

Appendix. ARIMA models

A) All suicides ARIMA model $(0,0,1)(0,1,1)_{12}$

$$(1 - B^{12})y_t = \vartheta + (1 - \theta_{12}B^{12})a_t$$

B) Male suicides ARIMA model $(0,0,0)(0,1,1)_{12}$

$$(1 - B^{12})y_t = \vartheta + (1 - \theta_{12}B^{12})a_t$$

C) Female suicides ARIMA model $(1,0,1)(0,1,1)_{12}$

$$(1 - B^{12})y_t = \vartheta + \frac{(1 - \theta_1 B)(1 - \theta_{12} B^{12})}{(1 - \phi_1 B)} a_t$$

D) All suicides + potentially misclassified suicides
ARIMA model $(1,0,1)(0,1,1)_{12}$

$$(1 - B^{12})y_t = \vartheta + \frac{(1 - \theta_1 B)(1 - \theta_{12} B^{12})}{(1 - \phi_1 B)} a_t$$

FINAL MODELS

$$U_t = W_t + f(I_t)$$

where

$$W_t = Y_t - Y_{t-12}$$

and $f(I_t)$ is the intervention component of the model

Intervention components

a) Abrupt sustained

$$f(I_t) = \omega_0 I_t$$

where I_t is a step function such that

$I_t = 0$ prior to the event

$= 1$ thereafter

b) Gradual sustained

$$f(I_t) = \frac{\omega_0}{1 - \delta_1 B} I_t$$

where I_t is a step function such that

$I_t = 0$ prior to the event

$= 1$ thereafter

c) Abrupt temporary

$$f(I_t) = \frac{\omega_0}{1 - \delta_1 B} (1 - B) I_t$$

where I_t is a pulse function such that

$I_t = 0$ prior to the intervention

$= 1$ at the moment of the intervention

$= 0$ thereafter

ARIMA Models Including Intervention Component

A) All suicides

$$U_t = \vartheta + (1 - \theta_{12} B^{12}) a_t + \omega_0 I_{342}$$

B) Male suicides

$$U_t = \vartheta + (1 - \theta_{12} B^{12}) a_t + \omega_0 I_{310} + \omega_0 I_{342} + \frac{\omega_0}{1 - \delta_1 B} (1 - B) I_{352}$$

C) Female suicides

$$U_t = \vartheta + \frac{(1 - \theta_1 B)(1 - \theta_{12} B^{12})}{(1 - \phi_1 B)} a_t + \omega_0 I_{341}$$

D) All suicides + potentially misclassified suicides

$$U_t = \vartheta + \frac{(1 - \theta_1 B)(1 - \theta_{12} B^{12})}{(1 - \phi_1 B)} a_t + \omega_0 I_{353}$$

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