

Supplementary Table 1 Correlation matrix of potato prices in selected markets

Markets	Azadpur	Ahmedabad	Bengaluru	Pune	Siliguri
Azadpur	1				
Ahmedabad	0.8495	1			
Bengaluru	0.7388	0.8306	1		
Pune	0.8563	0.8922	0.8714	1	
Siliguri	0.7444	0.7403	0.7431	0.7537	1

Supplementary Table 2 VAR lag selection criteria

Endogenous variables: LNAZADPUR LNAHMEDABAD LNBENGALURU LNPUNE LNSILIGURI						
Lag	LogL	LR	FPE	AIC	SC	HQ
0	120.76	NA	4.39e-07	-0.449	-0.408	-0.433
1	2492.30	4687.81	4.84e-11	-9.562	-9.315*	-9.465
2	2548.90	110.79	4.28e-11*	-9.685*	-9.231	-9.507*

LR, Sequential modified LR test statistic (each test at 5% level); FPE, Final Prediction Error; AIC, Akaike Information Criterion; SC, Schwarz Information Criterion; HQ, Hannan-Quinn Information Criterion.

Supplementary Table 3 Results of Granger causality of potato prices for selected markets

Null hypothesis	n	F statistics	P value	Granger cause	Direction
Ahmedabad → Azadpur	518	12.564	5.E-06	Yes	Unidirectional
Azadpur → Ahmedabad		2.320	0.099	No	
Bengaluru → Azadpur	518	4.563	0.010	Yes	Bidirectional
Azadpur → Bengaluru		10.339	4.E-05	Yes	
Pune → Azadpur	518	9.279	0.000	Yes	Bidirectional
Azadpur → Pune		11.867	9.E-06	Yes	
Siliguri → Azadpur	518	11.390	1.E-05	Yes	Bidirectional
Azadpur → Siliguri		13.276	2.E-06	Yes	
Bengaluru → Ahmedabad	518	4.063	0.017	Yes	Bidirectional
Ahmedabad → Bengaluru		26.229	1.E-11	Yes	
Pune → Ahmedabad	518	2.454	0.086	No	Unidirectional
Ahmedabad → Pune		19.482	7.E-09	Yes	
Siliguri → Ahmedabad	518	1.797	0.166	No	Unidirectional
Ahmedabad → Siliguri		13.661	2.E-06	Yes	
Pune → Bengaluru	518	31.011	2.E-13	Yes	Uni directional
Bengaluru → Pune		2.456	0.086	No	
Siliguri → Bengaluru	518	14.228	1.E-06	Yes	Unidirectional
Bengaluru → Siliguri		1.633	0.196	No	
Siliguri → Pune	518	2.726	0.066	No	Unidirectional
Pune → Siliguri		8.592	0.000	Yes	