

Appendix

Table A1: Granger causality test: Industry results

	Industry	GDP per worker does not Granger-cause Work accident rate				Work accident rate does not Granger-cause GDP per worker		
		Range	Chi2 value	p-value	Verdict	Chi2 value	p-value	Verdict
1	Agriculture, livestock, hunting, and forestry	0.8428-0.8640	4.90**	0.027	x→y	0.34	0.562	x↔y
2	Mining	0.0386-0.7767	1.58	0.209	x↔y	0.69	0.405	x↔y
3	Fishing	0.4265-1.0606	8.74*	0.098	x→y	0.65	0.419	x↔y
4	Utilities (electricity, gas, water)	0.0529-0.6449	8.94**	0.092	x→y	0.52	0.471	x↔y
5	Construction	0.2088-0.8098	40.76**	0.024	x→y	0.32	0.574	x↔y
6	Manufacturing	0.2752-0.8532	78.09**	0.013	x→y	0.04	0.841	x↔y
7	Trade (wholesale and retail)	0.1452-0.3803	0.11	0.771	x↔y	633.09***	0.001	x→y
8	Transportation and warehousing	0.0437-0.4045	10.53*	0.083	x→y	7.97	0.106	x↔y
9	Real estate and rental and leasing	0.1107-0.3969	0.32	0.631	x↔y	17.63*	0.052	x→y
10	Financial intermediation	0.1460-1.0507	1.47	0.349	x↔y	13.22*	0.068	x→y
11	Educational services	0.2566-0.4285	0.50	0.553	x↔y	5.12	0.152	x↔y
12	Health care and social assistance	0.2722-0.8374	0.12	0.764	x↔y	0.73	0.483	x↔y
13	Accommodation and food services	0.2637-0.6538	1.39	0.363	x↔y	638.31***	0.002	x→y
14	Other services (except government)	0.5648-0.7869	0.80	0.465	x↔y	32.64**	0.029	x→y
15	Public administration and defense	0.6173-0.7425	0.54	0.541	x↔y	12.77*	0.070	x→y

For each industry in the sample, the table reports the results of the Granger non-causality test with four lags on the data series. The 'Verdict' column summarizes the results of the test: x→y indicates that the focal independent variable 'does Granger cause' the dependent variable, and x↔y indicates that the focal independent variable 'does not Granger cause' the dependent variable. *, **, *** indicate significance at the 10%, 5% and 1%, respectively. ■