

Appendix

Table A1:
Granger causality
test: State results

Region	Division	States	Δ GDP per capita does not Granger-cause Δ Work accident rate			Δ Work accident rate does not Granger-cause Δ GDP per capita		
			F-value	p-value	Verdict	F-value	p-value	Verdict
Northeast	New England	Connecticut	33.661***	0.000	x→y	40.949***	0.000	x→y
		Maine	2.835	0.586	x↔y	744.090***	0.000	x→y
		Massachusetts	10.268**	0.036	x→y	323.290***	0.000	x→y
		Vermont	46.452***	0.000	x→y	7.584	0.108	x↔y
	Middle Atlantic	New Jersey	87.391***	0.000	x→y	22.578***	0.000	x→y
Midwest	New York	New York	163.730***	0.000	x→y	0.964	0.915	x↔y
		Illinois	9.966**	0.041	x→y	2.921	0.571	x↔y
	East North Central	Indiana	40.792***	0.000	x→y	61.248***	0.000	x→y
		Michigan	12.747**	0.013	x→y	0.559	0.968	x↔y
		Wisconsin	28.260***	0.000	x→y	18.903***	0.001	x→y
	West North Central	Iowa	108.330***	0.000	x→y	12.697**	0.013	x→y
		Kansas	46.518***	0.000	x→y	18.378***	0.001	x→y
		Minnesota	108.300***	0.000	x→y	128.960***	0.001	x→y
		Missouri	54.221***	0.000	x→y	203.300***	0.001	x→y
		Nebraska	14.190***	0.007	x→y	11.812**	0.019	x→y

For each State 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.

Table A1:
Granger causality
test: State results
(Continuation)

Region	Division	States	Δ GDP per capita does not Granger- cause Δ Work accident rate			Δ Work accident rate does not Granger- cause Δ GDP per capita			
			F-value	p-value	Verdict	F-value	p-value	Verdict	
South	South Atlantic	Delaware	279.100***	0.000	x→y	36.199***	0.000	x→y	
		D. Columbia	31.375***	0.000	x→y	69.474***	0.000	x→y	
		Georgia	7.661	0.105	x↔y	73.323***	0.000	x→y	
		Maryland	4.942	0.293	x↔y	125.790***	0.000	x→y	
		North Carolina	7.436	0.115	x↔y	164.250***	0.000	x→y	
		South Carolina	91.764***	0.000	x→y	0.467	0.977	x↔y	
		Virginia	12.074**	0.017	x→y	68.816***	0.000	x→y	
		West Virginia	19.147***	0.001	x→y	10.069**	0.039	x→y	
	East South Central	Alabama	5.374	0.251	x↔y	42.182***	0.000	x→y	
		Kentucky	47.720***	0.000	x→y	161.910***	0.000	x→y	
		Tennessee	309.830***	0.000	x→y	160.370***	0.000	x→y	
	West South Central	Arkansas	7.814*	0.099	x→y	14.792***	0.005	x→y	
		Louisiana	33.167***	0.000	x→y	87.737***	0.000	x→y	
		Texas	89.533***	0.000	x→y	6.034	0.197	x↔y	
	West	Mountain	Arizona	16.959***	0.002	x→y	124.200***	0.000	x→y
			Montana	14.021***	0.007	x→y	5.639	0.228	x↔y
			Nevada	16.055***	0.003	x→y	56.292***	0.000	x→y
			New Mexico	20.244***	0.000	x→y	68.097***	0.000	x→y
Utah			130.840***	0.000	x→y	335.480***	0.000	x→y	
Wyoming			23.600***	0.000	x→y	16.508***	0.002	x→y	
Pacific		Alaska	16.592***	0.002	x→y	14.960***	0.005	x→y	
		California	72.126***	0.000	x→y	46.873***	0.000	x→y	
		Hawaii	10.994**	0.027	x→y	244.500***	0.000	x→y	
		Oregon	442.730***	0.000	x→y	1002.200***	0.000	x→y	
		Washington	21.889***	0.000	x→y	73.992***	0.000	x→y	

For each State 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. ■