1	Impact of urban heat islands on morbidity and mortality in heat waves: observational time
2	series analysis of Spain's five cities.
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26 ABSTRACT

Urban heat islands (UHIs) have become an especially relevant phenomenon as a consequence of global warming and the growing proportion of people living in cities. The health impacts that are sometimes attributed to the rise in temperature generated in an UHI are not always adequately justified.

To analyse what effect UHIs have on maximum (Tmax) and minimum daily temperatures (Tmin) recorded in urban and non-urban observatories, and quantify the impact on morbidity and mortality during heat waves in Spain's five cities.

Data were collected on natural-cause daily mortality and unscheduled emergency hospital admissions (ICD-10: A00-R99) registered in these 5 cities across the period 2014-2018. We analysed daily Tmax and Tmin values at urban and non-urban observatories in these cities, and quantified the impact of Tmax and Tmin values during heat waves in each of these cities, using GLM models that included Tmax only, Tmin only, and both. We controlled for air pollution and other meteorological variables, as well as for seasonalities, trend and the autoregressive nature of the series.

The UHI effect was observed in Tmin but not in Tmax, and proved to be greater in coastal cities than in inland and more densely populated cities. The UHI value in relation to the mean Tmin in the summer months ranged from 1.2°C in Murcia to 4.1°C in Valencia (difference between urban/non-urban observatories). The modelling process showed that, while a statistically significant association (p<0.05) was observed in inland cities with Tmax for mortality and hospital admissions in heat waves, in coastal cities the association was obtained with Tmin, and the only impact in this case was the UHI effect on morbidity and mortality.

48 No generalisations can be made about the impact of UHI on morbidity and mortality among 49 the exposed population in cities. Studies on a local scale are called for, since it is local factors 50 that determine whether the UHI effect will have a greater or lesser impact on health during 51 heat-wave events.

- 52 Key words: morbidity; mortality; heat wave; urban heat island; maximum daily temperature;
- 53 minimum daily temperature.

55 56 57

1. INTRODUCTION

58 Rising population concentrations in cities are one of the major challenges of the 21st century. 59 The increase in people with greater exposure to risks deriving from climate change, has 60 contributed to the steady migration to urban areas. According to the data portal of the Global 61 Migration Data Analysis Centre (UN International Organisation for Migration), the global 62 population not born in the cities where they live, is on the rise, going from an initial 30% in 63 1950 to 55% in 2018, and is estimated to reach 60% by 2030 (IOM, 2022; IPCC, 2022). It is 64 envisaged that overall, up to 2.5 billion more people around the world are likely to be living in 65 these habitats by 2050.

This higher concentration of people in urban areas, together with increased urbanisation, the quality of urban design and the building materials used, anthropogenic activity, the shrinking of natural areas, as well as other geographical and meteorological factors, have given rise to the phenomenon known as "urban heat island" (UHI) (EPA, 2022b; Maxwell et al., 2018).

The UHI is a phenomenon well described in the literature (Arnfield, 2003; Barrao et al., 2022; Oke, 1973, 1982). It is characterised by a rise in temperatures in urban centres as compared to outlying rural areas and even nearby suburbs. This alteration affects minimum temperatures in particular, which in some cases can display differences of several degrees with respect to surrounding rural areas (Arnfield, 2003; EPA, 2022b).

This urban warming poses a threat, especially in cities where extreme thermal events, such as
heat waves, not only occur but are being magnified and intensified by the effects of climate
change (EPA, 2022a; Santamouris, 2014).

UHIs have important repercussions on population health and wellbeing (WHO Regional Office for Europe, 2021). Many studies have ascertained their effect on mortality and morbidity around the world (Cheng et al., 2019; Díaz et al., 2006; Ho et al., 2023). It has even been observed that there are relevant differences in these health indicators depending on the 82 meteorological nature of the heat wave itself and its combination with certain air pollutants
83 (Ruiz-Páez et al., 2023).

84 It is clear that, when drawing up plans to combat climate change and the effects of heat, it is 85 essential to assess the related risks and impacts, create a strategic framework, and devise 86 specific actions, so as to build up resilience and mitigate vulnerability. These risks and impacts 87 must be addressed at a local level (WHO Regional Office for Europe, 2021) because for 88 adaptation to be successful, knowledge, competence and local capabilities are required, 89 something that can only be tackled by multi-actor alliances between individuals, households 90 and the community, as well as governments and local entities with decision-making capacity, 91 and other organisations with knowledge and intervention capabilities (Díaz et al., 2015; 92 Dodman, 2012).

93

94 When it comes to addressing the problem of the impact of heat-wave temperatures, different 95 studies indicate that, while it is maximum daily temperatures that best correlate with heat-96 wave-related mortality (Alberdi et al., 1998; Díaz et al., 2002; Díaz et al., 2015; Guo et al., 97 2017), it is minimum temperatures that best account for hospital admissions (Linares & Díaz, 98 2008; Royé D., 2017). This being so, the research questions that arise are: of the two, which 99 really represents the greatest health impact (measured by reference to population morbidity 100 and mortality); that related to maximum daily temperatures or that related to minimum daily 101 temperatures? Hence, is the heat island effect on mortality so decisive?

Although there have been recent analyses of the UHI effect on daily mortality in different Spanish and European cities, these have relied on satellite-based temperature estimates and dose-response functions calculated "ad hoc" for each place (lungman et al., 2023). To date, however, there have been no studies based on observed data which would establish the impact of heat-wave temperatures on daily mortality and emergency hospital admissions through a comparative analysis of the effect of temperatures really registered, both daily

- 108 maximums and daily minimums, on morbidity and mortality, and which, in addition, would 109 include the joint effect of both variables, while simultaneously controlling for different 110 meteorological variables, and in this way calculate their impact on each city.
- 111 This study therefore sought to analyse this impact on daily mortality and emergency daily
- 112 hospital admissions registered in Spain's five provincial capitals across the period 2013-2018.
- 113
- 114

115 **2. MATERIAL AND METHODS**

116 Firstly, we selected the most populated cities in Spain at 1 January 2021, according to data 117 supplied by the National Statistics Institute (Instituto Nacional de Estadística/INE). To be able 118 to detect the existence of UHIs, these cities were additionally required to have one 119 meteorological reference observatory, as specified by the State Meteorological Agency 120 (Agencia Estatal de Meteorología/AEMET), both in and outside their urban centre. The 5 cities 121 that met both conditions were Madrid, Barcelona, Valencia, Malaga and Murcia. Figure 1 122 shows the location of the meteorological reference observatories used in this study, both 123 urban and non-urban, for each of the five cities analysed.

124 <u>2.1 Dependent variables</u>

We analysed daily mortality due to all causes except accidents (ICD-10: A00-R99) registered in each city in the summer months (June-September), across the period 2013-2018. In addition, we also worked with daily emergency hospital admissions due to all causes except accidents (ICD-10: A00-R99) registered at the hospitals in each city analysed. Both data-sets were supplied by the National Statistics Institute.

130 <u>2.2 Independent variables</u>

To characterise the UHI effect, we obtained the maximum daily temperature (Tmax) and minimum daily temperature (Tmin) values in degrees Celsius (°C) recorded by both urban and non-urban observatories (Figure 1) across the study period.

134 In the process of modelling and analysing the impact of Tmax and Tmin during heat waves on 135 mortality and emergency hospital admissions, we solely considered the observatory located in 136 the city interior, since it is this that best represents citizens' exposure to the different 137 meteorological variables. In addition, these observatories also register mean daily relative 138 humidity (%), mean daily wind speed (km/h), daily sunlight (hours), and mean daily air 139 pressure (hPa).

141 <u>2.3 Variables derived from the independent variables</u>

With the aim of calculating the impact that Tmax and Tmin have on daily mortality in heat waves, the value of the heat-wave definition threshold temperature (Tthreshold) was taken into account for both Tmax and Tmin. These Tthresholds are calculated in accordance with epidemiological temperature-mortality studies previously undertaken for each province, and are used by the Spanish Ministry of Health for activation of Heat Wave Prevention Plans (Ministerio de Sanidad 2022). The Tthreshold values calculated for both Tmax (Tthresholdmax) and Tmin (Tthresholdmin) are shown in Table 1.

Based on these Tthresholds, we then calculated the variables that take heat-wavetemperatures into account, defined as follows:

151

152 Theat = 0; if Tmax < Tthresholdmax

153 Theat = Tmax-Tthresholdmax; if Tmax > Tthresholdmax

154

155 *Theatmin* = 0; if Tmin < Tthresholdmin

156 *Theatmin* = Tmin – Tthresholdmin; if Tmin > Tthresholdmin.

157

In view of the relative importance of a heat wave's duration (a heat wave that lasts 2 days will
not have the same impact as one that lasts 20 consecutive days) and chronological number in
the year (the mortality impact of the first heat wave of the year, in which there are more
vulnerable persons (Díaz et al., 2002), is not the same as that of successive heat waves), two
new variables were created: *Durola*, which takes into account the number of days that a heat wave lasts, such that, if

164 the heat wave lasts 2 days, *durola* equals 2, if it lasts 3 days *durola* equals 3, and so on 165 successively; and

- 166 Numola, which takes into account the heat wave's chronological number in the year, (ii) 167 such that, for the first heat wave, numola equals 1, for the second, numola equals 2, and 168 so on successively.
- 169 Given that the variables Theat and Theatmin can have an effect on morbidity and mortality at
- 170 different time lags, up to 5 lags were introduced for these variables (Díaz et al., 2002; Díaz et
- 171 al. 2015), creating the variables Theat1, Theat2, etc., and Theatmin1, Theatmin2, etc.
- 172 Similarly, to estimate the effect of the existence or non-existence of a UHI effect at a daily
- 173 level, we created the variable T_{UHI}, defined as follows:
- 174 $T_{UHI} = Tmin_urban - Tmin_non-urban;$ if Tmin_urban > Tmin_non-urban
- 175 $T_{UHI} = 0$; if Tmin urban < Tmin non-urban
- 176 Hence, positive T_{UHI} values will indicate the existence of a heat island effect.
- 177 Since each city's urban and non-urban observatories are situated in the same meteorological
- 178 weather-forecast area, this is a reliable indicator of the overheating experienced by the urban 179
- population.
- 180 Previous studies show that changes in air pressure can also have an effect on morbidity and
- 181 mortality (González S, 2002). To take this effect into account, we created the variable Pressure
- 182 *trend* (PT), defined as follows:
- 183 PT = Pt - Pt-1

184 where Pt is the air pressure on a given day ("today's air pressure") and Pt-1 is the air pressure

- 185 on the preceding day ("yesterday's air pressure").
- 186 For the other meteorological variables considered, as many as 14 time lags were introduced
- 187 (Gómez-González L, et al., 2023).
- 188 Lastly, to take into account which geographical factors can influence TUHI values, we included
- 189 the city's coastal or non-coastal setting, using a dichotomous variable that is zero if it is non-
- 190 coastal and 1 if it is coastal. Likewise, population density in inhabitants/km² was considered for

each city, along with its stratification in quartiles with respect to the 52 Spanish provincialcapitals. These values are shown in Table 1.

Also included in the models were the daily mean concentrations (μg/m³) of PM₁₀, NO₂ and O₃,
 sourced from the mean readings taken by the measuring stations belonging to the Ministry for
 Ecological Transition and Demographic Challenge (*Ministerio para la Transición Ecológica y Reto Demográfico/MITERD*) in the cities analysed.

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198 <u>2.4 Other control variables</u>

To be able to control for the possible effect which similar seasonalities, trend and autoregressive nature among the dependent and independent variables might have on the modelling process, we introduced the variables *sin365*, *cosin365*, *sin180*, *cosin180*, *sin120*, *cosin120*, *sin90*, *cosin90* to take into account annual, six-monthly, four-monthly and threemonthly seasonalities respectively, using the sine and cosine functions.

204 We also controlled for days of the week and Public Holidays across the study period.

205 Trend was controlled for using the variable n1: n1 is a counter that equals 1 on the first day of

206 the series, 2 on the second day, and so on successively.

207 Possible overdispersion was controlled for by introducing the first-order autoregressive of the208 dependent variable.

209

210 2.5 UHI characterisation process and calculation of attributable mortality

A double-modelling strategy was implemented. On the one hand, to take into account the influence of local factors such as population density or coastal setting on daily T_{UHI} values, a mixed linear model (link = identity) was fitted, using T_{UHI} as the dependent variable, and the coastal setting of the city analysed and the quartile to which it belonged by virtue of its population density, as independent variables. On the other hand, to quantify the impact of Theat and Theatmin for both daily mortality and emergency hospital admissions, generalised

217 linear models (GLMs) were fitted with the Poisson link. In this way, along with all the lagged 218 meteorological and control variables, we fitted one model by introducing the variables linked 219 to Theat, a second model by introducing the variables linked to Theatmin, and lastly, a third 220 model by introducing Theat and Theatmin jointly.

We used the backward-stepwise procedure to select variables that proved significant at p<0.05. Based on the coefficients of the estimators of these statistically significant variables, we then quantified the relative risks (RRs) for every one-unit increase in the independent variables, and based on these, their attributable risks (ARs) in so much per cent, using the equation: $AR = 100^{*}(RR-1)/RR$.

226 Mortality and attributable hospital admissions were calculated on the basis of the AR values 227 for Theat and Theatmin, as well as the values of daily mortality or hospital admissions at the 228 significant lags established in the GLM models (Carmona et al., 2017).

Data-cleaning was performed in R. The mixed models were fitted using the IBM SPSS V29computer software platform, and all other statistical analyses were performed using the STATA

231 v15 computer software package (StataCorp LP, College Station, Texas 77845 USA).

3. RESULTS

The descriptive statistics of the dependent and independent variables used in this study are listed in Table 2.

Table 3 shows the number of heat waves that occurred across the study period at the urban observatory (urban centre) using the heat-wave definition temperature (Tthreshold), based both on the maximum daily temperature (Theat) and minimum daily temperature (Theatmin); also shown is the mean intensity of heat waves (°C), with "mean intensity" being construed as the excess degrees registered on average by each heat wave across the period analysed.

As can be seen, the number of heat waves is higher, if one uses the definition based on the minimum threshold temperature (Theatmin) rather than the maximum threshold temperature (Theat), with the exception of the city of Madrid. That said however, the intensity of the heat waves registered is higher when using the definition based on the maximum as opposed to the minimum threshold temperature, with the exception of the city of Malaga, where these are practically the same.

248 It is evident that there is a high correlation between maximum daily temperature (Tmax) 249 and minimum daily temperature (Tmin), as can be seen in Table 3, which shows that these 250 correlation coefficients are significant at p<0.001.

The graphs in Figure 2 show the temperature time trend at the urban and non-urban observatories in each city.

Table 3 also shows the difference between Tmin registered at the urban and non-urban observatories of each city, previously defined as T_{UHI}. As can be seen, the minimum daily temperature values at the urban observatories are higher than those at the non-urban observatories, i.e., the UHI phenomenon is thus apparent in the 5 cities analysed.

This excess can amount to as much as 4.1°C in the city of Valencia in relation to the values for the whole period, and is higher in coastal cities (Valencia, Malaga and Barcelona) than

in non-coastal cities (Madrid and Murcia). This effect is not seen in the maximum daily
 temperatures registered, with the single exception of Malaga.

Analysis of the daily T_{UHI} values shown in Table 4 indicates that this UHI effect can be as much as 11.2°C, as in the case of Valencia, and is seen on most days, reaching a figure of 99.6% of days in the city of Barcelona.

The results of the mixed models indicate that a city's coastal or non-coastal setting is statistically significant at p <0.005 when it comes to accounting for T_{UHI} values. The coastal setting of a city would account for up to 2.2°C (95%CI: 2.1, 2.4) of the T_{UHI} values. Along with coastal setting, population density also proved to be statistically significant in this mixed model, such that the most densely populated cities, those ranked in Q1, would have T_{UHI} values 1.6°C (95%CI: 1.4, 1.7) higher than those in Q2, with this value being significant at p<0.005.

Figures 3a and 3b show the AR values calculated on the basis of the RR values obtained in the GLM modelling process for both daily mortality and emergency hospital admissions, for the models with Theat only, Theatmin only, and both temperatures as heat-wave indicators. It will be seen in these figures that the highest ARs are found in cities in which the Theat and Theatmin values correspond to the threshold temperatures associated with the highest percentiles.

Table 5 shows the deaths and annual emergency hospital admissions attributable to Theat and Theatmin, along with their 95%Cls, as well as the percentage that these represent in the total number of deaths occurring in these cities in the summer months across the study period.

These values are calculated on the basis of the AR values obtained with the results of the GLM models: firstly, if the variable "Theat only" is included; secondly, if "Theatmin only" is included; and thirdly, when both variables are included.

284 In the case of the joint model and daily mortality, in which both Theat and Theatmin are 285 included, Theat is the only variable that shows an association in the cities of Madrid and 286 Murcia. In Barcelona, both Theat and Theatmin show an association. In the case of 287 Valencia and Malaga, it is the heat-wave definition based on the minimum daily 288 temperature that would be associated with daily mortality. In the case of hospital 289 admissions, it is only in Madrid that Theat would be associated with daily heat-wave-290 related hospital admissions, whereas in Barcelona and Valencia it would be Theatmin, and 291 there would be no association in either Malaga or Murcia.

292

From a quantitative standpoint, the greatest impact on heat-wave mortality is observed in Madrid, where the maximum daily temperatures in heat waves would account for 3.6% of deaths that occur in the summer months; and if the indicator were minimum daily temperature, then 1.2% of these deaths would be associated with heat waves.

In the remaining cities, the percentage of attributable mortality accounted for by heat waves, regardless of whether the indicator is maximum or minimum daily temperature, would not exceed 0.7%. In the case of daily hospital admissions, the percentage of cases accounted for is lower than that of mortality, with the maximum percentage being registered for the city of Madrid, with 0.7%.

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303 The variable, heat-wave number (*numola*), is shown in the GLM models as being significant 304 with a negative sign, whereas the variable pertaining to heat-wave duration (*durola*) has a 305 positive sign.

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4. DISCUSSION

309 <u>4.1 UHI effect</u>

As can be seen in Table 3, the results obtained in this study for the cities analysed go to show that the UHI phenomenon is almost exclusively observed in minimum daily temperatures, i.e., those recorded early in the morning, which is in line with findings reported by a number of studies on the topic (Arnfield, 2003; EPA, 2022b), though there are other studies that also observe this phenomenon in maximum daily temperatures, albeit to a lesser extent (EPA, 2008). In fact, the effect on night-time values is usually as much as three times higher than the effect on daytime values (lungman et al., 2023; Chun et al., 2015).

UHI intensity is influenced by a range of factors, e.g., the fact that in these non-urban settings there are areas with vegetation (Hibbard et al., 2017) or, on the contrary, that there are shopping malls with large car parks, or that these are industrial zones (Middel et al., 2021; Voogt et al., 2000).

321 From a quantitative standpoint, the UHI intensity observed in this study with respect to the 322 mean levels shown in Table 3, ranges from values of 1.2°C to 4.1°C in the minimum daily 323 temperatures. These values are of the same order of magnitude as those reported by other 324 papers, which can be as much as 12°C (Heaviside et al., 2017; Memon et al., 2008). A study 325 conducted in Europe, in which some Spanish cities are analysed, quantifies the effect of the 326 UHI at 1.5°C (range 0.5°C to 3.0°C) (lungman et al., 2023). Specifically, for the cities of Malaga 327 and Barcelona, this effect is estimated at 1.9°C and 1.09°C respectively, though, in that study 328 the UHI was established on the basis of mean daily temperature values and not on Tmin values 329 as in our case.

Studies conducted in Madrid (Sánchez-Guevara et al., 2017; López- Gómez et al., 1993) report this effect as being as high as 8°C, a value close to the 7.1°C shown in Table 4 for this city. In the case of Valencia, studies undertaken there establish this mean UHI value at 2.3°C (Lehoczky et al., 2017), a value lower than that of 4.1°C detected by us for this city, though our data were recorded at meteorological reference observatories, whereas the study cited also contains estimates based on remote sensors (MODIS).

The different UHI intensity shown in Tables 3 and 4 for the cities analysed may be due, not only to different factors relating to the characteristics of a city's outskirts, as described above, but also to its urban characteristics, such as tree coverage, which could possibly cause the urban temperature to drop (Kalstein and Sheridan 2003; Marando et al., 2022), as well as other factors, ranging from population density (Oke et al., 1995; Lee et al., 2020) to the types of buildings, urban structure, or even the colour of the asphalt or number of air-conditioning units (Harlan et al., 2013; Kownacki et al., 2019).

343 The results of the mixed models used for study purposes indicate that population density 344 could account for the different intensity of the UHI effect found in this analysis. Thus, 345 according to Table 2, it is the high population density cities in quartile 1 that would have a 346 greater UHI effect as opposed to those in quartiles 2 and 3. These results are in line with the 347 studies cited above (Oke et al., 1995; Lee et al., 2020). Judging by our results, it is cities' coastal 348 nature that would exert a greater UHI effect than their population-density factor. In all 349 likelihood, the higher humidity values in coastal areas, as shown in Table 1, act to prevent 350 greater cooling during the night of heat accumulated during the day (Morán, F 1944), thereby 351 rendering the UHI effect more pronounced in coastal than in inland cities.

352 <u>4.2 Tmin vs. Tmax as an indicator of the health effect of heat-wave temperatures</u>

353 Some scientific studies maintain that it is the maximum daily temperature which shows a 354 better correlation with daily mortality (Díaz et al., 2002; Díaz et al., 2015; Guo et al., 2017), 355 while also including the mean -though not the minimum- daily temperature as a possible 356 indicator (Guo et al., 2017). In contrast, other studies suggest that it is high night-time 357 temperatures, i.e., Tmin, which show a greater association with mortality in heat waves during 358 the night, arguing that high nocturnal temperatures increase the risk of developing 359 comorbidities such as diabetes and respiratory and cardiovascular system failures (Kilbourne et 360 al., 1982; Sarofim et al., 2016). The results obtained in our study indicate that one cannot 361 generalise, and that it is local conditions that determine the intensity of the impact of heat

362 waves (WHO Regional Office for Europe, 2021), as well as which temperature indicators are 363 best linked to daily mortality and morbidity respectively. It is evident that the high correlation 364 between Tmax and Tmin observed in Table 3 and Figure 2 indicates that high Tmax values 365 entail similarly high Tmin values and vice-versa, and one cannot thus identify whether it is 366 Tmax or Tmin that displays a stronger association, unless one were to consider their joint 367 effect in a mathematical model, and determine which of the two explained more variance in 368 the model and had a greater effect on the health indicator used. Hence, the need for a study 369 such as ours.

These are the local characteristics that cause heat-wave definition temperatures and their corresponding percentiles in the temperature series to vary from one place to another (Montero et al., 2010; WHO Regional Office for Europe, 2021), as shown in Table 1.

In turn, it is these percentile values which, in great measure, explain the behaviour, in terms ofthe number of heat waves and their intensity, shown in Table 3.

375 During the period analysed in Madrid, a heat-wave definition corresponding to the 82nd 376 percentile indicates that there are heat waves on 18% of days in the year, as compared to 377 Malaga, where the 99th percentile indicates that there are heat waves on only 1% of days. 378 Accordingly, there are many more heat waves and more intense heat waves (sum of the 379 difference in degrees over the heat wave threshold temperature) in Madrid than in Malaga. 380 From a health impact point of view, what exerts an influence here is not so much the Tmax or 381 Tmin values reached but rather the size of the gap that separates these temperatures from the 382 heat-wave definition threshold temperature (Díaz et al., 2006).

Moreover, these percentile values are, in turn, those which clearly influence the ARs shown in Figure 3. As a general rule, threshold temperatures values that correspond to low percentiles in the temperature series of the summer months are associated with low ARs: in contrast, threshold temperature values that correspond to high percentiles are associated with high ARs (Díaz et al., 2015). The AR values calculated in this study in relation to daily mortality, using the

models in which Theat only is included, are lower than those obtained in other previous studies (Díaz et al., 2015). This may be due to the different time period analysed, namely, 2000-2009 in the case of Díaz et al's 2015 study versus 2013-2018 in the current study. Different studies in Spain (Díaz et al., 2018) and elsewhere (Åström et al., 2018) have established a clear reduction in the impact of heat on daily mortality, which would account for the decrease in the ARs observed in Madrid and Barcelona, and the fact that no association with mortality is observed in Valencia and Malaga.

From the stance of hospital admissions, it is only in the city of Madrid that maximum daily temperature would have an influence on hospital admissions, a finding in line with other studies which single out Tmin as a better indicator of morbidity than Tmax (Royé D., 2017).

398 The negative sign accompanying the variable, heat-wave number, in the models, would 399 indicate that it is the first heat wave which has a greater impact on morbidity and mortality, 400 and that this impact wanes in successive heat waves in any given year. This is in line with other 401 studies undertaken in Spain (Díaz et al., 2002) and with the so-called harvesting effect, which 402 would indicate that it is during the first heat wave of the year when there are more vulnerable 403 persons, and that the susceptible population becomes gradually smaller as the summer 404 progresses (Alberdi et al., 2018). On the other hand, the positive sign of the coefficients which 405 link this variable to daily morbidity and mortality would indicate that the longer a heat wave 406 lasts, the greater its impact (Díaz et al., 2002).

Lastly, the results in Table 5 relating to morbidity and mortality indicate very similar percentage values for all the cities, with Madrid having the highest heat-wave-related mortality as a consequence of the greater number of heat waves recorded and their intensity. The number of attributable deaths in the cities analysed is lower than that found in other studies (Díaz et al., 2015). The reason for this may be the reduction in the impact of heat in the period analysed (2013-2018) as compared to that of the previous study (2000-2009), but it may also be due to the fact that the current study was conducted at a city level, whereas Díaz

414 et al's study was conducted at a provincial level. Furthermore, our study controlled for air
415 pollution levels while Díaz et al's 2015 study did not.

416

417 <u>4.3 Limitations and strengths</u>

418 The principal limitation of this study is that it was restricted to five Spanish cities, so that no 419 conclusions can be extrapolated to Spanish cities as a whole. However, the condition requiring 420 all the cities analysed to have one meteorological reference observatory within and another 421 outside the city limits, is a trait that limited the number of cities in which this analysis could be 422 carried out. Added to this are the limitations inherent in assigning exposure to meteorological 423 variables to all citizens on the basis of data from a single observatory, despite its being situated 424 within the city limits. Similarly, there are the epidemiological limitations inherent in any 425 ecological longitudinal time-series study. Other aspects not covered by this study, which could 426 presumably explain some of the heterogeneities observed, might be due to the population's 427 unequal vulnerability and other socio-health characteristics (Arsad et al., 2022), something 428 that has a directly proportional relationship with heat-related mortality (Achebak et al., 2018). 429 This study's main strength is that the meteorological data used are data observed at both 430 urban and non-urban observatories, i.e., they are not data estimated on the basis of satellite 431 observations as occurs with other studies (lungman et al., 2023; Lehoczky et al., 2017; López-432 Gómez et al., 1993). Furthermore, the estimates of the impact of heat waves on morbidity and 433 mortality are based on models which were fitted for each city and in which numerous city-434 specific variables were controlled for, without results being extrapolated for ARs obtained in 435 other studies (Martínez-Solanas et al., 2021).

436 <u>4.4 Conclusions</u>

This study's principal conclusion is the need to conduct studies at a local level, since it is these
local factors which determine whether the UHI effect will have a greater or lesser impact on
population health in a given city. Of the results obtained here, mention should be made of the

fact that there are cities, non-coastal cities, where the UHI effect, which is indicated by Tmin, would have a relative importance with respect to daily morbidity and mortality, inasmuch as it is maximum daily temperatures which show this association. In coastal cities, in contrast, the UHI effect is more pronounced in its intensity and, in addition, is directly related to daily morbidity and mortality.

Hence, from the results of this study it cannot be concluded that minimum daily temperatures would show a greater impact on morbidity and mortality than would maximum daily temperatures, and that the UHI effect would be decisive in all cities when it comes to quantifying the heath impact of heat waves. Studies must be undertaken at a local level, if one is to achieve a population adaptation process to high temperatures within the context of climate change, which is based on scientific evidence, as urged by the WHO (WHO Regional for Europe 2021).

452 **Disclaimer**

The researchers declare that they have no conflicts of interest that would compromise the independence of this research work. The views expressed by the authors are not necessarily those of the institutions with which they are affiliated.

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Figure 1. Location of urban and non-urban reference observatories in each of the 5 cities analysed.

Daily temperatures in Madrid





Daily temperatures in Valencia





Daily temperatures in Málaga



Figure 2. Time trend in maximum daily temperature (Tmax) and minimum daily temperature (Tmin) at urban and non-urban observatories in each city analysed.



Figure 3. Attributable risks (ARs) in models with Theat only (blue); and Theatmin only (red); and in models with Theat (green) and Theatmin (orange) for daily mortality (A) and emergency hospital admissions (B).

Murcia

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	Thursdaldusau	Tthus she labor in		
City	(°C)	I thresholdmin	Dopulation doncity	Coastal
City			(in the the second seco	CUastai
	Percentile	Percentile	(innab/km ²)/Quartiles	
	34°C	22°C	5332.7	
Madrid	P82	P92	Q1	0
	32°C	24°C	15987.6	
Barcelona	P96	P96	Q1	1
	34°C	24°C	5877.6	
Valencia	P95	P92	Q1	1
	40°C	26°C	1445.7	
Malaga	P99	P99	Q2	1
	34°C	23°C	507.1	

Table 1. Values of the heat-wave definition threshold temperatures for maximum daily temperature (Tthresholdmax) and for minimum daily temperature (Tthresholdmin), according to data from the Ministry of Health (Ministerio Sanidad 2022) and percentiles to which those temperatures correspond in the series of maximum and minimum daily temperatures, respectively, for the summer months (June-September); population density (inhabitants/km²) and quartiles to which this corresponds in respect of Spain's 52 provincial capitals; coastal city=1, non-coastal city=0.

P96

	Madrid	Barcelona	Valencia	Malaga	Murcia
Daily mortality					
Mean	60.6	24.3	14.6	8.4	6.4
Maximum	95	39	32	20	15
Minimum	31	12	4	1	1
SD	10.1	5.2	4.0	3.0	2.5
Daily hospital admissions					
Mean	475.8	289.1	215.4	104	113.4
Maximum	647	396	342	151	165
Minimum	222	170	115	63	37
SD	85.4	47.7	38.9	16.8	18.8
Maximum daily temperature (°C)					
Mean	31.2	27.8	28.9	30.4	28.4
Maximum	40.0	37.0	41.6	41.7	39.4
Minimum	18.2	18.1	20.8	23	21
SD	4.6	2.5	2.6	3.2	2.4
Minimum daily temperature (°C)					
Mean	18.5	20.6	21.2	20.8	21.0
Maximum	28.9	27.3	27.0	28.3	27.5
Minimum	9.6	12.0	24.0	12.9	11.4
SD	3.4	2.3	2.4	2.5	2.2
Daily relative humidity (%)					
Mean	45.3	69.3	64.0	58.3	ND
Maximum	84.7	94.5	90.5	85.1	ND
Minimum	26.2	30.8	25.0	25.1	ND
SD	9.8	8.3	10.3	15.3	ND
Daily wind speed (km/h)					
Mean	6.7	14.0	10.8	12.4	ND
Maximum	13.3	32.9	29.0	37.9	ND
Minimum	2.4	0.0	4.4	4.7	ND
SD	1.9	3.1	2.8	3.8	ND
Daily pressure (hPa)					
Mean	940.0	1013.3	1008.0	1002.0	ND
Maximum	950.6	1029.0	1021.0	1023.5	ND
Minimum	929.2	953.3	954.8	955.2	ND
SD	2.9	35.3	16.5	38.2	ND
Daily sunlight (hours)					
Mean	11.2	8.3	9.1	10.6	10.5
Maximum	14.4	12.7	12.0	13.7	14.0
Minimum	0.3	0.0	0.0	0.0	0
SD	2.9	3.2	2.8	2.8	2.7

Table 2. Descriptive statistics of the dependent variables. In the case of the meteorological variables, the data correspond to the urban observatory (situated in an urban centre). Summer months (June-September 2013-2018). N =732. ND= No Data.

	No. heat waves/	Correlation	Difference Tmin	Difference Tmax
	mean intensity (°C)	coefficient	Urban – Non-urban	Urban – Non-urban
		Tmax vs. Tmin	(Т _{UHI})	
Madrid				
Theat	232 /2°C	0.948**	1.3°C	0°C
Theatmin	109/1.3 °C			
Barcelona				
Theat	25 /1.2°C	0.799**	3.2°C	-0.1°C
Theatmin	66/0.8 °C			
Valencia				
Theat	20/2.0	0.609**	4.1°C	-1.6°C
Theatmin	71/0.8			
Malaga				
Theat	4/0.9	0.573**	1.9°C	1.5°C
Theatmin	18/1			
Murcia				
Theat	11/1.8	0.447**	1.2°C	0°C
Theatmin	176/1.4			

Table 3. Number of heat waves and mean intensity of these heat waves (°C); correlation coefficients between maximum daily and minimum daily temperature; difference between the means for the summer months (°C) of minimum and maximum daily temperatures, between the urban and non-urban observatories in each city. **p<0.001

City	Madrid	Barcelona	Valencia	Malaga	Murcia
Т_{UHI} (°C) Mean	1.3	3.2	4.1	2.1	1.2
Maximum Minimum SD	7.1 0 1.2	5.9 0 0.9	11.2 0 2.2	9.5 0 1.5	7.4 0 0.7
Number of days T _{UHI} >0	581	729	676	591	723
Percentage of days with T _{UHI} >0	79.4	99.6	96.4	84.3	98.8

Table 4. Analysis of the heat island effect of urban heat at a daily level during the summer months —June, July, August, September. T_{UHI} is defined as the difference between the minimum daily temperatures at the urban and non-urban observatories. T_{UHI} >0 indicates the existence of a heat island effect. N= 732.

	Theat only	Theatmin only	Theat and Theatmin
Madrid			
Deaths/year	264 (121 410) 3.6%	88 (33 164) 1.2%	Theat 115 (67 165) 1.6%
Admissions/year	405 (296 515) 0.7%	172 (103 239) 0.3%	Theat 405 (296 515) 0.7%
Barcelona			
Deaths/year	17 (5 28) 0.6%	18 (7 29) 0.6%	Theat 8 (1 12) 0.3%
			Theatmin 16 (4 26) 0.5%
Admissions/year	25 (5 45) 0.1%	64 (28 98) 0.2%	Theatmin:76 (40 110) 0.2%
Valencia			
Deaths/year	NA	13 (4 21) 0.7 %	Theatmin 13 (4 21) 0.7 %
Admissions/year	NA	140 (25 253) 0.5%	Theatmin 140 (25 253) 0.5%
Malaga			
Deaths/year	NA	4 (1 7) 0.4 %	Theatmin 4 (1 7) 0.4 %
Admissions/year	NA	NA	NA
Murcia			
Deaths/year	3 (0 5) 0.3%	NA	Theat 3 (0 5) 0.3 %
Admissions/year	NA	NA	NA

Table 5. Mortality and annual emergency hospital admissions attributable to the maximum daily temperature (Tmax), variable Theat, and minimum daily temperature (Tmin), variable Theatmin, with their respective 95% CIs and percentage of deaths and admissions, both for GLM models in which Tmax only and Tmin only were included, and for models in which both were included.

NA = No association.