Annex

Annex 1: Correlation coefficients and statistical significance of examined variables across Scotland and in urban areas, 2022

To understand the relationship between markers of inequality and concentrations of NO₂ and PM_{2.5} within a data zone, we ran a series of bivariate regressions of the form $y_i = c + bx_i + \epsilon$, where *i* represents an individual data zone, and the values for *y* are the proportion of data zone that:

- Is income deprived
- Is from an ethnic minority (excluding white minorities)
- Has a mental health condition
- Lives in socially rented accommodation, or
- Lives in private rented accommodation.

 x_i represents the annual mean concentration of either NO₂ or PM_{2.5} within that data zone in μ g/m³.

Finally, each coefficient *b* listed in Tables 7-10 represent the change in NO₂ or PM_{2.5} in μ g/m³ for every 1 percentage point increase in the examined population within a data zone.

Table 1: Correlation coefficients and standard errors between NO ₂ concentrations in $\mu g/m^2$	[,] and the
proportion of the population that meet examined variables, Scotland	

	Ethnic Minorities (excl. white minorities)	Income Deprivation	Mental Health Condition	Socially Rented Accommodation	Private Rented Accommodation
NO ₂ Concentration	0.015***	0.006***	0.004***	0.009***	0.012***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Constant	-0.022***	0.089***	0.087***	0.151***	0.049***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
R-squared	0.393	0.041	0.118	0.024	0.146
Ν	6972	6973	6972	6972	6972

* p<0.05, **p<0.01, ***p<0.001

Table 2: Correlation coefficients and standard errors between $PM_{2.5}$ concentrations in $\mu g/m^3$ and the proportion of the population that meet examined variables, Scotland

	Ethnic Minorities (excl. white minorities)	Income Deprivation	Mental Health Condition	Socially Rented Accommodation	Private Rented Accommodation
PM _{2.5} Concentration	0.050***	0.027***	0.018***	0.042***	0.034***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Constant	-0.137***	0.016*	0.040***	0.035*	-0.017*
	(-0.01)	(-0.01)	(0.00)	(-0.01)	(-0.01)
R-squared	0.179	0.033	0.076	0.021	0.045
Ν	6972	6973	6972	6972	6972

* p<0.05, **p<0.01, ***p<0.001

Ethnic Minorities (excl. white minorities)	Income Deprivation	Mental Health Condition	Socially Rented Accommodation	Private Rented Accommodation
0.017***	0.003**	0.005***	0.007***	0.026***
(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
-0.025***	0.116***	0.075***	0.165***	-0.079***
(-0.01)	(-0.01)	(0.00)	(-0.02)	(-0.01)
0.221	0.004	0.096	0.006	0.251
2493	2493	2493	2493	2493
	Ethnic Minorities (excl. white minorities) 0.017*** (0.00) -0.025*** (-0.01) 0.221 2493	Ethnic Minorities (excl. white minorities) Income Deprivation 0.017*** 0.003** (0.00) (0.00) -0.025*** 0.116*** (-0.01) (-0.01) 0.221 0.004 2493 2493	Ethnic Minorities (excl. white minorities)Income DeprivationMental Health Condition0.017***0.003**0.005***(0.00)(0.00)(0.00)-0.025***0.116***0.075***(-0.01)(-0.01)(0.00)0.2210.0040.096249324932493	Ethnic Minorities (excl. white minorities)Income DeprivationMental Health ConditionSocially Rented Accommodation0.017***0.003**0.005***0.007***(0.00)(0.00)(0.00)(0.00)-0.025***0.116***0.075***0.165***(-0.01)(-0.01)(0.00)(-0.02)0.2210.0040.0960.0062493249324932493

Table 3: Correlation coefficients between NO₂ concentrations in $\mu g/m^3$ and the proportion of the population that meet examined variables, large, urban areas

* p<0.05, **p<0.01, ***p<0.001

Table 4: Correlation coefficients between $PM_{2.5}$ concentrations in $\mu g/m^3$ and the proportion of the population that meet examined variables, large, urban areas

	Ethnic Minorities (excl. white minorities)	Income Deprivation	Mental Health Condition	Socially Rented Accommodation	Private Rented Accommodation
PM _{2.5} Concentration	0.073***	0.020***	0.026***	0.065***	0.102***
	(0.00)	(-0.01)	(0.00)	(-0.01)	(-0.01)
Constant	-0.196***	0.05	0.01	-0.064	-0.295***
	(-0.02)	(-0.03)	(-0.01)	(-0.05)	(-0.03)
R-squared	0.083	0.005	0.044	0.013	0.077
Ν	2493	2493	2493	2493	2493

* p<0.05, **p<0.01, ***p<0.001