```
In [1]: #Glm Test for P-value
        # Load your data
        data <- read.csv("Pilot_modified_data_1.csv")</pre>
        # Define your variables
        independent_variables <- c('BFI..E.', 'BFI..A.', 'BFI..C.', 'BFI..N.', 'BFI..O.',</pre>
        mediator_variable <- 'PAQ'</pre>
        dependent variables <- c('Panas...', 'Panas...1', 'CBCL')</pre>
        # Function to calculate star ratings
        get star rating <- function(p value) {</pre>
          if (p_value < 0.001) return("***")
          else if (p_value < 0.01) return("**")</pre>
          else if (p_value < 0.05) return("*")
          else return("check")
        # Fit separate Poisson GLM models for each dependent variable
        for (dependent_variable in dependent_variables) {
          formula <- paste(dependent_variable, "~ . +", mediator_variable)</pre>
          poisson_model <- glm(formula, data = data, family = poisson(link = "log"))</pre>
          # Summarize the model
          cat("Summary for", dependent_variable, ":\n")
          model_summary <- summary(poisson_model)</pre>
          print(model_summary)
          # Get and print star ratings for p-values
          p_values <- model_summary$coefficients[, "Pr(>|z|)"]
          star_ratings <- sapply(p_values, get_star_rating)</pre>
          star_ratings_df <- data.frame(Coefficient = rownames(model_summary$coefficients),</pre>
          print(star ratings df)
          print("-----")
```

```
Summary for Panas..:
Call:
glm(formula = formula, family = poisson(link = "log"), data = data)
Deviance Residuals:
               10
                      Median
                                   3Q
                                            Max
-0.127254 -0.030803 -0.004841 0.030804
                                        0.236661
Coefficients:
              Estimate Std. Error z value Pr(>|z|)
                                          0.758
(Intercept)
            0.8376069 2.7176884 0.308
Panas...1 -0.0035951 0.2941212 -0.012
                                          0.990
BFI..E.
           -0.0490939 0.4710388 -0.104
                                         0.917
BFI..A.
           0.0071564 0.2813401 0.025
                                         0.980
BFI..C.
           0.0366116 0.4633167 0.079 0.937
BFI..N.
           0.0525955 0.2210784 0.238 0.812
BFI..0. -0.0122170 0.3629494 -0.034 0.973
EI..Self.A. 0.0008079 0.0183715 0.044 0.965
EI..Self.M. -0.0021908 0.0143532 -0.153 0.879
EI..Social.A. 0.0023679 0.0235086 0.101 0.920
           -0.0001474 0.0164597 -0.009 0.993
EI..RM.
Total
           -0.0173123 0.3458867 -0.050 0.960
PAQ
           0.0146337 0.2688049 0.054 0.957
CBCL
            -0.1406602 0.4055748 -0.347
                                         0.729
(Dispersion parameter for poisson family taken to be 1)
   Null deviance: 0.41816 on 33 degrees of freedom
Residual deviance: 0.15941 on 20 degrees of freedom
AIC: 117.4
Number of Fisher Scoring iterations: 3
              Coefficient Stars
(Intercept)
              (Intercept) check
Panas...1
              Panas...1 check
BFI..E.
                BFI..E. check
BFI..A.
                 BFI..A. check
BFI..C.
                BFI..C. check
BFI..N.
                BFI..N. check
BFI..O.
                 BFI..O. check
            EI..Self.A. check
EI..Self.A.
             EI..Self.M. check
EI..Self.M.
EI..Social.A. EI..Social.A. check
EI..RM.
                 EI..RM. check
Total
                   Total check
PAO
                     PAQ check
CBCL
                    CBCL check
[1] "-----"
Summary for Panas...1:
Call:
glm(formula = formula, family = poisson(link = "log"), data = data)
Deviance Residuals:
```

```
Min
            10
                 Median
                             3Q
                                     Max
-0.6553 -0.3270 -0.0017
                         0.2423
                                  0.5873
Coefficients:
             Estimate Std. Error z value Pr(>|z|)
(Intercept)
             0.889891 4.349013 0.205
                                          0.838
Panas..
            -0.149219
                      1.404358 -0.106
                                          0.915
BFI..E.
            -0.146126
                      0.531573 -0.275
                                          0.783
BFI..A.
            -0.033461 0.324314 -0.103
                                          0.918
BFI..C.
                      0.543706 0.284
             0.154399
                                          0.776
BFI..N.
             0.062337 0.295745 0.211
                                          0.833
BFI..O.
           -0.280332 0.419729 -0.668
                                          0.504
EI..Self.A.
             0.003700 0.020197 0.183
                                          0.855
EI..Self.M. -0.000276 0.017381 -0.016
                                          0.987
EI..Social.A. 0.002127 0.027020
                                0.079
                                          0.937
EI..RM.
            -0.007422 0.017756 -0.418
                                          0.676
Total
             0.060747 0.382359 0.159
                                          0.874
PAQ
             0.082828 0.304525 0.272
                                          0.786
CBCL
             0.089480 0.656400 0.136
                                          0.892
(Dispersion parameter for poisson family taken to be 1)
   Null deviance: 5.7187 on 33 degrees of freedom
Residual deviance: 3.8829 on 20 degrees of freedom
AIC: 110.93
Number of Fisher Scoring iterations: 4
              Coefficient Stars
(Intercept)
              (Intercept) check
Panas..
                  Panas.. check
BFI..E.
                  BFI..E. check
                 BFI..A. check
BFI..A.
                  BFI..C. check
BFI..C.
BFI..N.
                  BFI..N. check
BFI..O.
                  BFI..O. check
EI..Self.A.
             EI..Self.A. check
EI..Self.M.
             EI..Self.M. check
EI..Social.A. EI..Social.A. check
EI..RM.
                  EI..RM. check
Total
                    Total check
PAO
                      PAQ check
CBCL
                     CBCL check
[1] "-----"
Summary for CBCL :
glm(formula = formula, family = poisson(link = "log"), data = data)
Deviance Residuals:
    Min
              1Q
                    Median
                                 3Q
                                         Max
-0.60355 -0.06141
                   0.02928
                            0.07397
                                     0.28235
Coefficients:
              Estimate Std. Error z value Pr(>|z|)
(Intercept)
             2.104e+00 3.339e+00
                                   0.630
                                           0.529
```

```
Panas..
                  -8.260e-01 1.114e+00 -0.741
                                                  0.459
       Panas...1
                   2.974e-02 3.034e-01 0.098
                                                  0.922
       BFI..E.
                  -1.124e-01 4.808e-01 -0.234
                                                  0.815
       BFI..A.
                  -4.170e-02 2.832e-01 -0.147 0.883
       BFI..C.
                   1.188e-01 4.719e-01 0.252 0.801
       BFI..N.
                   9.358e-02 2.512e-01 0.373 0.709
                -7.562e-02 3.670e-01 -0.206 0.837
       BFI..O.
       EI..Self.A. 1.366e-04 1.894e-02 0.007 0.994
       EI..Self.M. -3.774e-03 1.527e-02 -0.247 0.805
       EI..Social.A. 7.694e-03 2.340e-02 0.329 0.742
       EI..RM.
                  -1.222e-05 1.706e-02 -0.001 0.999
                  -9.119e-02 3.408e-01 -0.268 0.789
       Total
       PA0
                    6.153e-02 2.703e-01 0.228 0.820
       (Dispersion parameter for poisson family taken to be 1)
           Null deviance: 2.2148 on 33 degrees of freedom
       Residual deviance: 1.1489 on 20 degrees of freedom
       AIC: 115.56
       Number of Fisher Scoring iterations: 4
                      Coefficient Stars
       (Intercept)
                     (Intercept) check
       Panas..
                        Panas.. check
       Panas...1
                      Panas...1 check
       BFI..E.
                        BFI..E. check
       BFI..A.
                        BFI..A. check
       BFI..C.
                        BFI..C. check
       BFI..N.
                        BFI..N. check
       BFI..O.
                        BFI..O. check
       EI..Self.A. EI..Self.A. check
       EI..Self.M.
                    EI..Self.M. check
       EI..Social.A. EI..Social.A. check
       EI..RM.
                         EI..RM. check
       Total
                           Total check
       PAQ
                             PAQ check
       [1] "-----"
In [2]: #Test for k-fold cross validation in R
       # Load necessary libraries
       library(caret)
       # Assuming you have already performed the GLM analysis and have the data in a varia
       # Set the number of folds for cross-validation (e.g., 5-fold)
       num folds <- 5
       # Create a cross-validation control object
       cv <- trainControl(method = "cv", number = num_folds)</pre>
       # Define the formula for the model (e.g., Panas.. ~ . + PAQ)
       formula <- as.formula("Panas.. ~ . + PAQ")</pre>
       # Fit the GLM model with 5-fold cross-validation
```

```
glm_cv <- train(formula, data = data, method = "glm", family = poisson(link = "log"</pre>
# View cross-validation results
print(glm_cv)
Loading required package: ggplot2
Loading required package: lattice
Warning message in train.default(x, y, weights = w, ...):
"You are trying to do regression and your outcome only has two possible values Are
you trying to do classification? If so, use a 2 level factor as your outcome colum
n."
Warning message in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainI
nfo,:
"There were missing values in resampled performance measures."
Generalized Linear Model
34 samples
13 predictors
No pre-processing
Resampling: Cross-Validated (5 fold)
Summary of sample sizes: 27, 28, 27, 27
Resampling results:
  RMSE
            Rsquared MAE
  0.2632421 0.4166667 0.161648
```

```
In [3]: #Main Code
        #SOURCES ::
        # https://www.statology.org/k-fold-cross-validation-in-r/
        # https://www.geeksforgeeks.org/k-fold-cross-validation-in-r-programming/
        # http://www.sthda.com/english/articles/38-regression-model-validation/157-cross-va
        # https://cran.r-project.org/web/packages/caret/vignettes/caret.html
        # https://www.youtube.com/watch?v=CmOZy8WKpTM
        # Load necessary libraries
        library(caret)
        # Assuming you have already performed the GLM analysis and have the data in a varia
        # Set the number of folds for cross-validation (e.g., 5-fold)
        num_folds <- 5
        # Create a cross-validation control object
        cv <- trainControl(method = "cv", number = num_folds)</pre>
        # Define the independent variables and mediator variable
        independent_variables <- c('BFI..E.', 'BFI..A.', 'BFI..C.', 'BFI..N.', 'BFI..O.',</pre>
        mediator_variable <- 'PAQ'</pre>
        # Define a list of dependent variables
```

```
dependent_variables <- c('Panas...', 'Panas...1', 'CBCL')</pre>
# Loop through each dependent variable
for (dependent_variable in dependent_variables) {
 # Define the formula for the model
 formula <- as.formula(paste(dependent_variable, "~ . +", mediator_variable))</pre>
 # Fit the GLM model with 5-fold cross-validation
 glm cv <- train(formula, data = data, method = "glm", family = poisson(link = "lo
 # View cross-validation results for each dependent variable
 cat("Cross-validation results for", dependent variable, ":\n")
  print(glm_cv)
 cat("========\n")
Warning message in train.default(x, y, weights = w, ...):
"You are trying to do regression and your outcome only has two possible values Are
you trying to do classification? If so, use a 2 level factor as your outcome colum
n."
Warning message in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainI
"There were missing values in resampled performance measures."
Cross-validation results for Panas..:
Generalized Linear Model
34 samples
13 predictors
No pre-processing
Resampling: Cross-Validated (5 fold)
Summary of sample sizes: 27, 27, 27, 28
Resampling results:
           Rsquared MAE
  RMSE
  0.316962 0.775641 0.1954197
     ______
Warning message in train.default(x, y, weights = w, ...):
"You are trying to do regression and your outcome only has two possible values Are
you trying to do classification? If so, use a 2 level factor as your outcome colum
n."
Warning message in predict.lm(object, newdata, se.fit, scale = 1, type = if (type
"prediction from a rank-deficient fit may be misleading"
```

```
Cross-validation results for Panas...1:
        Generalized Linear Model
        34 samples
        13 predictors
        No pre-processing
        Resampling: Cross-Validated (5 fold)
        Summary of sample sizes: 27, 27, 28, 27, 27
        Resampling results:
          RMSE
                     Rsquared
                                MAF
          0.8321274 0.1950006 0.7156902
        Warning message in train.default(x, y, weights = w, ...):
        "You are trying to do regression and your outcome only has two possible values Are
        you trying to do classification? If so, use a 2 level factor as your outcome colum
        n."
        Warning message in predict.lm(object, newdata, se.fit, scale = 1, type = if (type
        "prediction from a rank-deficient fit may be misleading"
        Warning message in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainI
        nfo,:
        "There were missing values in resampled performance measures."
        Cross-validation results for CBCL:
        Generalized Linear Model
        34 samples
        13 predictors
        No pre-processing
        Resampling: Cross-Validated (5 fold)
        Summary of sample sizes: 27, 27, 28, 27
        Resampling results:
          RMSE
                     Rsquared
                                 MAE
          0.7018955 0.03946961 0.4665882
In [4]: #Code to Check the confidence intervals of the K-fold Cross Validation
        # Load necessary libraries
        library(caret)
        data <- read.csv("Pilot_modified_data_1.csv")</pre>
        # Assuming you have already performed the GLM analysis and have the data in a varia
        # Set the number of folds for cross-validation (e.g., 5-fold)
        num folds <- 5
        # Create a cross-validation control object
        cv <- trainControl(method = "cv", number = num_folds)</pre>
```

Define the independent variables and mediator variable

```
independent_variables <- c('BFI..E.', 'BFI..A.', 'BFI..C.', 'BFI..N.', 'BFI..O.',</pre>
mediator_variable <- 'PAQ'</pre>
# Define a list of dependent variables
dependent_variables <- c('Panas...', 'Panas...1', 'CBCL')</pre>
# Loop through each dependent variable
for (dependent_variable in dependent_variables) {
 # Define the formula for the model
 formula <- as.formula(paste(dependent_variable, "~ . +", mediator_variable))</pre>
  # Fit the GLM model with 5-fold cross-validation
  glm_cv <- train(formula, data = data, method = "glm", family = poisson(link = "lo")</pre>
  # View cross-validation results for each dependent variable
  cat("Cross-validation results for", dependent_variable, ":\n")
  print(glm_cv)
  # Get and print confidence intervals
  confidence_level <- 0.95 # You can set the desired confidence Level
  conf_intervals <- confint(glm_cv$finalModel, level = confidence_level)</pre>
  cat("Confidence Intervals (", confidence_level * 100, "%):\n")
  print(conf_intervals)
 cat("=======\n")
}
Warning message in train.default(x, y, weights = w, ...):
"You are trying to do regression and your outcome only has two possible values Are
you trying to do classification? If so, use a 2 level factor as your outcome colum
n."
Warning message in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainI
nfo,:
"There were missing values in resampled performance measures."
Cross-validation results for Panas..:
Generalized Linear Model
34 samples
13 predictors
No pre-processing
Resampling: Cross-Validated (5 fold)
Summary of sample sizes: 27, 27, 28, 27, 27
Resampling results:
  RMSE
            Rsquared MAE
  0.2221788 0.25 0.1459224
Waiting for profiling to be done...
```

```
Confidence Intervals ( 95 %):
                  2.5 %
                           97.5 %
(Intercept)
            -4.52962974 6.19383713
Panas...1
           -0.58139715 0.57591853
BFI..E.
            -0.94538271 0.91902446
BFI..A.
            -0.55155455 0.55688115
           -0.87269423 0.95169455
BFI..C.
           -0.38116926 0.48957416
BFI..N.
BFI..O.
           -0.74325364 0.68585922
EI..Self.A. -0.03535082 0.03736765
EI..Self.M. -0.03086436 0.02567329
EI..Social.A. -0.04459332 0.04791043
EI..RM.
           -0.03208577 0.03272308
Total
           -0.70616649 0.66038196
PAQ
            -0.52554052 0.53362686
CBCL
            -0.90081535 0.70831595
_____
Warning message in train.default(x, y, weights = w, ...):
"You are trying to do regression and your outcome only has two possible values Are
you trying to do classification? If so, use a 2 level factor as your outcome colum
n."
Warning message in predict.lm(object, newdata, se.fit, scale = 1, type = if (type
"prediction from a rank-deficient fit may be misleading"
Cross-validation results for Panas...1:
Generalized Linear Model
34 samples
13 predictors
No pre-processing
Resampling: Cross-Validated (5 fold)
Summary of sample sizes: 28, 27, 27, 27
Resampling results:
 RMSE
            Rsquared
                      MAE
 0.7501959 0.1720654 0.624577
Waiting for profiling to be done...
```

```
Confidence Intervals ( 95 %):
                   2.5 %
                            97.5 %
(Intercept) -7.67581222 9.78392888
Panas..
            -3.44866963 2.44509983
BFI..E.
            -1.16637525 0.94183865
BFI..A.
            -0.68201205 0.59768039
BFI..C.
           -0.90784178 1.23864245
BFI..N.
            -0.50794309 0.66014285
BFI..O.
           -1.14248521 0.51574656
EI..Self.A. -0.03630188 0.04361503
EI..Self.M. -0.03499845 0.03358241
EI..Social.A. -0.05176683 0.05481635
EI..RM.
           -0.04192160 0.02815058
Total
            -0.69532455 0.81425853
PAQ
            -0.52931454 0.67185137
CBCL
            -1.13737476 1.48942119
_____
Warning message in train.default(x, y, weights = w, ...):
"You are trying to do regression and your outcome only has two possible values Are
you trying to do classification? If so, use a 2 level factor as your outcome colum
n."
Warning message in predict.lm(object, newdata, se.fit, scale = 1, type = if (type
"prediction from a rank-deficient fit may be misleading"
Warning message in nominalTrainWorkflow(x = x, y = y, wts = weights, info = trainI
nfo,:
"There were missing values in resampled performance measures."
Cross-validation results for CBCL:
Generalized Linear Model
34 samples
13 predictors
No pre-processing
Resampling: Cross-Validated (5 fold)
Summary of sample sizes: 27, 27, 27, 28
Resampling results:
  RMSE
            Rsquared
                       MAE
  0.7841941 0.09133986 0.5067433
Waiting for profiling to be done...
```

```
Confidence Intervals ( 95 %):
                 2.5 %
                         97.5 %
(Intercept) -4.20614399 9.44624851
Panas..
           -3.80116832 1.01994749
Panas...1
           -0.56454388 0.62989737
BFI..E.
           -1.03346545 0.87317891
BFI..A.
BFI..C.
          -0.60788946 0.50934793
          -0.81252554 1.04477742
BFI..N.
          -0.39524798 0.59674386
BFI..O.
          -0.81288041 0.63220966
EI..Self.A. -0.03735695 0.03758648
EI..Self.M. -0.03413890 0.02604045
EI..Social.A. -0.03917482 0.05293202
EI..RM.
          -0.03304823 0.03415683
Total
           -0.76991674 0.57731010
PAQ
           -0.48363315 0.58198734
_____
```

In []: