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## Revisiting the relationship between suicide and unemployment: Evidence from linear and nonlinear cointegration

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### HIGHLIGHTS

- Suicide rates are pro-cyclical with respect to the business cycle in the US.
- ARDL identifies symmetric responses of suicide rates to the unemployment rate.
- NARDL verifies asymmetric responses of suicide rates to the unemployment rate.
- Economic expansion has a greater impact on the suicide rates for individuals aged over 45 than economic recession.

### Abstract

This study employs the linear and nonlinear ARDL cointegration methodologies to examine the potential symmetric and asymmetric responses of suicide rates to unemployment rates in the US from 1928 to 2013. Our results suggest that suicide rates are pro-cyclical with respect to the business cycle (measured by changes in the unemployment rate) after extensively controlling for divorce and fertility rates. Unemployment has symmetric long-run effects on the age-adjusted suicide rate and four age-specific (from ages 25-34 to 55-64) suicide rates, while the effect of an economic expansion on suicide rates for those aged over 45 is greater than the effect of an

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