation. Using the same test but 412 in the suicide-temperature context, we check for evidence for adaptation by examining if locations that are 413 warmer on average had a shallower slope in their temperature-suicide response, or if suicides in locations 414 more frequently exposed to temperature extremes (e.g. days  $>30^{\circ}$ C) were less affected by these extremes 415 that locations less frequently exposed. 416

We test for such behavior by estimating the temperature-suicide relationship for localities above and below 417 the median temperature in both the US and Mexico (Figure 3), by estimating the local derivative for the 418 temperature-suicide function for every single state in the US and Mexico separately (Figure 2), and by 419 estimating the differential effect of exposure to extreme absolute temperatures for countries with less- and 420 more-frequent exposure to these extremes (Figure S2). In all cases we fail to find evidence that effects 421 diminish at higher temperatures: we see similar responses to temperature deviations in warmer and cooler 422 counties and between warmer and cooler states, and we do not find that counties more frequently exposed 423 to extreme absolute temperatures have diminished suicide responses compared to less-frequently-exposed 424 locations, although estimates are somewhat noisy for cooler regions given limited exposure to extremes (Fig 425 S2b). This evidence, along evidence that adoption of air conditioning has not reduced temperature-suicide 426 relationships (Fig S2c) and that temperature-suicide relationships have diminished over time (Fig 2), suggest 427 limited historical adaptation to either warmer-than-average mean temperatures or extreme heat exposure in 428 our context. 429

We note two important caveats to this adaptation analysis. First, average county-level temperature could be correlated with other unobserved factors that also affect suicide risk (e.g. culture), and so any comparison of temperature-suicide effects by climate zones risks confounding the effect of differences in average temperature with differences in these other unobserved factors. Although we do not find differential effects across climate zones or observable covariates that might plausibly matter (income, AC adoption, and population; Figure 3), suggesting a potentially limited role for the influence of correlated unobservables in our analysis, we cannot decisively rule out the hypothesis that the effect of unobservables could exactly offset any differential impact of average temperature. Second, we cannot rule out that unprecedented adaptations in the future could reduce the temperature-suicide link in ways not observed historically. If this were to occur, then our estimates of excess suicides due to future warming would be too high. However, we note that there is no downward trend in the sensitivity of suicide to temperature during the period we observe (Figure 2), indicating that the emergence of unprecedented adaptations would itself be without precedent.

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Figure 1: **Effects of temperature on suicide rate.** Lines show the estimated relationship between monthly temperature and monthly suicide rate in the US (panel a; 1968-2004) or Mexico (panel b; 1990-2010), under different specifications of the fixed effects and increasingly flexible polynomials or splines as described in the legend. Blue shaded areas are the bootstrapped 95% CI on Model 1 for each country. Histograms at the bottom display the distribution of monthly temperatures in each sample. Fixed effects in Mexico are as in the US, except with municipality and state-month FE in place of county-month FE.

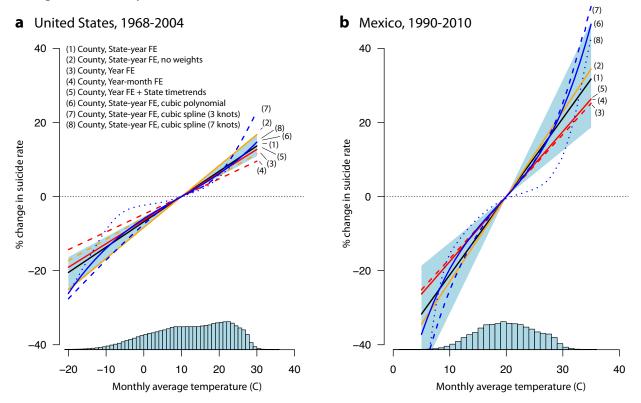


Figure 2: **Temperature effects on suicide over time and space. a-b**: Effects over time in US and Mexico. Each dot is the year-specific effect of temperature on suicide (line is 95% confidence interval), expressed as a percentage change above that year's average suicide rate. The red dotted line shows the average effect across the full sample in each country. **c** Effects by state. Colors show the percentage increase in the state-specific monthly suicide rate per 1°C increase in monthly temperature. Histograms show the distribution of estimates across states in US and Mexico. States outlined in black have estimates that are statistically distinguishable from the nation-wide average estimate.

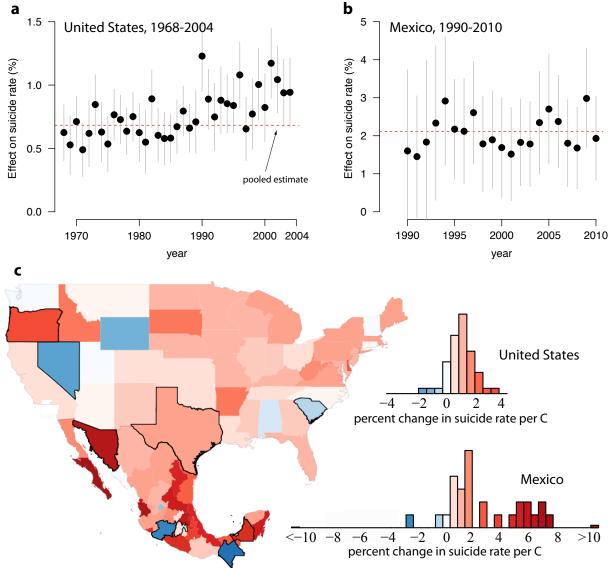


Figure 3: Effect of variation in temperature on monthly suicide rate across the full sample in US (black circles), Mexico (white circles) and for sub-groups in those countries. Dots are point estimates of the effect of monthly temperature on monthly suicide (from Equation 1 or 2), lines are 95% confidence intervals. Base rates are reported in deaths per 100,000 person-months.

	Sample	Obs.	Base rate								Effect size (95% C
Full	US, monthly 1968–2004 (NHCS)	851,088	0.97				•				0.68 (0.53,0.83)
sample	US, annual 1999–2013 (CDC)	5,725	0.91			-	•				1.28 (0.28,2.29)
•	Mexico, 1990–2010	611,366	0.30					-0-			2.11 (1.17,3.06)
	Below median temperature	425,544	0.90			-	•				0.67 (0.46,0.87)
By average	Above median temperature	425,544	1.04				•				0.71 (0.49,0.94)
temperature	Below median temperature	305,683	0.28					0-			2.21 (1.14,3.29)
	Above median temperature	305,683	0.33					-0	—		1.93 (0.96,2.90)
	Below median income	403,224	0.96			-	-				0.46 (0.27,0.65)
By income	Above median income	403,224	0.98				•				0.72 (0.56,0.87)
<i>y</i>	Below median income	300,258	0.19						-0		2.87 (1.01,4.73)
	Above median income	300,258	0.32					-0-			2.10 (1.18,3.02)
	Below median penetration	425,544	0.99			-	•				0.63 (0.47,0.78)
By AC	Above median penetration	425,544	0.96				•				0.75 (0.59,0.90)
penetration	Below median penetration	74,904	0.21						-0		2.82 (0.77,4.87)
	Above median penetration	74,904	0.39				_	<u> </u>			2.29 (1.38,3.19)
By population	Below median population	425,544	1.03			- 1	•				0.71 (0.21,1.21)
	Above median population	425,544	0.97				•				0.68 (0.52,0.84)
	Below median population	305,683	0.20								
	Above median population	305,683	0.30								2.08 (1.14,3.01)
	Male, nonviolent	454,764	0.21			-	-	-			0.51 (-0.13,1.14)
By sex and	Male, violent	454,764	1.17				•				0.70 (0.46,0.95)
	Female, nonviolent	454,764	0.16					_			1.22 (0.63,1.82)
suicide type	Female, violent	454,764	0.21			-	_				0.23 (-0.30,0.76)
	Male	611,366	0.50			_	_				2.36 (1.33,3.38)
	Female	611,366	0.10	-			_0				0.89 (-1.20,2.98)
By gun	Below median ownership	425,544	0.96				•				0.70 (0.52,0.88)
ownership	Above median ownership	425,544	1.02			_	-				0.63 (0.35,0.90)
	next month temperature (m+1)	844,872	0.97			•	-				0.00 (-0.14,0.15)
	current month temperature (m)	844,872	0.97			T	•				0.72 (0.57,0.87)
	previous month temperature (m-1)	844.872	0.97		-	•	-				-0.30 (-0.45,-0.14
Displacement and	current + previous	844,872	0.97			- •	_				0.42 (0.20,0.64)
placebo tests	next month temperature (m+1)	606,521	0.30								0.03 (-0.87,0.93)
	current month temperature (m)	606,521	0.30			Ĭ					2.79 (1.78,3.79)
	previous month temperature (m-1)		0.30 -						0		-1.78 (-2.76,-0.8
	current + previous	606,521	0.30	Ŭ							1.00 (-0.23,2.23)
		550,021	0.00				0 -				1.00 (-0.20,2.20)
					i –		i	i	-i-	— i	US
				-2 -	-1	0	1	2	3	4	<b>U</b> S

Figure 4: Effect of monthly temperature on the likelihood that a Twitter update in US metropolitan areas contains depressive keywords. Lines show the estimated relationship between monthly average temperature and the monthly share of Twitter updates ("tweets") that contain depressive language, under alternate fixed effects and time controls. (N=24,780 location-months). Blue shaded regions are bootstrapped 95% confidence intervals on the baseline model. Grey histograms display the distribution of monthly temperatures in the sample. The two plots show alternative coding approaches used to identify depressive language (see Methods).

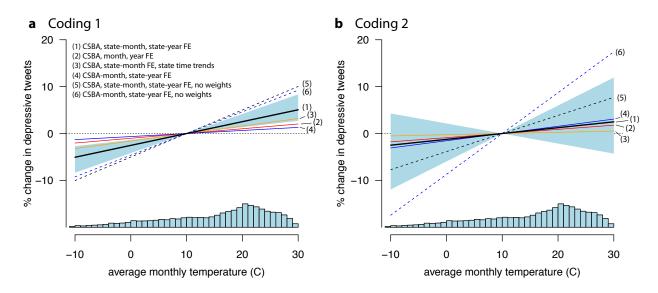
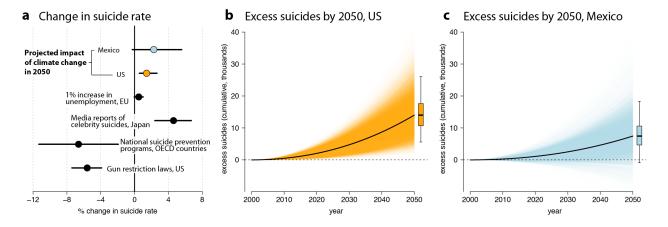


Figure 5: Change in suicide rate, and cumulative excess suicides, by 2050 due to projected temperature change in RCP8.5. a: projected change in the suicide rate by 2050 for US and Mexico, accounting for temporal displacement across months (*current + previous*) as shown in Figure 2. Whiskers are 95% CI that account for uncertainty in both future temperature change and in the historical response of suicide to temperature.<sup>43</sup> Black markers are published estimates for the impacts of other policies/events<sup>5–7,48</sup> displayed for comparison. **b-c**: distributions of total projected cumulative excess suicides in US and Mexico over time. Black lines are median projections with colored regions displaying the distribution of 30,000 Monte Carlo projections that resample parameter estimates and climate models. Boxplots show median, interquartile range, and 95% CI of projected cumulative excess suicides by 2050.



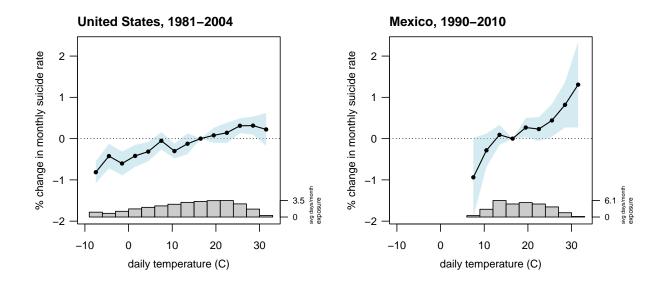


Figure S1: **Effects of daily temperature on monthly suicide rate.** Connected black markers are the change in monthly suicides rates in US (left) and Mexico (right) caused by altering the temperature of a single day in that month (blue shaded area is 95% CI). Effects are the relative change in monthly suicides due to changing a day's average temperature from 15-18°C to an alternative average temperature (left vertical axis). Estimates are net of all constant differences between locations, all within-location seasonal (monthly) variations, and all nationally coherent annual changes in rates. Grey histograms display the distribution of individual days in each sample (right vertical axis).

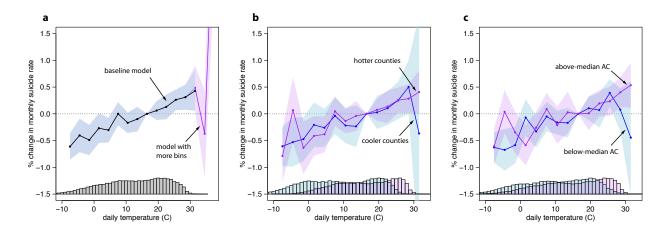


Figure S2: **Robustness and heterogeneity in the binned model for the US. a**, Baseline binned model (black, as in Figure S1A assigns all daily exposure  $>30^{\circ}$ C into one bin. Estimates from a model that instead splits exposure above  $30^{\circ}$ C exposure into  $30-33^{\circ}$ C, 33-36C, and >36C bins has identical estimates below  $30^{\circ}$ C but noisy estimates above  $33^{\circ}$ C , given the very low number of days in our sample with daily average temperatures above  $33^{\circ}$ C (as shown in the histogram at bottom). **b**, the effect of daily temperature exposure on suicide as a function of county average temperatures, with blue (purple) showing counties with below (above) median temperature. Estimates in cooler counties are noisy in the  $>30^{\circ}$ C bin given the minimal exposure in those counties to hot temperatures, as shown in the histograms at bottom. **c**, as in (b) but for above- and below-average air-conditioning (AC) penetration. Counties with lower AC penetration, which tend to be cooler in our sample and thus have low current exposure to extreme heat, again have noisy estimates for the  $>30^{\circ}$ C bin. As in Figure S1, all estimates refer to the 1981-2004 period for which we have daily temperature data.

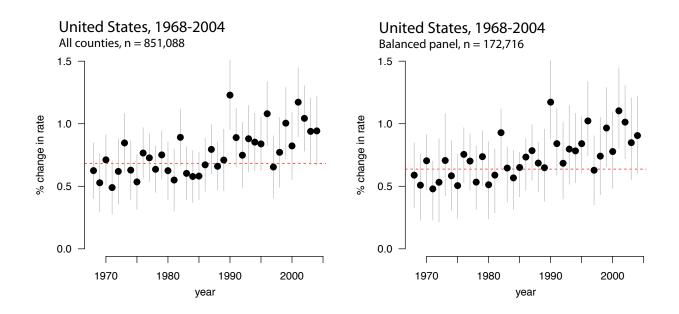


Figure S3: **Robustness of effects of temperature on monthly suicide rate over time in the US.** Left plot: As in Figure 2A. Right plot: sample restricted to a balanced panel of counties reporting data in every year.

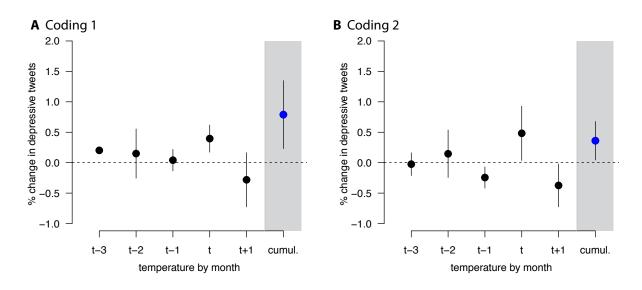


Figure S4: Effect of temperature earlier and later months on depressive tweets in the current month. Black markers are changes in the rate of depressive tweets in month t as a function of a 1°C increase in previous, current, and future months, for both codings of depressive tweets. Blue markers show the cumulative effect  $(\sum_{t=3}^{t} \beta_t)$  of current and previous-month temperature exposure. See Methods for full description.

Table S1: Estimates of the linear effect of temperature on suicide rate in the US are robust to different statistical specifications. All models include county-month fixed effects (i.e. 12 dummy variables for each county) as indicated in the FE1 row, and include time fixed effects as indicated in the FE2 row, with 'S'=state, 'Yr'=year, 'Mo'=month. Some models also contain linear time trends, and are weighted by county population, as indicated in the bottom rows. The outcome variable is the monthly suicide rate (models 1-5; mean = 1.03 suicides per 100,000 people), the log of the monthly suicide rate (model 6), or the inverse hyperbolic sine-transformed monthly suicide rate (model 7). Temperature is measured in °C , precip in meters. Standard errors are shown in parenthesis, clustered at the county level. Models 1-5 are analogous to lines 1-5 shown in Figure 1A.

			Dep	endent varia	ıble:		
			suicide rate			log(rate)	ihs(rate)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)
temp. (°C)	0.007***	0.008***	0.006***	0.006***	0.005***	0.005***	0.004***
- · ·	(0.001)	(0.002)	(0.001)	(0.001)	(0.002)	(0.001)	(0.0005)
prec. (m)	-0.035	0.014	-0.059**	-0.038	-0.048	-0.011	-0.016
<b>•</b> • • •	(0.024)	(0.073)	(0.029)	(0.024)	(0.032)	(0.032)	(0.016)
FE1	C x Mo	C x Mo	C x Mo	C x Mo	C x Mo	C x Mo	C x Mo
FE2	S x Yr	S x Yr	Yr	Yr	Yr x Mo	S x Yr	S x Yr
Pop. weights	Y	Ν	Y	Y	Y	Y	Y
Observations	851,088	851,088	851,088	851,088	851,088	280,486	851,088
$\mathbb{R}^2$	0.175	0.128	0.166	0.172	0.167	0.512	0.232

Note:

\*p < 0.1; \*\*p < 0.05; \*\*\*p < 0.01

Table S2: Estimates of the linear effect of temperature on suicide rate in Mexico are robust to different statistical specifications. All models include Municipality fixed effects as indicated in the FE1 row, state-month fixed effects (i.e. 12 dummies for each state) as indicated in the FE2 row, and include time fixed effects as indicated in the FE3 row, with 'S'=state, 'Yr'=year, 'Mo'=month. Some models also contain linear time trends, and are weighted by municipality population, as indicated in the bottom rows. The outcome variable is the monthly suicide rate (models 1-5; mean = 0.22 suicides per 100,000 people), the log of the monthly suicide rate (model 6), or the inverse hyperbolic sine-transformed monthly suicide rate (model 7). Temperature is measured in °C , precip in meters. Standard errors are shown in parenthesis, clustered at the county level. Models 1-5 are analogous to lines 1-5 shown in Figure 1B.

	Dependent variable:							
			log(rate)	ihs(rate)				
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	
temp. (C)	0.006***	0.007**	0.005***	0.005***	0.005**	$0.008^{*}$	0.005***	
	(0.001)	(0.003)	(0.002)	(0.002)	(0.002)	(0.004)	(0.001)	
prec. (m)	0.011	0.009	-0.015	-0.010	-0.025	0.076	0.007	
	(0.020)	(0.046)	(0.027)	(0.027)	(0.028)	(0.055)	(0.013)	
FE1	Mun.	Mun.	Mun.	Mun.	Mun.	Mun.	Mun.	
FE2	S x Mo	S x Mo	S x Mo	S x Mo	S x Mo	S x Mo	S x Mo	
FE3	S x Yr	S x Yr	Yr	Yr	Yr x Mo	S x Yr	S x Yr	
Pop. weights	Y	Ν	Y	Y	Y	Y	Y	
Observations	611,366	611,366	611,366	611,366	611,366	40,701	611,366	
$\mathbb{R}^2$	0.168	0.018	0.164	0.166	0.164	0.736	0.298	

Note:

\*p<0.1; \*\*p<0.05; \*\*\*p<0.01

	United States:						
	(1)	(2)	(3)	(4)			
temp. (C)	0.0067***	0.0067***	0.0067***	0.0067***			
	(0.0008)	(0.0008)	(0.0011)	(0.0007)			
prec. (m)	-0.0347	-0.0347	-0.0347	-0.0347			
	(0.0242)	(0.0238)	(0.0236)	(0.0300)			
Clustering	County	County + State-Yr	County + Yr	State			
Observations	851,088	851,088	851,088	851,088			
$\mathbb{R}^2$	0.1754	0.1754	0.1754	0.1754			
	Mexico:						
	(1)	(2)	(3)	(4)			
temp. (C)	0.0063***	0.0063***	0.0063***	0.0063***			
	(0.0014)	(0.0015)	(0.0014)	(0.0017)			
prec. (m)	0.0108	0.0108	0.0108	0.0108			
	(0.0203)	(0.0137)	(0.0172)	(0.0144)			
Clustering	Mun.	Mun. + State-Yr	Mun. + Yr	State			
Observations	611,366	611,366	611,366	611,366			
$\mathbb{R}^2$	0.1684	0.1684	0.1684	0.1684			

Table S3: Estimates of the linear effect of temperature on suicide rate are robust to different ways of clustering the standard errors. Top panel is United States, bottom panel is Mexico. Columns show estimates under different clustering schemes: (1) county, (2) county + state-by-year, (3) county + year, (4) state.

Table S4: Heterogeneous effect of temperature on suicide rate in the US. Covariates include county income in each year (in \$1000 USD), county average temperature averaged across all years (in  $^{\circ}$ C), and state-level AC penetration in each year (defined as percent of households with residential AC, derived from Barreca et al<sup>30</sup>). Covariates are all de-meaned to ease interpretation. All regressions include county-month FE and state-year FE and are weighted by county population.

		Depende	nt variable:					
	suicide rate							
	(1)	(2)	(3)	(4)				
temp	0.0068*** (0.0008)	0.0065*** (0.0008)	0.0067*** (0.0008)	0.0065*** (0.0008)				
temp*income	0.0001*** (0.00003)			-0.000003 (0.00004)				
temp*avgtemp		-0.0001 (0.0002)		-0.0002 (0.0002)				
temp*AC			0.0037*** (0.0012)	0.0037* (0.0020)				
Observations R <sup>2</sup>	806,448 0.1756	806,448 0.1755	806,448 0.1755	806,448 0.1756				
Note:		*p<	<0.1; **p<0.0	)5; ***p<0.01				