



Contents lists available at ScienceDirect

Environmental Pollution

journal homepage: www.elsevier.com/locate/envpol

Temperature as a modifier of the effects of fine particulate matter on acute mortality in Hong Kong



Shengzhi Sun, Peihua Cao, King-Pan Chan, Hilda Tsang, Chit-Ming Wong, Thuan-Quoc Thach*

School of Public Health, The University of Hong Kong, Hong Kong SAR, China

ARTICLE INFO

Article history:

Received 15 January 2015
Received in revised form
3 June 2015
Accepted 8 June 2015
Available online xxx

Keywords:

Interaction
Fine particulate matter
Temperature
Mortality
Hong Kong

ABSTRACT

Interactions between particulate matter with aerodynamic diameter less than or equal to $2.5 \mu\text{m}$ ($\text{PM}_{2.5}$) and temperature on mortality have not been well studied, and results are difficult to synthesize. We aimed to assess modification of temperature on the association between $\text{PM}_{2.5}$ and cause-specific mortality by stratifying temperature into low, medium, and high stratum in Hong Kong, using data from 1999 to 2011. The mortality effects of $\text{PM}_{2.5}$ were stronger in low temperature stratum than those in high. The excess risk (%) per $10 \mu\text{g}/\text{m}^3$ increase in $\text{PM}_{2.5}$ at lag 0–1 in low temperature stratum were 0.94% (95% confidence interval: 0.65, 1.24) for all natural, 0.88% (0.38, 1.37) for cardiovascular, and 1.15% (0.51, 1.79) for respiratory mortality. We found statistically significant interaction of $\text{PM}_{2.5}$ and temperature between low and high temperature stratum for all natural mortality. Our results suggested that temperature might modify mortality effects of $\text{PM}_{2.5}$ in Hong Kong.

© 2015 Elsevier Ltd. All rights reserved.

1. Introduction

Numerous epidemiological studies around the world have found short-term associations between exposure to ambient particulate matter (PM) and mortality (Ostro et al., 2008; Pope III et al., 2002; Wong et al., 2002a). These findings are consistent with many multicity studies conducted in western (Katsouyanni et al., 1997; Samet et al., 2000) and eastern countries (Chen et al., 2013; Wong et al., 2008b). Recently, research interest has been focused on the potential role of modifiers for ambient PM on adverse health outcomes. Some studies investigated the modification of meteorological conditions on PM-associated mortality such as season (Kan et al., 2008; Peng et al., 2005; Wong et al., 2002a), demographic characteristics such as sex (Cakmak et al., 2006), socioeconomic status (SES) (O'Neill et al., 2003; Wong et al., 2008a), and pre-existing health status such as chronic obstructive pulmonary disease (COPD) (Bateson and Schwartz, 2004). Exploring potential modifiers of PM effects can aid to understand the underlying mechanism of PM triggered diseases, benefit risk assessment (Bellinger, 2000), and direct public policy making.

Temperature is an important modifier for PM, which has a great impact on mortality. Multicity studies have provided clear and convincing evidence that exposure to both hot and cold temperature was associated with increased risks of morbidity and mortality (Curriero et al., 2002; Ma et al., 2014). The independent effect of temperature on mortality has been extensively reported (Anderson and Bell, 2009; Xu et al., 2013; Zhou et al., 2014), but only a few studies have examined the effects of temperature modification on PM-associated mortality. Most of these studies identified significant interaction between PM and temperature ($P < 0.05$), with stronger health effects of PM in high temperature days for all natural (Qian et al., 2008; Ren and Tong, 2006), and cardiovascular mortality (Li et al., 2011). Cheng and Kan (2012) found significant interaction ($P < 0.05$) with higher PM effects in low temperature days (<15th temperature percentile) for all natural and respiratory mortality. However, one multicity study conducted in Italy (Stafoggia et al., 2008) reported non-significant interaction ($P > 0.05$). Therefore, the findings of PM-temperature interaction on mortality are not consistent.

In Hong Kong, air quality is deteriorating with pollutant levels and the associated health hazards are similar to or even greater than those in other developing cities in South Asia (Wong et al., 2008b, 2002b). In addition, in contrast to multicity studies which reported stronger health effects of PM_{10} in warm seasons (Spring and Summer) than those in cool seasons (Autumn and Winter)

* Corresponding author. School of Public Health, The University of Hong Kong, 5th Floor, Faculty of Medicine Building, 21 Sassoon Road, Hong Kong, China.
E-mail address: thach@hku.hk (T.-Q. Thach).

Nomenclature		ICD-10	Tenth revision of the international classification of diseases
PM _{2.5}	Particulate matter with aerodynamic diameter less than or equal to 2.5 μm	CVD	Cardiovascular Disease
PM ₁₀	Particulate matter with aerodynamic diameter less than or equal to 10 μm	RD	Respiratory Disease
NO ₂	Nitrogen dioxide	dow	Days of the week
SO ₂	Sulfur dioxide	WHO	World Health Organization
O ₃	Ozone	CI	Confidence interval
TMR	Temperature–mortality relationship	GAM	Generalized additive model
SEC	Socioeconomic status	ER	Excess risk
COPD	Chronic obstructive pulmonary disease	dfs	Degrees of freedom
ICD-9	Ninth revision of the international classification of diseases	ns	Natural spline
		OC	Organic carbon
		EC	Elemental carbon

(Peng et al., 2005; Stieb et al., 2002), a study in Hong Kong showed higher health effects in cool seasons (October to March) than those in warm seasons (April to September) (Wong et al., 2002a). Season may be a good proxy for temperature, but it is not a reliable indicator to classify low and high temperature days. Owing to the increasing of global warming and urbanization, it may induce misclassification.

Thus far no study has assessed the interaction between PM and temperature in Hong Kong for cause-specific mortality. So we aimed to evaluate the effect modification of temperature on mortality effects of fine particulate matter (PM_{2.5}). We first identified temperature cut-offs based on temperature–mortality relationships (TMRs) for cause-specific mortality to classify temperature into low, medium and high three strata, and then determined the extent to which the effects of PM_{2.5} on mortality were modified by these temperature strata.

2. Materials and methods

2.1. Mortality data

Daily mortality data from 1999 to 2011 were collected from the Hong Kong Census and Statistics Department. Cause-specific mortality was coded according to the International Classification of Diseases (ICD) by the Department of Health, 9th revision (ICD-9) before 2001 and 10th revision (ICD-10) from 2001. In our study, mortality for all natural cause was coded as ICD-9:1-799 or ICD-10:A00-R99; cardiovascular disease (CVD) as ICD-9:390-459 or ICD-10:I00-I99; respiratory disease (RD) as ICD-9: 460–519 or ICD-10: J00-J99. The agreement between these two mortality ICD coding systems was over 90% in Hong Kong (Hong Kong Department of Health, 2005).

2.2. Pollutant and meteorological data

Daily 24-hr average concentration of air pollutants, including particulate matter with aerodynamic diameter less than or equal to 2.5 μm (PM_{2.5}), particulate matter with aerodynamic diameter less than or equal to 10 μm (PM₁₀), nitrogen dioxide (NO₂), and sulfur dioxide (SO₂), and daily 8-hr (10:00–18:00hr) average concentration of ozone (O₃) were collected by the Environmental Protection Department of Hong Kong from ten general monitoring stations, including Central and Western, Eastern, Kwai Chung, Kwun Tong, Sha Tin, Sham Shui Po, Tai Po, Tung Chung, Tsuen Wan, and Yuen Long. The ten monitoring stations are all general stations situated at an average of 20 m above ground level. Data were regarded as missing if numbers of hourly concentration for one particular day

were less than 75% (18-hr for PM_{2.5}, PM₁₀, NO₂, SO₂, and 6-hr for O₃). For meteorological data, we extracted daily mean temperature in Celsius and relative humidity in percentage from the Hong Kong Observatory.

2.3. Statistical methods and data analysis

2.3.1. Identifying temperature cut-offs

Two main steps were adopted in sequence to identify temperature cut-offs.

Step 1: identifying the best lag day of temperature

First, we built a core model for cause-specific mortality using quasi-Poisson generalized additive modeling (GAM). In the core model, we included dummy variable for the day of the week (dow), a natural smoothing spline for time trend and relative humidity with four degrees of freedom, and daily admission numbers of hospitalization due to influenza. The core model is shown as follows:

$$\log[E(Y_t|X)] = \mu + ns(\text{time}, df) + ns(\text{relative humidity}_t, df = 4) + \text{dow}_t + \text{Influenza}_t, \quad t = 1, \dots, n, \quad (1)$$

where t refers to the day of study; $E(Y_t|X)$ denotes expected daily death on day t ; μ is the mean number of deaths; $ns(\bullet)$ denotes natural smoothing spline function; df denotes degree of freedom; dow denotes day of the week; $Influenza$ denotes daily admission numbers of hospitalization due to influenza; n denotes number of days.

We used the partial autocorrelation function (PACF) to guide the selection of degrees of freedom (dfs). Specifically, we used 3 to 10 dfs per year for time trend for each disease category (all natural, cardiovascular, and respiratory mortality). We regarded time trend was adequately controlled for if the absolute values of PACF coefficients were <0.1 for the first 2 lag days and no systematic patterns in the PACF plots were observed (Wong et al., 2008a). The PACF plots are shown in Supplementary Material.

Following selection of dfs for time trend for each disease category, we selected the best lag day to identify cool and warm temperature cut-offs. We adopted similar approach to a previous study of our group (Xu et al., 2013). Temperatures with log relative risk equal to zero in temperature–mortality relationship (TMR) would be selected as cut-offs. We used the average temperature of current and previous day (lag 0–1) to identify warm temperature cut-off. After including a smoothing temperature term with different lag days by natural spline function with four dfs in the core model, we selected the best lag day for cool temperature cut-off using the

minimum generalized cross-validation (GCV). We found 14 lag days within two weeks before the day of death, including single lag days from lag 0, lag 1, lag 2, lag 3, lag 4, lag 5, and lag 6 and average lag days from lag 0–1, lag 0–2, lag 0–3, lag 0–4, lag 0–5, and lag 0–6, and lag 7–13.

Step 2: Classifying temperature strata

Temperatures below the cool temperature cut-off were defined as low temperature stratum, temperatures above the warm temperature cut-off were defined as high temperature stratum, and temperatures between cool and warm cut-offs were defined as medium temperature stratum.

2.3.2. Temperature-stratified generalized additive model (GAM)

We categorized temperature into three strata: low, medium and high using cool and warm temperature cut-offs. The model of GAM to estimate mortality effects of PM_{2.5} in temperature strata is formulated as follows (Roberts, 2004):

$$\log[E(Y_t|X)] = \mu + ns(time, df) + ns(temperature_t, df = 4) + ns(relative\ humidity_t, df = 4) + dow_t + Influenza_t + \sum_{k=1}^3 \beta_k PM_{2.5} T_{tk}, \quad t = 1, \dots, n, \quad (2)$$

where T_{t1}, T_{t2}, and T_{t3} are temperature stratum indicator variables corresponding to low, medium, and high temperature strata, respectively; β₁, β₂, and β₃ are effects of PM_{2.5} on mortality in the corresponding temperature stratum. We used 2-day (lag 0–1) average concentration of PM_{2.5} because the average of 2 days' pollution correlates better with mortality than a single day's exposure (data not shown).

2.3.3. Temperature modified PM_{2.5} on mortality

We tested for the statistical significance of differences between effect estimates of temperature strata (eg, the effect of PM_{2.5} on high temperature vs low temperature stratum) by calculating the 95% confidence interval (CI) as

$$(\hat{\beta}_1 - \hat{\beta}_3) \pm 1.96 \sqrt{Var(\hat{\beta}_1) + Var(\hat{\beta}_3) - 2Cov(\hat{\beta}_1, \hat{\beta}_3)} \quad (3)$$

where β̂₁ and β̂₃ are effect estimates of PM_{2.5} for mortality in low and in high temperature stratum respectively, Var(β̂₁) and Var(β̂₃)

Table 1

Summary statistics for cause-specific mortality, air pollutants and meteorological conditions in Hong Kong, 1999 to 2011.

	Mean	SD	Percentile				
			Min	25 th	50 th	75 th	Max
Cause of mortality (per day)							
All natural	96.1	16.4	49.0	85.0	95.0	106.0	168.0
Cardiovascular	26.4	6.8	6.0	22.0	26.0	31.0	56.0
Respiratory	18.7	6.3	3.0	14.0	18.0	22.0	52.0
Pollutant concentration (µg/m ³)							
PM _{2.5}	36.9	21.7	5.4	19.4	32.7	49.3	179.7
PM ₁₀	52.1	28.3	7.9	30.0	47.2	68.8	573.0
NO ₂	57.3	20.5	9.8	42.4	55.0	68.8	166.6
SO ₂	18.7	12.6	3.0	10.6	15.7	22.7	135.2
O ₃	44.9	27.5	3.6	23.2	38.6	60.9	196.0
Meteorological conditions							
Temperatures (°C)	23.5	5.0	8.2	19.5	24.7	27.8	31.8
Relative humidity (%)	77.8	10.3	27.5	73.0	79.0	84.5	98.1

Abbreviations: SD: standard deviation; Min: minimum; 25th: 25th percentile; Max: maximum; PM_{2.5}: particulate matter with an aerodynamic diameter less than or equal to 2.5 µm; PM₁₀: particulate matter with an aerodynamic diameter less than or equal to 10 µm; NO₂: nitrogen dioxide; SO₂: sulfur dioxide; O₃: ozone.

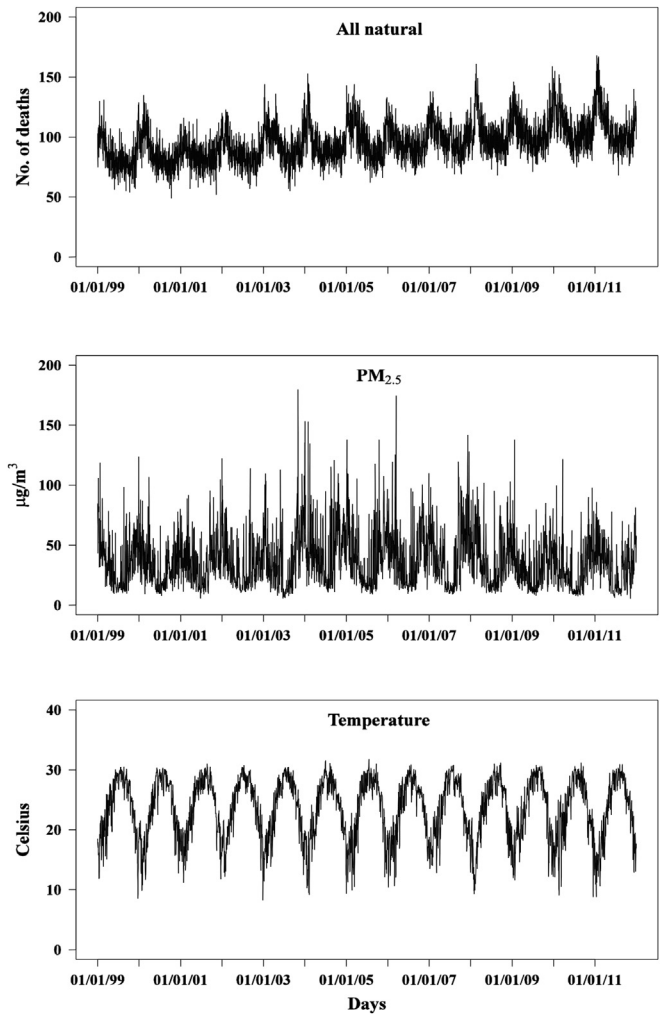


Fig. 1. Daily observed all natural mortality, daily mean PM_{2.5} concentration and daily mean temperature in Hong Kong, 1999 to 2011.

are their respective variances, and Cov(β̂₁, β̂₃) is the covariance between β̂₁ and β̂₃ (Schenker and Gentleman, 2001).

We examined two-pollutant model by adjustment for each of the three air pollutants NO₂, SO₂, and O₃ in turn in 2-day average (lag 0–1) to check whether interactions between PM_{2.5} and temperature were robust.

2.3.4. Trend of temperature modification on PM_{2.5}

TMR can identify reliable cut-offs to classify temperature for each disease category. But in order to fully understand the trend and sensitivity of the effect modification of temperature on PM_{2.5} for cause-specific mortality, we used a range of temperature percentiles as cut-offs. We increased the cool temperature cut-off from

Table 2

Spearman correlation coefficients between air pollutants and meteorological conditions in Hong Kong, 1999 to 2011.

Variable	PM ₁₀	NO ₂	SO ₂	O ₃	Temperature	Humidity
PM _{2.5}	0.96	0.82	0.37	0.59	−0.48	−0.46
PM ₁₀		0.79	0.35	0.61	−0.47	−0.50
NO ₂			0.44	0.46	−0.48	−0.35
SO ₂				0.01	0.08	−0.28
O ₃					−0.08	−0.60
Temperature						0.14

5th to 50th, and warm temperature cut-off from 50th to 95th by 5-percentile increment, respectively. We then estimated health effects of PM_{2.5} in both low and high temperature strata for each disease category.

All calculations were performed with R software (version 3.1.0) with 'mgcv' to fit GAM model. Our results were presented as excess risk in percent per 10 µg/m³ increase of PM_{2.5} concentration.

3. Results

3.1. Summary statistics of data

There was a total of 4,748 days from Jan 1, 1999 to Dec 31, 2011, with 456,317 deaths from all natural causes, of which cardiovascular disease accounted for 27.4%, and respiratory disease accounted for 19.4%. Table 1 shows the basic characteristics of cause of mortality, air pollutants, and meteorological conditions. On average, 96 all natural mortalities died per day in our study period, of which cardiovascular and respiratory accounted for 26 and 19 deaths, respectively. During the study period, the 24-hr mean values in µg/m³ were PM_{2.5}: 36.9; PM₁₀: 52.1; NO₂: 57.3; SO₂: 18.7; and O₃: 44.9. The range of temperature varied from 8.2 °C to 31.8 °C with mean temperature 27.1 °C in warm season (April to September) and 19.8 °C in cool season (October to March). Relative humidity (%) was relatively high, with mean value 77.8%. Daily all natural mortality counts, PM_{2.5} concentration levels and temperature exhibited marked seasonal patterns with higher mortality counts and air pollution levels in cool seasons, than that in warm seasons (Fig. 1). Daily cardiovascular and respiratory mortality counts and air pollutants (NO₂, SO₂ and O₃) are shown in Supplementary Material.

3.2. Spearman correlations

The Spearman correlation coefficients between air pollutants and meteorological conditions are reported in Table 2. The correlation coefficients between PM_{2.5} and other pollutants (PM₁₀, NO₂, SO₂ and O₃) were all high and positive, in particular the Spearman correlation between PM_{2.5} and NO₂ ($r > 0.8$). Temperature was negatively correlated with PM_{2.5}, PM₁₀, NO₂, and O₃, but positively correlated with SO₂.

3.3. Temperature cut-offs

For each disease category, we fitted the core model using PACF to guide the selection of degrees of freedom for time trend, and used minimum GCV to select the best lag day for cool and warm temperature.

For all natural mortality, natural spline function for smoothing time trend with seven dfs per year was adequately controlled for long-term trend and seasonality, and temperature at lag 0–6 was selected to identify cool temperature cut-off, temperature at lag 0–1 was selected to identify warm temperature cut-off; for cardiovascular mortality, five dfs per year to control for long-term trend and seasonality, and temperature at lag 0–6 to identify cool temperature cut-off, temperature at lag 0–1 to identify warm temperature cut-off; for respiratory mortality, six dfs per year to control for long-term and seasonality, and temperature at lag 7–13 to identify cool temperature cut-off, temperature at lag 0–1 to identify warm temperature cut-off.

Fig. 2 shows TMRs for cause-specific mortality. For TMRs to identify cool temperature cut-off, a reversed J-shape relationships between temperature and all natural, cardiovascular, and respiratory mortality were all observed, with cool temperature cut-offs were 22 °C for these three disease categories. For TMRs to

identify warm temperature cut-off, we found a U-shape relationships between temperature and all natural and respiratory, but not for cardiovascular mortality. We found warm temperature cut-offs at 25 °C for both all natural and respiratory mortality.

3.4. Temperature-stratified GAM and temperature modification on PM_{2.5}

Based on the identified temperature cut-offs, we stratified temperature into three strata: low, medium and high, and then used GAM to estimate the health effects of PM_{2.5} for these three temperature strata. In general, stronger mortality effects were found in low temperature stratum, followed by medium, and then high. For example, the estimated excess risk (%) of PM_{2.5} per 10 µg/m³ increase for all natural mortality were 0.94% (95% confidence interval: 0.65, 1.24) in low temperature stratum, 0.90% (0.56, 1.26) in medium, and 0.47% (0.18, 0.76) in high.

Statistical significance differences ($P < 0.05$) between low and high temperature strata were observed for all natural mortality, but not for cardiovascular and respiratory mortality. Table 3 shows the mortality effects of PM_{2.5} in three temperature strata with and without adjustment for co-pollutant. Patterns of magnitude in change of mortality effects of PM_{2.5} after adjustment for a co-pollutant (NO₂, SO₂ or O₃) were the same for all these three temperature strata, for which mortality effects of PM_{2.5} showed little changes after adjustment for SO₂ or O₃, however, reduced markedly for all natural, cardiovascular, and respiratory mortality after adjusting for NO₂. Adjustment for a co-pollutant did not alter the overall conclusions about interaction between PM_{2.5} and temperature for each disease category.

3.5. Trend of temperature modification on PM_{2.5}

Mortality effects of PM_{2.5} for each disease category in temperature strata defined by incrementing temperature percentiles are reported in Fig. 3, where effect estimates are expressed as excess risk (%), and 95% confidence intervals, corresponding to a 10 µg/m³ increase in PM_{2.5} at average concentration of lag 0–1 days. The mortality effects of PM_{2.5} in low temperature stratum were stronger than those in high temperature stratum. For low temperature stratum, although the mortality effects of PM_{2.5} fluctuate, they were all statistical significant ($P < 0.05$), except for 5th temperature percentile. For high temperature stratum, health effects of PM_{2.5} were decreasing and reached their minimum at about 85th highest temperature percentile and then increased with temperature decreasing.

4. Discussion

We tested for interactions between PM_{2.5} and temperature for all natural, cardiovascular, and respiratory mortality in Hong Kong and estimated the mortality effects of PM_{2.5} across three temperature strata. The mortality effects of PM_{2.5} were much stronger in low temperature stratum than those in high temperature stratum. Interaction was statistically significant between low and high temperature strata for all natural mortality.

4.1. Temperature cut-offs identifying methods

For the analysis of interaction between PM_{2.5} and temperature on cause-specific mortality, different analytical methods have been proposed. Ren and Tong (2006) employed bivariate response surface model to visually examine whether potential interaction exists between temperature and PM₁₀, and then fitted temperature-stratification parametric model with percentile-based

temperature as cut-offs to define temperature strata, and then to estimate health effects of PM₁₀ in different temperature strata. Li et al. (2011) also used bivariate response surface model, and then suggested using turning points of TMR as cut-offs to stratify temperature, and then to fit temperature-stratification parametric model. Temperature stratification uses fewer parameters and gives a simple, quantitative comparison of the mortality effects of PM in different temperature strata, which has been widely used by many

studies (Morris and Naumova, 1998; Roberts, 2004). However, there is no consensus on the choice of temperature cut-offs. Some authors used percentile-based temperature threshold such as 1st and 99th (Wang et al., 2014), 5th and 95th (Qian et al., 2008), 15th and 85th (Cheng and Kan, 2012), and 50th and 75th (Stafoggia et al., 2008). This percentile-based method is based solely on the range of temperature, without taking into consideration of cause-specific mortality. Our studies used TMRs of low and high temperature to

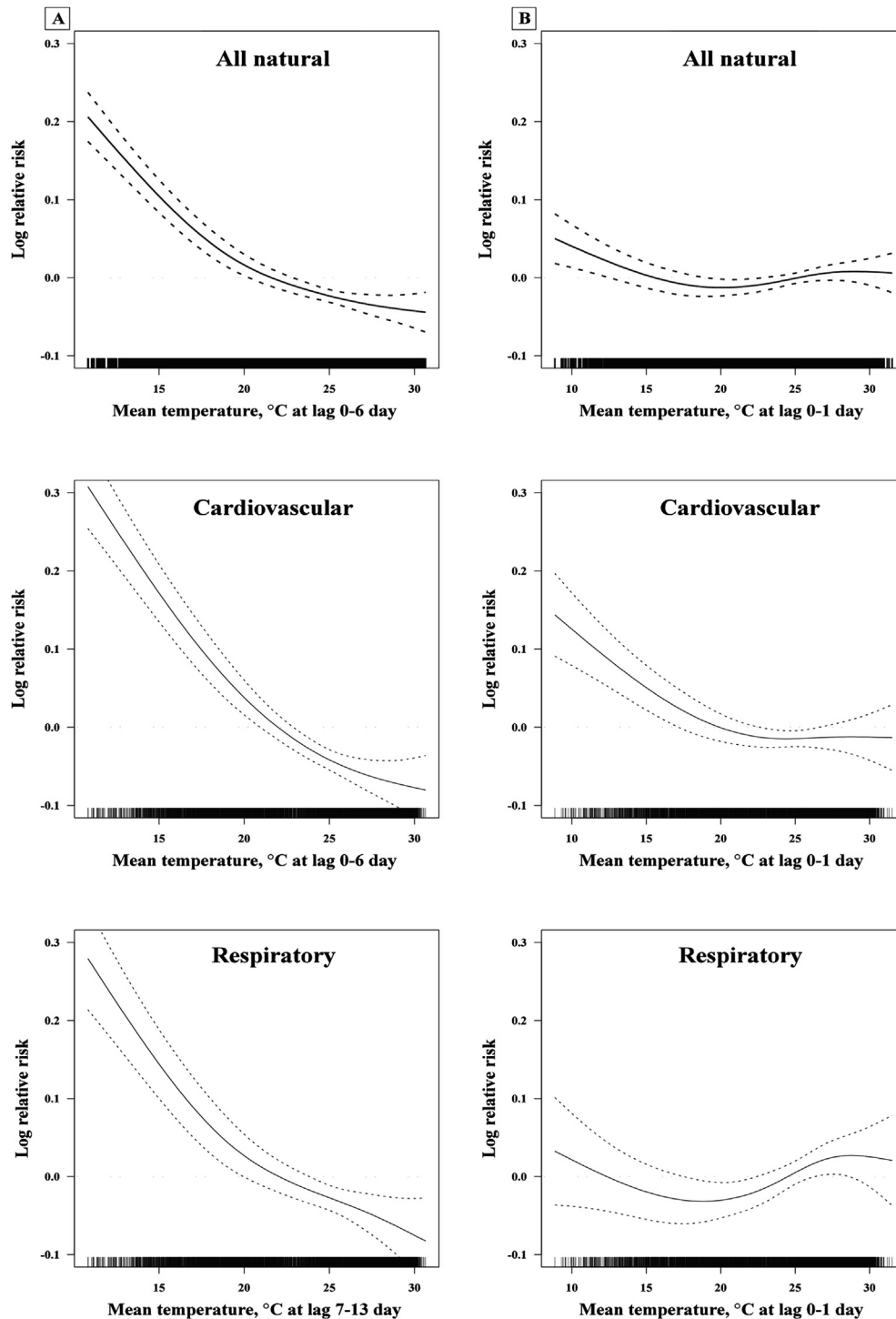


Fig. 2. Temperature–mortality relationships of (A) Low temperature and (B) High temperature for all natural, cardiovascular, and respiratory mortality in Hong Kong, 1999 to 2011. Lag 0–1: average temperatures of current and lag 1 day; lag 0–6: average temperatures from current to lag 6 day; lag 7–13: average temperatures from lag 7 to lag 13. The density of the vertical bars on the x-axis shows the distribution of the temperature in Celsius.

Table 3
Estimated excess risk (%) and 95% confidence interval per 10 $\mu\text{g}/\text{m}^3$ increase in $\text{PM}_{2.5}$ (lag 0–1) with and without adjustment for a co-pollutant.

Mortality	Temperature stratum		
	Low	Medium	High
All natural	<22 °C	22 °C–25 °C	≥25 °C
PM _{2.5}	0.94 ^a (0.65, 1.24)	0.90 (0.56, 1.26)	0.47 (0.18, 0.76)
PM _{2.5} + NO ₂	0.37 ^a (0.03, 0.71)	0.27 (–0.13, 0.67)	–0.34 (–0.73, 0.04)
PM _{2.5} + SO ₂	0.90 ^a (0.58, 1.21)	0.86 (0.49, 1.23)	0.41 (0.07, 0.74)
PM _{2.5} + O ₃	0.87 ^a (0.57, 1.17)	0.78 (0.42, 1.15)	0.25 (–0.11, 0.62)
Cardiovascular	<22 °C	NA	≥22 °C
PM _{2.5}	0.88 (0.38, 1.37)	NA	1.03 (0.56, 1.50)
PM _{2.5} + NO ₂	0.05 (–0.56, 0.66)	NA	0.01 (–0.63, 0.65)
PM _{2.5} + SO ₂	0.96 (0.42, 1.51)	NA	1.14 (0.59, 1.69)
PM _{2.5} + O ₃	0.63 (0.10, 1.15)	NA	0.54 (–0.04, 1.11)
Respiratory	<22 °C	22 °C–25 °C	≥25 °C
PM _{2.5}	1.15 (0.51, 1.79)	0.39 (–0.40, 1.17)	0.26 (–0.38, 0.91)
PM _{2.5} + NO ₂	0.60 (–0.16, 1.35)	–0.24 (–1.14, 0.67)	–0.53 (–1.39, 0.34)
PM _{2.5} + SO ₂	1.10 (0.41, 1.79)	0.33 (–0.50, 1.17)	0.20 (–0.54, 0.94)
PM _{2.5} + O ₃	1.10 (0.45, 1.76)	0.31 (–0.52, 1.14)	0.12 (–0.69, 0.94)

All pollutants (PM_{2.5}, NO₂, SO₂, O₃) were using 2-day average (lag 0–1) concentration; NA: not applicable because only one temperature cut-off was identified.

^a Significantly different from high temperature stratum.

identify cool and warm temperature cut-offs separately. Temperatures with log relative risk equals to zero in TMR were selected as cut-offs. The shape of TMR accounts for lag day of temperature. Further, the use of different lags to identify cut-offs for cool and warm effects according to their distinct lag pattern reduces the underestimation of thermal stress effect (Braga et al., 2001; Guo et al., 2011).

4.2. Interaction between PM_{2.5} and temperature

We found greater mortality effects of PM_{2.5} in low temperature stratum than that in high stratum for all natural and respiratory mortality. When compared with high temperature stratum, statistically significant interaction was found for all natural mortality. These findings were robust after adjustment for single co-pollutant of NO₂, SO₂, or O₃.

Our results are consistent with a study conducted in Shanghai, which found higher PM₁₀ effects in low temperature stratum compared with medium and high temperature stratum for all natural, cardiovascular, and respiratory, and statistically significant interaction ($P < 0.05$) was found in low temperature stratum, but not in high (Cheng and Kan, 2012). Possible reasons for statistically significant interaction of PM_{2.5} and temperature between low and high temperature stratum in Hong Kong are: First, personal and ambient exposure to PM can vary across seasons because of changing of human behavior (Keeler et al., 2002). Residents in Hong Kong may be more likely to go outdoors and open windows in cool temperature days, whereas staying at home with air conditioner on in warm days. The change of activity may introduce higher mortality risks of PM in cool temperature days, while reducing mortality risks of PM in warm days. Second, chemical compositions of PM_{2.5} may vary in cool and warm seasons. Yuan et al. (2013) found that local pollutants and non-local pollutants contributed different in cool and warm seasons. The reason may due to East Asian Monsoon; the southwest monsoon brings clean oceanic air to Hong Kong in summer, while the northeast monsoon brings pollutants from inland in winter. Finally, because of the inter-correlation among pollutants, higher PM_{2.5} effects in low temperature stratum may be due to high level of other pollutants (Table 2). However, after adjustment of co-pollutant, interaction of PM_{2.5} and temperature

between low and high temperature stratum remained statistically significant.

Although the underlying mechanism of the interaction between air pollution and temperature for daily mortality is still unclear, several possible explanations have been advanced. Low temperature can cause physiologic stress, thus reducing physiologic response ability to air pollution, making people more susceptible to air pollution. Williams et al. (1996) hypothesized that temperature below an optimal temperature would have adverse impact on respiratory mucociliary function, which result in reducing its ability to clear pollutants. Brunekreef and Holgate (2002) reported that air particles might increase inflammatory cytokines release, alter cardiac autonomic function to increase the risk of cardiopulmonary mortality. Therefore, an interaction between PM_{2.5} and temperature on mortality is biologically plausible.

4.3. Temperature modification on causes of mortality

The association between PM_{2.5} and respiratory mortality is more affected by temperature than the association between PM_{2.5} and cardiovascular mortality. The mortality effects of PM_{2.5} decreased more for respiratory mortality than for cardiovascular mortality as temperature increases (Table 3). Chemical compositions of PM_{2.5} vary in cool and in warm seasons may be the main reason. Yuan et al. (2013) reported that vehicle exhaust, such as organic carbon (OC) and elemental carbon (EC), showed equal contribution in winter (16 November to 15 March) and summer (16 May to 15 September), but sulfate was 3–5 times higher in winter than in summer in Hong Kong. EC is more associated with cardiovascular mortality (Mar et al., 2000; Peng et al., 2009), and sulfate is particular associated with respiratory mortality (Dai et al., 2014). With temperature increasing, the proportion of sulfate contributes less to PM_{2.5}, which results in substantial decrease in the health effects of PM_{2.5} on respiratory mortality, while the health effects of PM_{2.5} on cardiovascular mortality remain unchanged because of stable proportion of vehicle exhaust in PM_{2.5} all over temperature range.

4.4. Study strengths and limitations

There are two major strengths in this study. First, we examined temperature modification on PM_{2.5} using two shifting cut-offs from 50th temperature percentile to 5th for cool and to 95th for warm to define three temperature strata in order to find trends of mortality effects of PM_{2.5}, which has not thoroughly studied previously. Second, the availability of 13 years data with 4,748 consecutive days increases the statistical power to detect possible interactions. Some limitations of our study need to be addressed. Data on meteorological conditions and air pollutants were based on the daily average of whole Hong Kong instead of individual data, so measurement error may be present.

5. Conclusions

We found consistently higher PM_{2.5} effects in low temperature stratum for all natural and respiratory mortality in Hong Kong. We identified statistically significant interaction of PM_{2.5} and temperature between low and high temperature stratum for all natural mortality. Our findings provide evidence to support the effect modification of temperature on the association between PM_{2.5} and cause-specific mortality.

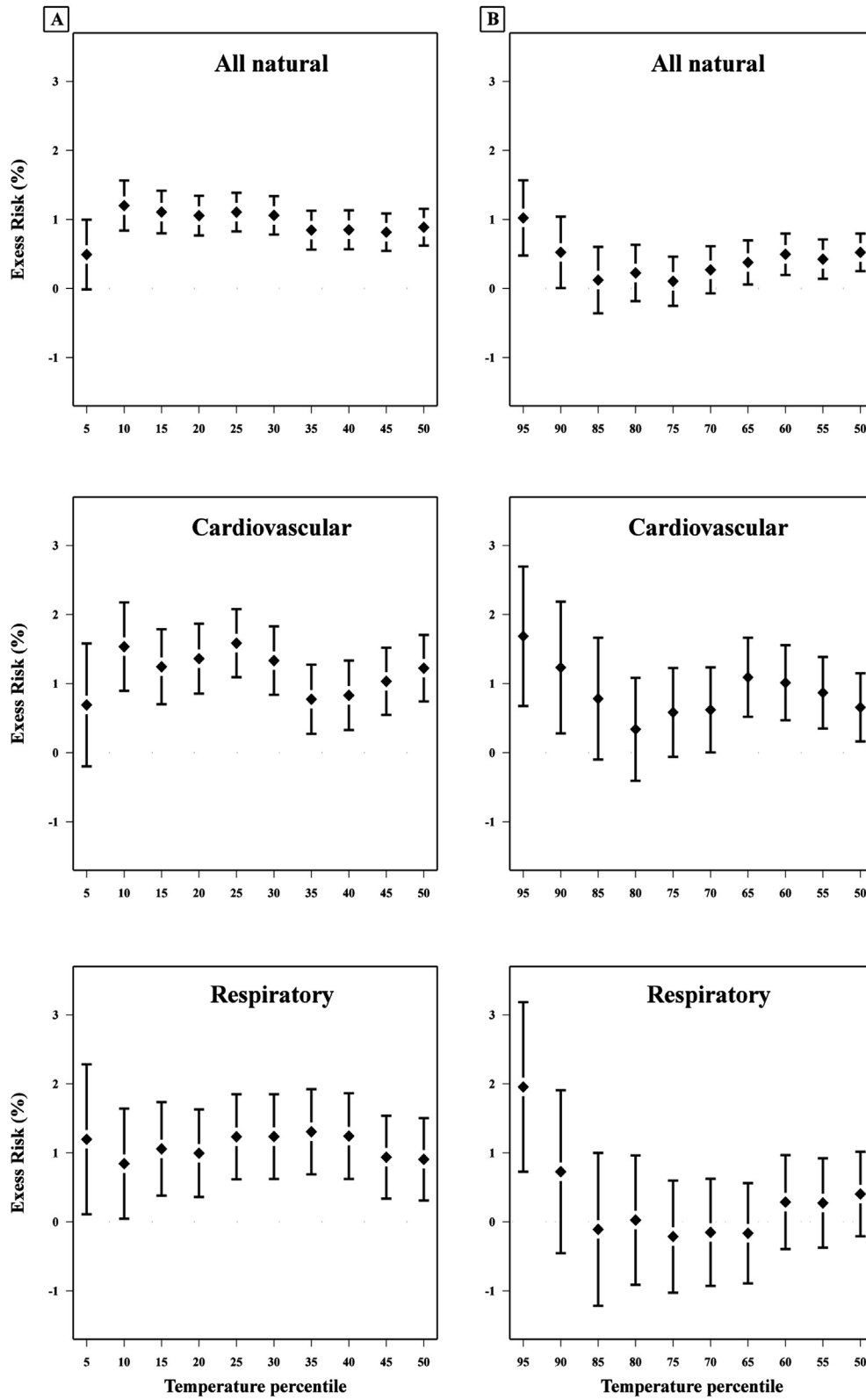


Fig. 3. Estimated excess risk (%) of mortality and 95% confidence interval per $10 \mu\text{g}/\text{m}^3$ increase in $\text{PM}_{2.5}$ (lag 0–1) for temperature strata defined by temperature percentiles for (A) Low temperature stratum and (B) High temperature stratum. Low temperature stratum: temperatures < cool temperature cut-off; High temperature stratum: temperatures \geq warm temperature cut-off.

Conflict of interest

The authors declare they have no competing financial interests.

Acknowledgments

The authors would like to thank Environmental Protection Department for providing air pollution data, the Hong Kong Observatory for meteorological data, and the Hong Kong Census and Statistics Department for mortality data.

Appendix A. Supplementary data

Supplementary data related to this article can be found at <http://dx.doi.org/10.1016/j.envpol.2015.06.007>.

References

- Anderson, B.G., Bell, M.L., 2009. Weather-related mortality: how heat, cold, and heat waves affect mortality in the United States. *Epidemiology* 20, 205–213.
- Bateson, T.F., Schwartz, J., 2004. Who is sensitive to the effects of particulate air pollution on mortality? *Epidemiology* 15, 143–149.
- Bellinger, D.C., 2000. Effect modification in epidemiologic studies of low-level neurotoxicant exposures and health outcomes. *Neurotoxicol. Teratol.* 22, 133–140.
- Braga, A.L.F., Zanobetti, A., Schwartz, J., 2001. The time course of weather-related deaths. *Epidemiology* 12, 662–667.
- Brunekreef, B., Holgate, S.T., 2002. Air pollution and health. *Lancet* 360, 1233–1242.
- Cakmak, S., Dales, R.E., Judek, S., 2006. Do gender, education, and income modify the effect of air pollution gases on cardiac disease? *Occup. Environ. Med.* 48, 89–94.
- Chen, R., Zhou, B., Kan, H., Zhao, B., 2013. Associations of particulate air pollution and daily mortality in 16 Chinese cities: an improved effect estimate after accounting for the indoor exposure to particles of outdoor origin. *Environ. Pollut.* 182, 278–282.
- Cheng, Y., Kan, H., 2012. Effect of the interaction between outdoor air pollution and extreme temperature on daily mortality in Shanghai, China. *J. Epidemiol.* 22, 28–36.
- Curriero, F.C., Heiner, K.S., Samet, J.M., 2002. Temperature and mortality in 11 cities of the eastern United States. *Am. J. Epidemiol.* 155, 80–87.
- Dai, L., Zanobetti, A., Koutrakis, P., Schwartz, J.D., 2014. Associations of fine particulate matter species with mortality in the United States: a multicity time-series analysis. *Environ. Health Perspect.* 122, 837–842.
- Guo, Y., Barnett, A.G., Pan, X., Yu, W., Tong, S., 2011. The impact of temperature on mortality in Tianjin, China: a case-crossover design with a distributed lag nonlinear model. *Environ. Health Perspect.* 119, 1719–1725.
- Hong Kong Department of Health, 2005. Comparability of Cause-of-death Coding between ICD-9 and ICD-10. Centre for Health Protection, Hong Kong.
- Kan, H., London, S.J., Chen, G., Zhang, Y., Song, G., Zhao, N., Jiang, L., Chen, B., 2008. Season, sex, age, and education as modifiers of the effects of outdoor air pollution on daily mortality in Shanghai, China: the Public Health and Air Pollution in Asia (PAPA) Study. *Environ. Health Perspect.* 116, 1183–1188.
- Katsouyanni, K., Touloumi, G., Spix, C., 1997. Short term effects of ambient sulphur dioxide and particulate matter on mortality in 12 European cities: results from time series data from the APHEA project. *BMJ* 314, 1658–1665.
- Keeler, G.J., Dvonch, T., Yip, F.Y., Parker, E.A., Isreal, B.A., 2002. Assessment of personal and community-level exposures to particulate matter among children with asthma in Detroit, Michigan, as part of Community Action Against Asthma (CAAA). *Environ. Health Perspect.* 110, 173–181.
- Li, G., Zhou, M., Cai, Y., Zhang, Y., Pan, X., 2011. Does temperature enhance acute mortality effects of ambient particle pollution in Tianjin city, China. *Sci. Total Environ.* 409, 1811–1817.
- Ma, W., Chen, R., Kan, H., 2014. Temperature-related mortality in 17 large Chinese cities: how heat and cold affect mortality in China. *Environ. Res.* 134C, 127–133.
- Mar, T.F., Norris, G.A., Koenig, J.Q., Larson, T.V., 2000. Associations between air pollution and mortality in Phoenix, 1995–1997. *Environ. Health Perspect.* 108, 347–353.
- Morris, R.D., Naumova, E.N., 1998. Carbon monoxide and hospital admissions for congestive heart failure: evidence of an increased effect at low temperatures. *Environ. Health Perspect.* 106, 649–653.
- O'Neill, M.S., Jerrett, M., Kawachi, I., Levy, J.I., Cohen, A.J., Gouveia, N., Wilkinson, P., Fletcher, T., Cifuentes, L., Schwartz, J., Pollution, W.o.A., Conditions, S., 2003. Health, wealth, and air pollution: advancing theory and methods. *Environ. Health Perspect.* 111, 1861–1870.
- Ostro, B.D., Feng, W.Y., Broadwin, R., Malig, B.J., Green, R.S., Lipsett, M.J., 2008. The impact of components of fine particulate matter on cardiovascular mortality in susceptible subpopulations. *Occup. Environ. Med.* 65, 750–756.
- Peng, R.D., Bell, M.L., Geyh, A.S., McDermott, A., Zeger, S.L., Samet, J.M., Dominici, F., 2009. Emergency admissions for cardiovascular and respiratory diseases and the chemical composition of fine particle air pollution. *Environ. Health Perspect.* 117, 957–963.
- Peng, R.D., Dominici, F., Pastor-Barriuso, R., Zeger, S.L., Samet, J.M., 2005. Seasonal analyses of air pollution and mortality in 100 US cities. *Am. J. Epidemiol.* 161, 585–594.
- Pope III, C.A., Burnett, R.T., Thun, M.J., Calle, E.E., 2002. Lung Cancer, cardiopulmonary mortality, and long-term exposure to fine particulate air pollution. *JAMA* 287, 1132–1141.
- Qian, Z., He, Q., Lin, H.M., Kong, L., Bentley, C.M., Liu, W., Zhou, D., 2008. High temperatures enhanced acute mortality effects of ambient particle pollution in the “oven” city of Wuhan, China. *Environ. Health Perspect.* 116, 1172–1178.
- Ren, C., Tong, S., 2006. Temperature modifies the health effects of particulate matter in Brisbane, Australia. *Int. J. Biometeorol.* 51, 87–96.
- Roberts, S., 2004. Interactions between particulate air pollution and temperature in air pollution mortality time series studies. *Environ. Res.* 96, 328–337.
- Samet, J.M., Dominici, F., Curriero, F.C., 2000. Fine particulate air pollution and mortality in 20 U.S. cities, 1987–1994. *N. Engl. J. Med.* 343, 1742–1749.
- Schenker, N., Gentleman, J., 2001. On judging the significance of differences by examining the overlap between confidence intervals. *Am. Stat.* 55, 182–186.
- Stafoggia, M., Schwartz, J., Forastiere, F., Perucci, C.A., 2008. Does temperature modify the association between air pollution and mortality? A multicity case-crossover analysis in Italy. *Am. J. Epidemiol.* 167, 1476–1485.
- Stieb, D.M., Judek, S., Burnett, R.T., 2002. Meta-analysis of time-series studies of air pollution and mortality: effects of gases and particles and the influence of cause of death, age, and season. *J. Air & Waste Manage. Assoc.* 52, 470–484.
- Wang, C., Chen, R., Kuang, X., Duan, X., Kan, H., 2014. Temperature and daily mortality in Suzhou, China: a time series analysis. *Sci. Total Environ.* 466–467, 985–990.
- Williams, R., Rankin, N., Smith, T., Galler, D., 1996. Relationship between the humidity and temperature of inspired gas and the function of the airway mucosa. *Crit. Care Med.* 24, 1920–1929.
- Wong, C.M., Atkinson, R.W., Anderson, H.R., 2002a. A tale of two cities: effects of air pollution on hospital admissions in Hong Kong and London compared. *Environ. Health Perspect.* 110, 67–77.
- Wong, C.M., Ou, C.Q., Chan, K.P., Chau, Y.K., Thach, T.Q., Yang, L., Chung, R.Y., Thomas, G.N., Peiris, J.S., Wong, T.W., Hedley, A.J., Lam, T.H., 2008a. The effects of air pollution on mortality in socially deprived urban areas in Hong Kong, China. *Environ. Health Perspect.* 116, 1189–1194.
- Wong, C.M., Vichit-Vadakan, N., Kan, H., Qian, Z., 2008b. Public Health and Air Pollution in Asia (PAPA): a multicity study of short-term effects of air pollution on mortality. *Environ. Health Perspect.* 116, 1195–1202.
- Wong, T.W., Tam, W.S., Yu, T.S., Wong, A.H.S., 2002b. Associations between daily mortalities from respiratory and cardiovascular diseases and air pollution in Hong Kong, China. *Occup. Environ. Med.* 59, 30–35.
- Xu, W., Thach, T.Q., Chau, Y.K., Lai, H.K., Lam, T.H., Chan, W.M., Lee, R.S., Hedley, A.J., Wong, C.M., 2013. Thermal stress associated mortality risk and effect modification by sex and obesity in an elderly cohort of Chinese in Hong Kong. *Environ. Pollut.* 178, 288–293.
- Yuan, Z.B., Yadav, V., Turner, J.R., Louie, P.K.K., Lau, A.K.H., 2013. Long-term trends of ambient particulate matter emission source contributions and the accountability of control strategies in Hong Kong over 1998–2008. *Atmos. Environ.* 76, 21–31.
- Zhou, X., Zhao, A., Meng, X., Chen, R., Kuang, X., Duan, X., Kan, H., 2014. Acute effects of diurnal temperature range on mortality in 8 Chinese cities. *Sci. Total Environ.* 493, 92–97.