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Published in:
Atmosfera

DOI (link to publication from Publisher):
[10.20937/ATM.53052](https://doi.org/10.20937/ATM.53052)

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Publication date:
2023

Document Version
Accepted author manuscript, peer reviewed version

[Link to publication from Aalborg University](#)

Citation for published version (APA):
Vera-Valdés, J. E., & Rodríguez-Caballero, C. V. (2023). Air Pollution and Mobility in the Mexico City Metropolitan Area in Times of COVID-19. *Atmosfera*, 36(2), 343-354. <https://doi.org/10.20937/ATM.53052>

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It may be cited using the following DOI:

<https://doi.org/10.20937/ATM.53052>

Submission date: 07 March 2021

Acceptance date: 23 June 2021

The published manuscript will replace this preliminary version at the above DOI.

Atmósfera is a quarterly journal published by the Universidad Nacional Autónoma de México (UNAM) through its Centro de Ciencias de la Atmósfera in Mexico City, Mexico. ISSN 2395-8812. <https://www.revistascca.unam.mx/atm>

1 **Air Pollution And Mobility In The Mexico City Metropolitan Area In Times**
2 **Of COVID-19**

3
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14

Air Pollution and Mobility in the MCMA in Times of COVID-19

15

16

HIGHLIGHTS

17

- Air pollution did not decrease following the restrictions imposed due to COVID-19.

18

- Mobility in public transit systems in the MCMA decreased by more than 65%.

19

- Public transport mobility does not Granger-cause air pollution after COVID-19.

20

21

GRAPHICAL ABSTRACT



22

23 ABSTRACT

24 This paper analyzes the relation between COVID-19, air pollution, and public transport mobility
25 in the Mexico City Metropolitan Area (MCMA). We test if the restrictions to economic activity
26 introduced to mitigate the spread of COVID-19 are associated with a structural change in air
27 pollution levels and public transport mobility. Our results show that mobility in public
28 transportation was significantly reduced following the government's recommendations.
29 Nonetheless, we show that the reduction in mobility was not accompanied by a reduction in air
30 pollution. Furthermore, Granger-causality tests show that the precedence relation between public
31 transport mobility and air pollution disappeared as a product of the restrictions. Thus, our results
32 suggest that air pollution in the MCMA seems primarily driven by industry and private car usage.
33 In this regard, the government should redouble its efforts to develop policies to reduce industrial
34 pollution and private car usage.

35 *Keywords:* Pandemic; structural change; Granger-causality; particle matters; public
36 transport

37
38 RESUMEN

39 Este artículo analiza la relación entre COVID-19, contaminación atmosférica, y movilidad en
40 transporte público en la Zona Metropolitana de la Ciudad de México (ZMCM). Analizamos si las
41 restricciones a la actividad económica introducidas para mitigar los contagios por COVID-19
42 están asociados con un cambio estructural en los niveles de contaminación atmosférica y
43 movilidad en transporte público. Nuestros resultados muestran que movilidad en transporte
44 público se redujo significativamente dadas las recomendaciones gubernamentales. No obstante, la
45 reducción en movilidad no fue acompañada de una reducción en contaminación atmosférica. Más
46 aún, pruebas de Granger-causalidad muestran que la relación de precedencia entre movilidad en
47 transporte público y contaminación atmosférica desapareció como consecuencia de las
48 restricciones. Por lo tanto, nuestros resultados sugieren que la contaminación atmosférica en la
49 ZMCM se asocia primordialmente a actividad industrial y movilidad en transporte privado. En
50 este sentido, el gobierno debería redoblar sus esfuerzos para implementar políticas públicas
51 dirigidas a reducir contaminación industrial y el uso del automóvil.

52 *Palabras clave:* Pandemia; cambio estructural; Granger-causalidad; partículas
53 suspendidas; transporte público

54 **1. Introduction**

55 The COVID-19 pandemic is one of the most severe health crises in recent memory. The
56 official death toll around the world surpassed 1 million as of September 29, 2020. Considering
57 reporting problems in some countries and that the pandemic is still not under control, the actual
58 death toll may not be known for several years.

59 Countries worldwide have imposed restrictions on economic activity to slow the rate of
60 infection. Most of the restrictions can be motivated by the early results from the rate of infection
61 in Wuhan, China (Kraemer et al., 2020; Prem et al., 2020). The restrictions on economic activity
62 resulted in mass unemployment and reductions to GDP worldwide. If the current pandemic
63 follows similar dynamics as previous ones, the economic effects may be felt even in the long run
64 (Rodríguez-Caballero and Vera-Valdés, 2020). In this context, assessing the effect of economic
65 restrictions on public transport mobility and air pollution emissions is of great importance.

66 Most governments have imposed restrictions on public transport mobility throughout the
67 COVID-19 pandemic. For example, Badr et al. (2020) and Cartenì et al. (2020) document the
68 restrictions in the U.S. and Italy, respectively. These mobility limits may introduce a structural
69 change in the global dynamic of public transport systems. As in other large cities, the local
70 government in the Mexico City Metropolitan Area (MCMA) has imposed restrictions on the
71 city's public mobility. The MCMA is an interesting case due to its high population density and the
72 high number of workers in the informal sector. Therefore, it is relevant to formally study whether
73 MCMA's restrictions cause a statistically significant reduction in passengers in the most used
74 public transport systems: the subway system (Metro) and bus rapid transit system (Metrobus).

75 In connection with the study of possible structural changes in public transport mobility, it
76 is crucial to test if the government restrictions also result in lower air pollution levels. The
77 evidence on the effect that restrictions have on pollution levels across the world is mixed.
78 Significant reductions in Nitrogen Dioxide (NO₂) are encountered in, among others, Brazil, India,
79 and Spain (Baldasano, 2020; Shehzad et al., 2020; Nakada and Urban, 2020). However, Adams
80 (2020) finds that Particle Matter 2.5 (inhalable particles with diameters of 2.5 micrometers and
81 smaller) levels do not change in response to a region-wide state of emergency in Ontario, Canada.
82 Meanwhile, Berman and Ebisu (2020) find slight declines in PM 2.5 levels in the U.S., but the
83 results differ significantly between urban and non-urban counties. The authors argue that the
84 different effects of economic restrictions between NO₂ and PM 2.5 may be explained by the fact

85 that multiple non-transportation sources, including emissions from food industries and biomass
86 burning, contribute to PM 2.5 levels. In this regard, they argue for more research on the impacts
87 of the COVID-19 pandemic on industrial sourced pollutants. Moreover, Wang et al. (2020) find
88 that severe air pollution events still occurred in most North China Plain areas even after all
89 avoidable activities in China were prohibited on January 23, 2020.

90 This paper contributes to the literature by testing the effects of social distancing
91 restrictions on public transport mobility and air pollution in the MCMA. Furthermore, we use the
92 Granger-causality test to show that the precedence relation between public transport mobility and
93 air pollution vanished during the restrictions.

94 This article proceeds as follows. The following section presents the data used in this study.
95 Section 3 analyzes if the restrictions introduced due to COVID-19 result in structural changes in
96 air pollution levels and mobility in the MCMA, while Section 4 presents results from Granger-
97 causality tests between mobility and air pollution in times of COVID-19. Section 5 concludes.

98

99 **2. Data**

100 The data comes from Mexico City's data repository, "Portal de Datos Abiertos de la
101 CDMX". We gather data on air pollution (PM 10, PM 2.5, and SO₂) levels at all stations and the
102 number of passengers at all Metro and Metrobus stations. The data spans from January 1, 2017,
103 to July 31, 2020.

104 The data presents several missing observations and some outliers that we clean first.

105 Outliers are detected in some of the Metro lines. A few observations (no more than 10 in
106 total) show a thousand-fold increase compared to the rest. We attribute these differences to errors
107 in capturing the data. We remove the outliers and impute them using observations in close
108 proximity. It is worth pointing out that the small proportion of imputed outliers do not
109 qualitatively alter the results.

110 Missing data are reported for some of the air pollution measuring stations. The missing
111 values seem to randomly occur for some days. To correct the missing values, we use the vast
112 amount of information to construct daily indexes for the air pollution measured in the MCMA.
113 The index's construction is motivated by the strong correlation across air pollution measuring
114 stations (Figure 4 in Appendix C). In this regard, missing observations are smoothed out by the
115 construction of the index.

116 Furthermore, the data show some seasonal patterns.

117 For the mobility indexes, weekends and holidays show a clear seasonal pattern with a
118 significant decrease in users. We control the seasonality by using data on nearby dates using
119 linear imputation.

120 For the air pollution indexes, the data shows some natural seasonal patterns related to the
121 weather. Therefore, we control the seasonality by using monthly dummy variables as is standard
122 in the literature.

123

124 **3. Structural Changes Due to COVID-19**

125 The Mexican government established "La Jornada Nacional de Sana Distancia", a
126 National Campaign of Social Distancing (NCSD), on March 23, 2020 (Secretaría de Salud, 2020).
127 The plan established four measures to mitigate the effects of COVID-19 on the general
128 population.¹ The goal of the plan was to impose social distancing measures and slow the spread
129 of the virus. This section uses NCSD as a natural experiment to test if the restrictions introduced
130 structural changes in pollution and public transport mobility.

131 As a first step, we study the trend mechanism of the series. We employ a broad range of
132 unit root tests: the Augmented Dickey-Fuller (1979) (ADF) (Dickey and Fuller, 1979), the
133 Phillips-Perron (PP) (Phillips and Perron, 1988), the DF-GLS (Elliott et al., 1996), and the Ng-
134 Perron (Ng and Perron, 1995). In the unit root literature, it is well known that these tests suffer
135 from a loss of power in the presence of structural breaks under the alternative hypothesis. As
136 previously argued, we consider that the restrictions imposed due to COVID-19 provoked an
137 exogenous break as in Perron (1989). Nonetheless, as a robustness exercise, we use unit root tests
138 that allow for endogenous breaks, those not imposed by the practitioner. Therefore, we employ
139 the tests of Zivot and Andrews (1992) (ZA92) that allows for a break under the alternative,
140 Perron (1997) (P97) that allows for structural breaks under both the null and the alternative, and
141 Kapetanios (2005) (K05) which allows for up to three breaks under the alternative.

142 Table I displays the results from the seven unit-root tests considered. As seen, we reject
143 the null hypothesis of unit root processes in our variables. Note that ADF and Ng-Perron tests fail
144 to reject the null, possibly due to a loss of power due to the break. Nevertheless, note that the last
145 four tests reject the possible unit root involved. Breaks in ZA92, P97, and K05 tests are located in
146 the neighborhood of March 23, 2020. This date matches the origin of the NCSD.

147 Moreover, given that aggregation is used to construct the indexes, we estimate the
 148 fractional difference parameter for the series (Granger, 1980; Haldrup and Vera-Valdés, 2017).
 149 We use semiparametric estimators in the frequency domain to avoid the effect of the mean's
 150 specification to affect the results (Geweke and Porter-Hudak, 1983; Künsch, 1987; Shimotsu and
 151 Phillips, 2005). Results from the long memory estimates are presented in Table II. All tests find
 152 the data to be in the stationary range, well below the unit root scenario. Note that all stationarity
 153 tests consider the subperiod between January 1, 2017, and December 31, 2019, to avoid spurious
 154 results due to the possible structural change (Martínez-Rivera et al., 2012).

155 Once we guarantee that our data is stationary, we consider the following specification to
 156 test for a structural change:

$$157 \quad y_t = \alpha_0 + \beta_0 t + \alpha_1 DU_t + \beta_1 DT_t + \varepsilon_t, \quad (1)$$

158 where y_t is the air pollution or mobility measure, and $t = [1, 2, \dots, T]'$, with T the sample size.
 159 Furthermore, DU and DT are dummy variables that model the possible structural change due to
 160 NCSD. That is, $DU = [0, \dots, 0, 1, \dots, 1]'$, and $DT = [0, \dots, 0, 1, 2, \dots, T_1]'$, where the non-zero
 161 elements start on March 23, 2020, and T_1 is the size of the subsample after that date. We test for a
 162 change in level if $\alpha_1 \neq 0$, and for a change in both level and trend if $\alpha_1 \neq 0$ and $\beta_1 \neq 0$.

163 The test for structural change proceeds as follows:

- 164 • Estimate the unrestricted model, Equation (1), and recover the unrestricted
 165 residual sum of squares, $URSS$, given by $URSS = \sum e_t^2$, where e_t are the residuals
 166 from estimating Equation (1).
- 167 • Estimate the restricted model, Equation (1), with $\alpha_1 = 0$ and $\beta_1 = 0$, or $\beta_1 = 0$,
 168 and recover the restricted residual sum of squares, $RRSS$. The restricted sum of
 169 squares is given by $RRSS = \sum e_t^2$, where e_t are the residuals from estimating
 170 Equation (1) imposing $\alpha_1 = 0$ and $\beta_1 = 0$, or $\beta_1 = 0$.
- 171 • Compute the test statistic for the null hypothesis of no structural change by

$$172 \quad F = \frac{\frac{RRSS - URSS}{r}}{\frac{URSS}{T - k}}, \quad (2)$$

173 where T is the sample size, k is the number of parameters in the unrestricted
 174 model, and r is the number of restrictions.

- 175 • The test statistic follows an F distribution with r and $T - k$ degrees of freedom.

176 The structural change test assumes that the date of the break is known. As argued above,
177 the restrictions due to COVID-19 are considered exogenous with a precise start date. Thus, the
178 assumptions of the F-test are satisfied. Nonetheless, as a robustness exercise, we use the method
179 developed by Bai and Perron (1998) to estimate the date of the break endogenously.

180

181 *3.1. Mobility Data*

182 Figure 1 presents the mobility indexes for Metro and Metrobus. The data ranges from
183 January 1, 2017, to July 31, 2020. The shaded region contains the period considered in NCSD.
184 Also plotted are the estimates from the linear model in Equation (1). We allow for both a change
185 in level and a change in level and trend at the start of the NCSD. As can be seen from the figure,
186 the mobility indexes' dynamics change significantly due to NCSD.

187 Table III presents the estimates from Equation (1) allowing for a change in level and a
188 change in level and trend and the structural change test results. The table presents some
189 interesting findings.

190 First, note the different results regarding the trend coefficient, β_0 . There is no significant
191 trend in the number of Metro users, while a significant but small positive trend in Metrobus users
192 over the last three years. The results suggest that more people started using public transit systems
193 in the MCMA in the last few years.

194 Second, note the statistically significant decrease in the level of public transport users
195 associated with NCSD. These results are in line with those from Badr et al. (2020) and Cartenì et
196 al. (2020) for the U.S. and Italy. For the MCMA, the structural change is quite significant. The
197 number of users more than halved during NCSD. That is, most users seem to have followed the
198 government's recommendations and avoided the public transport system. Nonetheless, given the
199 lack of data on the number of private cars and their number of passengers, we cannot extrapolate
200 this result to state that people remained at home during NCSD. Furthermore, as a robustness
201 exercise, we test all Metro and Metrobus lines individually for a structural change (Table V and
202 Figure 4 in Appendix C). The results from the robustness exercise are in line with the ones for the
203 indexes.

204 Regarding the method to estimate the break endogenously, the method finds the break
205 date on March 21, 2020, with NCSD contained in the confidence interval. That is, the date of the
206 break estimated endogenously coincides with the start of NCSD.

207

208 *3.2. Pollution Data*

209 Figure 2 presents the air pollution indexes. The figure shows PM 10, PM 2.5, and SO₂
210 levels from January 1, 2017, to July 31, 2020. The shaded region contains the period considered
211 in NCSO. Also plotted are the estimates from the linear model in Equation (1). We allow for both
212 a change in level and a change in level and trend at the start of the NCSO. As shown in the figure,
213 the dynamics of air pollution do not significantly change due to NCSO.

214 Furthermore, Table III presents the estimates from Equation (1) allowing for a change in
215 level and a change in level and trend and the structural change test results. The table presents
216 some interesting findings.

217 First, the estimates show a significant decreasing trend for all pollutants across the period
218 considered. Nonetheless, the estimates from the trend parameter are relatively small. Air pollutant
219 levels have been decreasing through the years, but the decrease seems to be occurring at a slow
220 pace.

221 Second, note that the null of no structural change is not rejected for both tests. The
222 restrictions imposed by NCSO do not seem to be associated with a lower level of air pollution.
223 These results are in line with the ones reported by Adams (2020) for Ontario, Canada. The
224 authors find no significant reduction in PM 2.5 due to restrictions imposed due to COVID-19.
225 Moreover, Wang et al. (2020) find that severe air pollution events still occurred in most North
226 China Plain areas even after all avoidable activities in China were prohibited on January 23, 2020.

227 Third, NCSO can be considered a natural experiment regarding public transport usage on
228 air pollution. The lack of structural change in air pollution during NCSO coupled with the
229 significant decrease in the mobility indexes point to a non-significant effect of the number of
230 users of the public transport system on pollution. As argued before, this may relate to a higher
231 number of private cars during NCSO. Thus, these results suggest that tackling air pollution in the
232 MCMA requires specific policies to reduce private car usage, particularly in light of the positive
233 willingness to pay for clean air by inhabitants of the MCMA (Rodríguez-Sánchez, 2014; Filippini
234 and Martínez-Cruz, 2016; Fontenla et al., 2019).

235 Finally, regarding the method to estimate the date of the break endogenously, the method
236 does not find a break in 2020. Thus, our results are robust to an endogenous specification of the
237 date of the break.

238 To properly assess the relationship between public transport and air pollution, the
 239 following section uses the Granger-causality test to assess if there exists a relation of precedence
 240 between them. Furthermore, we test if there is a change in this relationship after NCSO.

241

242 4. Granger-Causality

243 In this section, we test the type of relation that exists between public transport mobility
 244 and air pollution indexes. We use the concept of "causality" developed by Granger (1969).
 245 Although sometimes misrepresented in the literature, the test evaluates if a variable x has
 246 explanatory power on the variable y in the sense that x precedes y . We interpret this precedence
 247 as changes in variable x being related to changes in variable y . Note that this does not necessarily
 248 denote a causal relation, given that a third variable could be driving both x and y . Nonetheless,
 249 the literature has settled on denoting this type of test as Granger-causality tests.

250 The test for Granger causality proceeds as follows:

- 251 • Estimate the unrestricted model given by

$$252 y_t = \alpha_0 + \sum_{i=1}^k \alpha_i y_{t-i} + \sum_{i=1}^m \beta_i x_{t-i} + \varepsilon_t, \quad (3)$$

253 where k, m are the number of lags included in the regression. In applied work, $k = m$
 254 is common. From the estimation, we recover the residual sum of squares, $URSS$. Our
 255 analysis considers specifications with the same number of lags for both variables from the
 256 previous day and two days before.

- 257 • Estimate the restricted model given by

$$258 y_t = \alpha_0 + \sum_{i=1}^k \alpha_i y_{t-i} + \varepsilon_t, \quad (4)$$

259 and recover the residual sum of squares, $RRSS$.

- 260 • Compute the test statistic for the null hypothesis of no structural change by

$$261 F = \frac{\frac{RRSS - URSS}{m}}{\frac{URSS}{T - k - m - 1}}, \quad (5)$$

262 where T is the sample size, k is the number of parameters in the unrestricted model, and
 263 m is the number of restrictions.

- 264 • The test statistic follows a F distribution with m and $T - k - m - 1$ degrees of
 265 freedom.

266 Intuitively, the test for Granger-causality assesses if the extra information contained in the
 267 additional variable helps explain the dynamics of the dependent variable better than the

268 information contained in the lags of the dependent variable alone. This additional explanatory
269 power is denoted in the literature as a precedence relation.

270 Granger-causality has been shown to produce spurious results (rejection of the null when
271 the null is true) when the data follow processes with structural breaks or unit root processes
272 (Ventosa-Santaulària and Vera-Valdés, 2008; Rodríguez-Caballero and Ventosa-Santaulària,
273 2014). Thus, our methodology relies on testing for Granger-causality before NCSO and contrasts
274 the results against estimation in the period after NCSO to avoid spurious results.

275 Table IV presents the results from the Granger-causality test for the period before NCSO.
276 The table shows that Metrobus Granger-causes air pollution in terms of PM10 and SO₂. Thus,
277 there is statistical evidence that Metrobus usage changes are associated with PM 10 and SO₂ air
278 pollution changes. Nonetheless, recall that we cannot conclude that changes in Metrobus usage
279 cause changes in air pollution in the typical sense, given that a third common factor for both
280 could be the main driver behind both dynamics. In this context, more Metrobus users could be
281 associated with more economic activity and more cars on the road.

282 To evaluate the effect that NCSO had on the precedence relation between public transport
283 mobility and air pollution, Table IV presents the results from the Granger-causality test for the
284 post-NCSO period. The table shows that Granger-causality between public transport mobility
285 variables and PM 10 and SO₂ disappeared during NCSO. That is, changes in mobility indexes do
286 not precede changes in air pollution indexes. In this regard, we argue that other sources of air
287 pollution like industry and private car usage may be the major contributors to air pollution in the
288 MCMA.

289 Overall, the results from the Granger-causality analysis support the notion that the link
290 between public transport users and air pollution was temporarily broken during NCSO. The
291 reduction in public transport users during NCSO was not accompanied by a reduction in air
292 pollution.

293

294 **5. Conclusions**

295 This paper analyzes the relation between COVID-19, air pollution exposure, and mobility
296 in the MCMA.

297 We test if the Mexican Government's economic and social restrictions to mitigate the
298 spread of the virus produced a structural change in air pollution and mobility in the MCMA. Our

299 results show that mobility in public transportation was significantly reduced following the
300 government's recommendations. We find that mobility in public transit systems in the MCMA
301 decreased by more than 65%. Thus, our results suggest that a large share of the inhabitants of the
302 MCMA stopped using public transit during this period.

303 In connection with the structural change in mobility, we analyze if the restrictions resulted
304 in lower air pollution in the MCMA. Our results show an overall decreasing trend in pollution
305 levels in the MCMA throughout the years. Nonetheless, no statistically significant change is
306 detected due to the economic restrictions imposed due to COVID-19. That is, air pollution levels
307 and trends were not affected as a product of the economic restrictions.

308 Furthermore, we use the Granger-causality test to analyze the existence of a precedence
309 relation between public transport users and air pollution. Our results show that before the
310 emergence of COVID-19, changes in public transport users were associated with changes in air
311 pollution. Nonetheless, the precedence relation between public transport mobility and air
312 pollution disappeared following the restrictions. These results suggest that additional factors as
313 private car usage or industrial pollution may be more significant factors behind changes in air
314 pollution.

315 The results from this analysis could help in designing policies aimed to reduce pollution
316 levels in the MCMA. Structural changes in mobility in the public system do not seem to be
317 associated with changes in air pollution levels. In this regard, our results suggest that tackling air
318 pollution requires policies aimed explicitly at reducing industrial pollution and private car usage.

319
320 **Acknowledgments:** The authors would like to thank the anonymous referees for their valuable
321 comments and suggestions. The paper has improved significantly because of them. All remaining
322 errors are ours.

323

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411

412 **Appendix A. Tables**

413

Variable	ADF	PP	DF-GLS	Ng-Perron	ZA92	P97	K05
PM10	-13.31***	-17.65***	-4.28***	-11.07**	-16.72***	-11.06***	-14.31***
PM25	-13.70***	-18.74***	-2.95***	-7.84**	-17.30***	-14.75***	-14.69***
SO2	-20.29***	-23.18***	-5.05***	-14.50***	-21.67***	-21.46***	-21.49***
METROBUS	-2.07	-2.74*	-1.32**	-4.12	-10.32***	-9.11***	-9.09***
METRO	-3.35**	-13.14***	-3.04***	-13.33**	-17.50***	-11.85***	-14.38***

414

415 Table I. Unit root tests without constant term for pollutants, Metrobus, and Metro using full-
 416 sample data. Notes: Lags in ADF and DF-GLS with Schwarz information criteria. Model with constant in
 417 PP. Model with intercept in ZA92 with two lags. P97 test considering model A. *, **, and *** denote
 418 rejection of the null hypothesis (unit root) at 10%, 5%, and 1%, respectively.

419

Variable	GPH	LW	ELW
Metro	0.199 [-0.021-0.419]	0.234 [0.063-0.405]	0.271 [0.100-0.442]
Metrobus	0.643 [0.423-0.863]	0.632 [0.461-0.803]	0.660 [0.483-0.831]
PM 10	0.408 [0.188-0.628]	0.378 [0.207-0.549]	0.419 [0.248-0.590]
PM 2.5	0.347 [0.127-0.567]	0.358 [0.187-0.529]	0.402 [0.231-0.573]
SO ₂	0.184 [-0.036-0.404]	0.174 [0.003-0.345]	0.201 [0.030-0.372]

420 Table II. Long memory estimates, confidence intervals are shown below. Standard $T^{1/2}$ bandwidth where T
421 is the sample size. GPH stands for Geweke and Porter-Hudak (1983), LW for Künsch (1987), and ELW
422 for Shimotsu and Phillips (2005) long memory estimators, respectively.

423

Variable	Change in level				Change in level and trend				
	α_0	β_0	α_1	F	α_0	β_0	α_1	β_1	F
Metro	4(10 ⁵)***	-5.386	-3(10 ⁵)***	2086***	4(10 ⁵)***	-5.682	-3(10 ⁵)***	215*	1046***
Metrobus	2(10 ⁵)***	42.5***	-2(10 ⁵)***	7006***	2(10 ⁵)***	42.4***	-2(10 ⁵)***	69.3*	3510***
PM 10	4.412***	-0.01***	-1.322	1.101	4.428***	-0.01***	-2.681	0.021	0.849
PM 2.5	1.806***	-0.00***	-1.431*	3.149*	1.805***	-0.00***	-1.384	-0.001	1.574
SO ₂	1.027***	-0.00***	-0.028	0.006	1.029***	-0.00***	-0.157	0.002	0.039

424 Table III. Unrestricted equation estimation and test for structural change. *, **, and *** denote
425 rejection of the null hypothesis at 10%, 5%, and 1%, respectively.

426

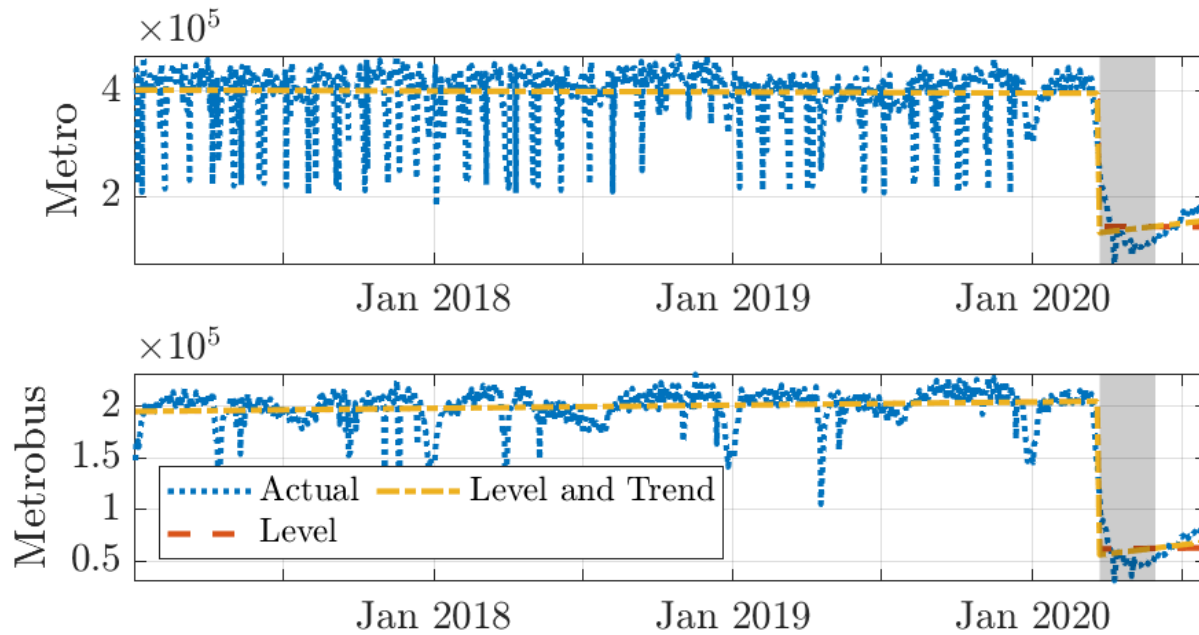
Variable-Period	PM 10		PM 2.5		SO ₂	
	<i>GC</i> (1)	<i>GC</i> (2)	<i>GC</i> (1)	<i>GC</i> (2)	<i>GC</i> (1)	<i>GC</i> (2)
Metro Pre-NCSD	0.269	0.169	0.170	0.201	0.873	0.691
Metro Post-NCSD	1.315	1.470	0.680	0.506	2.170	0.667
Metrobus Pre-NCSD	3.448*	3.324**	0.477	0.915	4.090**	2.860*
Metrobus Post-NCSD	1.829	1.816	0.803	0.536	2.602	0.867

427 Table IV. Test for public transport Granger-causes air pollution in the periods before and after
428 NCSD. The tests consider specifications including lags from the previous day, *GC*(1), and two days
429 before, *GC*(2). *, **, and *** denote rejection of the null hypothesis (no Granger-causality) at 10%, 5%,
430 and 1%, respectively.

431

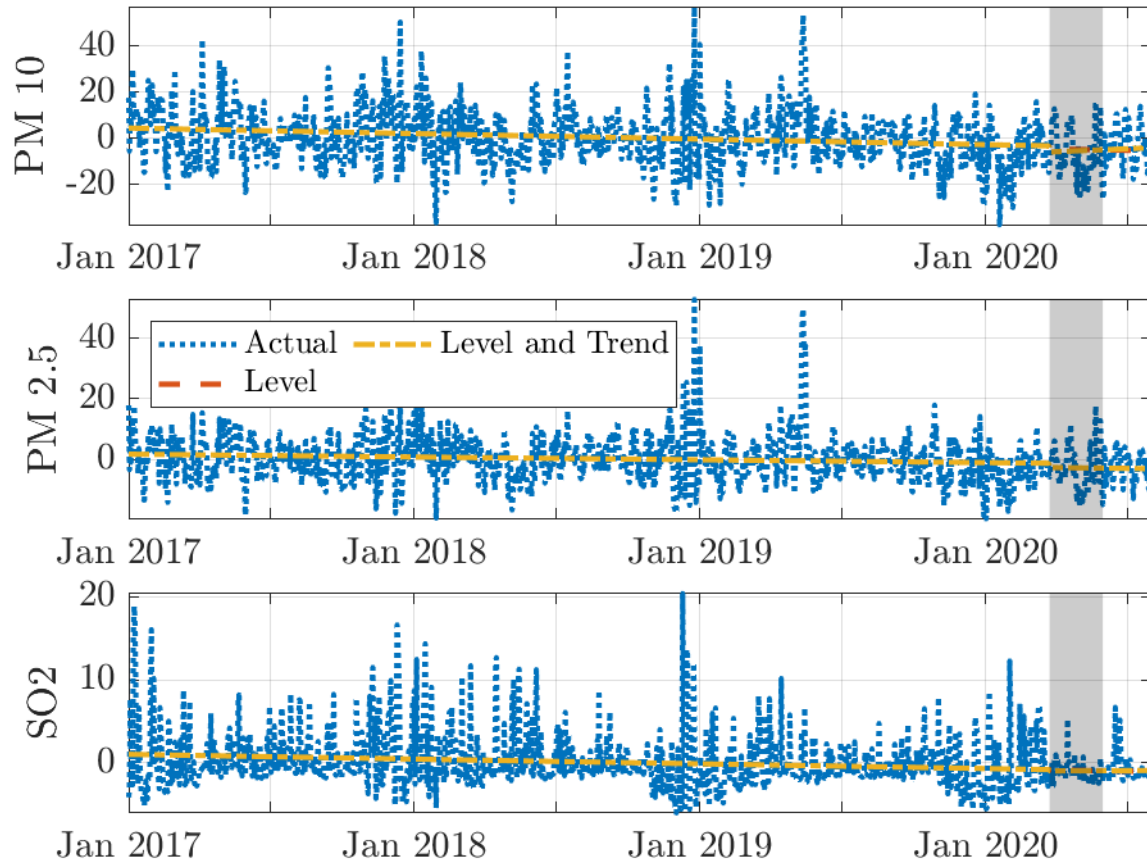
432 **Appendix B. Figures**

433



434

435 Fig 1. Mobility indices in the Mexico City Metropolitan Area. The figure shows actual values (dotted
436 blue) along with fitted values from the linear models with a change in level (dashed orange) and change in
437 level and trend (dashed-dotted yellow). NCS is shown in the shaded area.



438
 439 Fig 2. Pollution indices in the Mexico City Metropolitan Area. The figure shows actual values (dotted
 440 blue) along with fitted values from the linear model with a change in level (dashed orange) and change in
 441 level and trend (dashed-dotted yellow). NCS is shown in the shaded area.

442
 443

444 **Appendix C. Additional Tables and Figures**

445

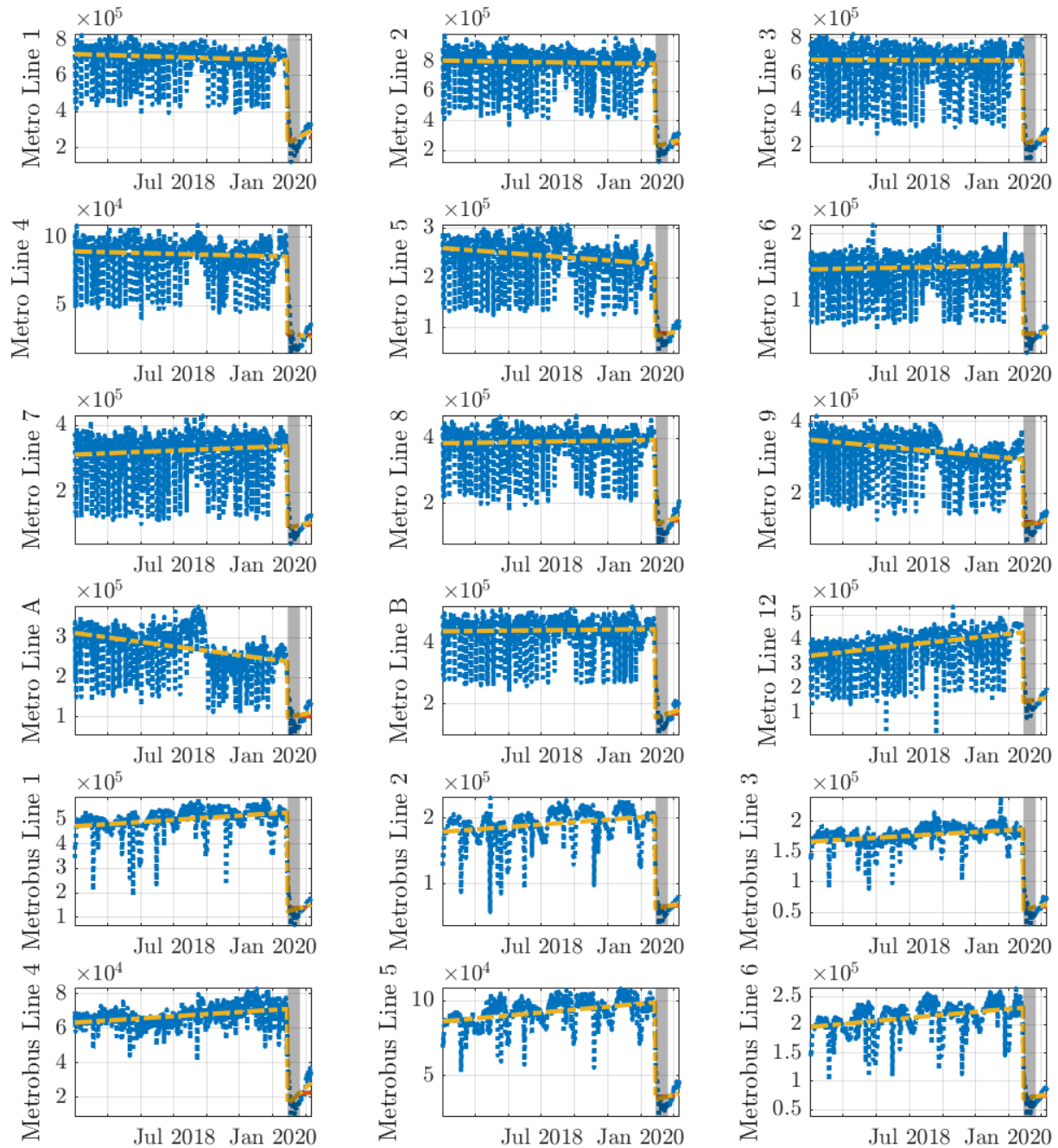
446 *C1. Structural Change Test for Individual Public Transport Lines*

447

Mobility	F_{level}	F_{trend}
Metro Line 1	1839***	930***
Metro Line 2	1729***	865***
Metro Line 3	1030***	515***
Metro Line 4	1382***	691***
Metro Line 5	934***	467***
Metro Line 6	945***	471***
Metro Line 7	953***	476***
Metro Line 8	1523***	762***
Metro Line 9	760***	380***
Metro Line A	559***	280***
Metro Line B	1878***	943***
Metro Line 12	1134***	533***
Metrobus Line 1	5429***	2716***
Metrobus Line 2	2947***	1471***
Metrobus Line 3	5646***	2824***
Metrobus Line 4	4993***	2616***
Metrobus Line 5	4469***	2232***
Metrobus Line 6	3446***	1720***

448 Table V. Structural change test for individual Metro and Metrobús lines and the number of
 449 cyclists at several reporting stations. *, **, and *** denote rejection of the null (no structural change) at
 450 10%, 5%, and 1%, respectively.

451

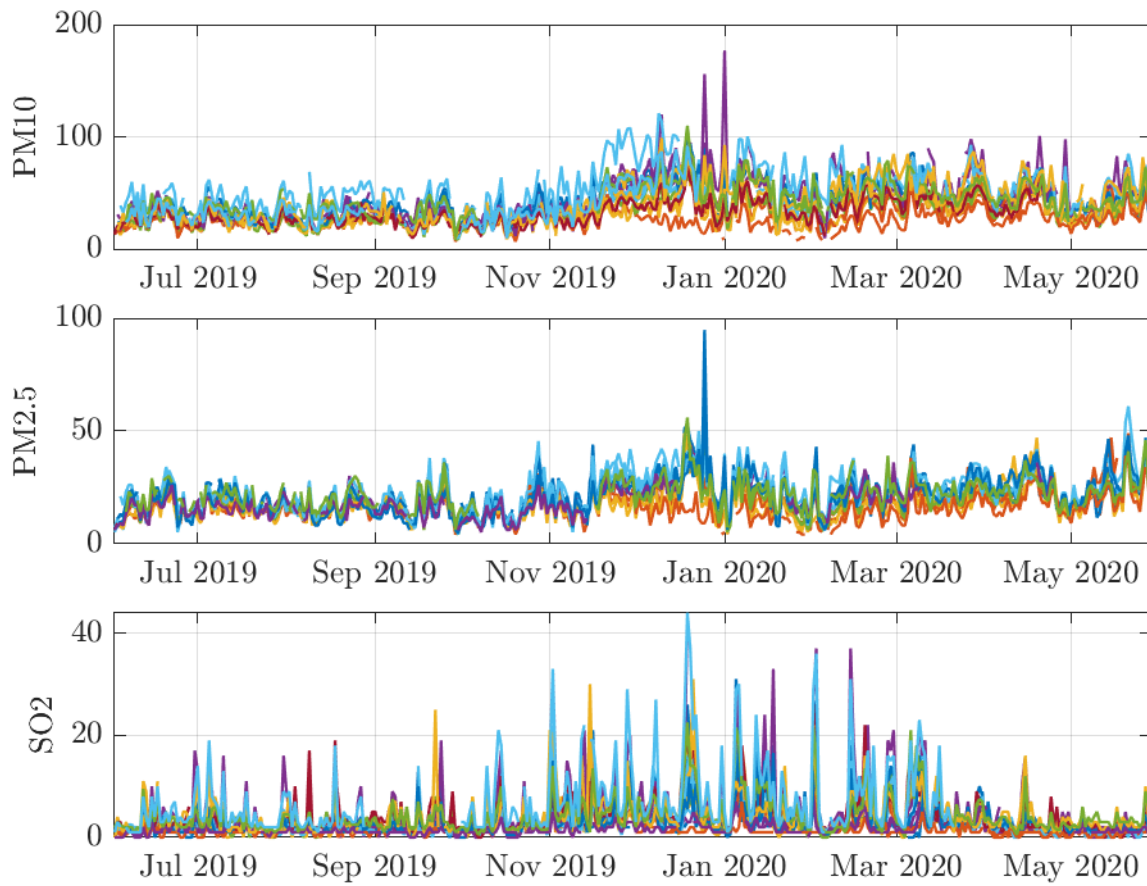


452
 453 Fig 3. Mobility in the MCMA. The figure shows actual values (dotted blue) along with fitted values from
 454 the linear model with a change in level (dashed orange) and change in level and trend (dashed-dotted
 455 yellow). NCS D is shown in the shaded area.

456
 457
 458
 459

460 C2. Air Pollution Measurements at Individual Station

461



462

463 Fig 4. Air pollution measurements in all stations in the MCMA.

464

465 **Notes**

466 1. The actions considered were:

467 a) Personal hygiene recommendations.

468 b) Suspension of activities deemed non-essential.

469 c) Postponement of mass gathering events (more than 5,000 participants).

470 d) Guidelines for care of the elderly.

471 The plan was heralded by "Susana Distancia", a fictitious heroine promoting social

472 distancing. The preventive measures ended on May 30, 2020.