

Table S1. Pooled Ordinary Least Square Estimates for Extended Model 1.

VARIABLES	(9)	(9a)	(10)	(10a)	(11)	(11a)	(12)	(12a)
Inpop	-0.0974***	-0.222*	-0.0910***	0.211**	-0.0647***	0.190*	-0.099***	-0.226*
Inage	-2.990***	-1.642***	-2.056***	-0.618***	-2.086***	-0.656***	-3.010***	-1.621***
Inavey	0.659***	0.481***	0.458**	0.204**	0.300	0.253***	0.670***	0.470***
Inoilpc	0.217***	0.140***	0.228***	0.0683***	0.227***	0.0675***	0.217***	0.139***
Ingaspc	0.0405***	0.00719	0.0468***	0.00560	0.0368***	0.00576	0.0405***	0.00710
Inmvpc	0.667***	-0.111*	-	-	0.619***	-0.0845	0.667***	-0.110*
Inlivestpc	-	-	0.0694***	0.467***	0.0619***	0.465***	-	-
Agv/gdp	-	-	-	-	-	-	-0.00066	0.00114
Dummy for provinces (Base category - Ontario)								
NFL	-0.629*		1.806***		1.752***		-0.642*	
PEI	-0.892*		0.344		0.276		-0.921*	
NS	-0.0992		1.130***		1.080***		-0.112	
NB	0.0269		1.258***		1.235***		0.0123	
QC	-0.265***		-0.162**		-0.162**		-0.270***	
Man	-0.411		-0.226		-0.260		-0.430	
Sask	0.453*		0.463**		0.446**		0.432*	
Alb	0.739***		0.493***		0.490***		0.734***	
B.C	-0.279**		0.205**		0.190*		-0.284**	
Constant	7.024***	4.010***	5.496***	3.090***	7.561***	2.704***	6.986***	4.061***
Obs.	300	300	300	300	300	300	300	300
R-squared	0.803	0.977	0.797	0.984	0.812	0.985	0.803	0.977
CSD	1.967	15.915	0.286	5.276	0.750	4.629	2.154	15.395

Note: *** p<0.01, ** p<0.05, * p<0.1. Ontario is the base category, and NFL = Newfoundland and Labrador, PEI = Prince Edward Island, NS = Nova Scotia, NB = New Brunswick, QC = Quebec, Man = Manitoba, Sask = Saskatchewan, Alb = Alberta, B.C = British Columbia, while Inpop, Inage, Inavgy, Inoilpc, Ingaspc, Inmvpc, Inlivestpc, and agv/gdp denotes the log of population, log of age, log of average income, log of oil production per capita, log of gas production per capita, log of motor vehicles registered per capita, log of livestock per capita, and agriculture value-added as a percent of GDP respectively. CSD is a test statistic (t-stat) Pesaran's (2015) residual-based cross section dependence test, while the bold letter shows p<0.05.

Table S2. Pooled Ordinary Least Square Estimates for Extended Model 2.

VARIABLES	(13)	(13a)	(14)	(14a)	(15)	(15a)	(16)	(16a)
Inpop	0.0231	0.167	-0.0666***	0.192*	-0.0891***	0.191*	0.0398**	0.251**
Inage	-0.989***	-0.628***	-1.650***	-0.669***	-2.294***	-0.655***	-0.398	-0.430*
Inavey	0.148	0.266***	0.364**	0.251***	0.317*	0.253***	0.201	0.374***
Inoilpc	0.239***	0.0691***	0.157***	0.0667***	0.234***	0.0676***	0.168***	0.0667***
Ingaspcc	0.0129***	0.00394	0.0677***	0.00576	0.0444***	0.00576	0.0363***	0.00714
Inmvpc	0.450***	-0.0960*	0.276**	-0.0829	0.561***	-0.0844	0.166*	-0.0749
Inlivestpc	0.0769***	0.438***	0.00284	0.466***	0.0421**	0.464***	0.0355**	0.443***
Inelecint	0.108***	0.00928					0.110***	0.00493
Inhdd			0.762***	-0.0588			0.721***	-0.104
Incdd					0.0620*	-0.00148	-0.0447*	-0.0136
D2005							-0.00418	-0.0740***
Dummy for provinces (Base category - Ontario)								
NFL	1.627***		1.777***		1.750***		1.931***	
PEI	0.201		0.292		0.278		0.608	
NS	0.986***		1.089***		1.080***		1.227***	
NB	1.153***		1.252***		1.236***		1.418***	
QC	-0.141**		-0.154**		-0.162**		-0.0847	
Man	-0.246		-0.235		-0.259		-0.00995	
Sask	0.452**		0.471**		0.446**		0.674***	
Alb	0.515***		0.505***		0.489***		0.612***	
B.C	0.191*		0.175*		0.188*		0.202*	
Constant	4.655***	2.426***	-1.369	3.252***	7.776***	2.699***	-4.113**	1.349
Obs.	300	300	300	300	300	300	300	300
R-squared	0.912	0.985	0.830	0.985	0.814	0.985	0.929	0.986
CSD	-0.723	4.342	3.502	4.546	2.317	4.423	2.279	2.411

Note: *** p<0.01, ** p<0.05, * p<0.1. Ontario is the base category, and NFL = Newfoundland and Labrador, PEI = Prince Edward Island, NS = Nova Scotia, NB = New Brunswick, QC = Quebec, Man = Manitoba, Sask = Saskatchewan, Alb = Alberta, B.C = British Columbia, while Inpop, Inage, Inavy, Inoilpc, Ingaspcc, Inmvpc, Inlivestpc, Inelecint, Inhdd and Incdd denotes the log of population, log of age, log of average income, log of oil production per capita, log of gas production per capita, log of motor vehicles registered per capita, log of livestock per capita, log of electricity generation intensity, log of heating degree days and log of cooling degree days respectively. While the D2005 is a dummy variable that signifies the years beginning with 2005, as Canada signed the Paris Agreement to reduce its greenhouse gas emissions by 30% from 2005 levels by 2020 and net-zero by 2050. CSD is a test statistic (t-stat) Pesaran's (2015) residual-based cross section dependence test, while the bold letter shows p<0.05.