

# Projet Micro-économétrie

Analyse des determinants socio-économiques de l'espérance de vie (Panel 2000-2025)

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## 1 Présentation de la problématique Recherche

Dans ce projet, nous cherchons à répondre à la question de recherche suivante : **Quels sont les déterminants socio-économiques et sanitaires de l'espérance de vie , et comment la richesse nationale, l'éducation et le statut de développement influencent-ils la longévité des populations ?**

L'objectif principal est de comprendre les facteurs majeurs qui allongent ou réduisent la durée de vie et d'évaluer .Cette analyse

Pour répondre à cette question, nous utilisons

## 2 Presentation des données

La base de données a été obtenu via la plateforme **kaggle(Life Expectancy (WHO))**. Ce jeu de données rassemble des indicateurs produits par le Global Health Observatory(GHO) de l'organisation Mondiale de la santé (OMS) et par les Nations Unies .

Ce panel couvre une période de 16 ans , de 2000 à 2015.L'échantillon comporte 2938 observation reparties sur 193 pays.

### 2.1 Variables retenues pour l'analyse

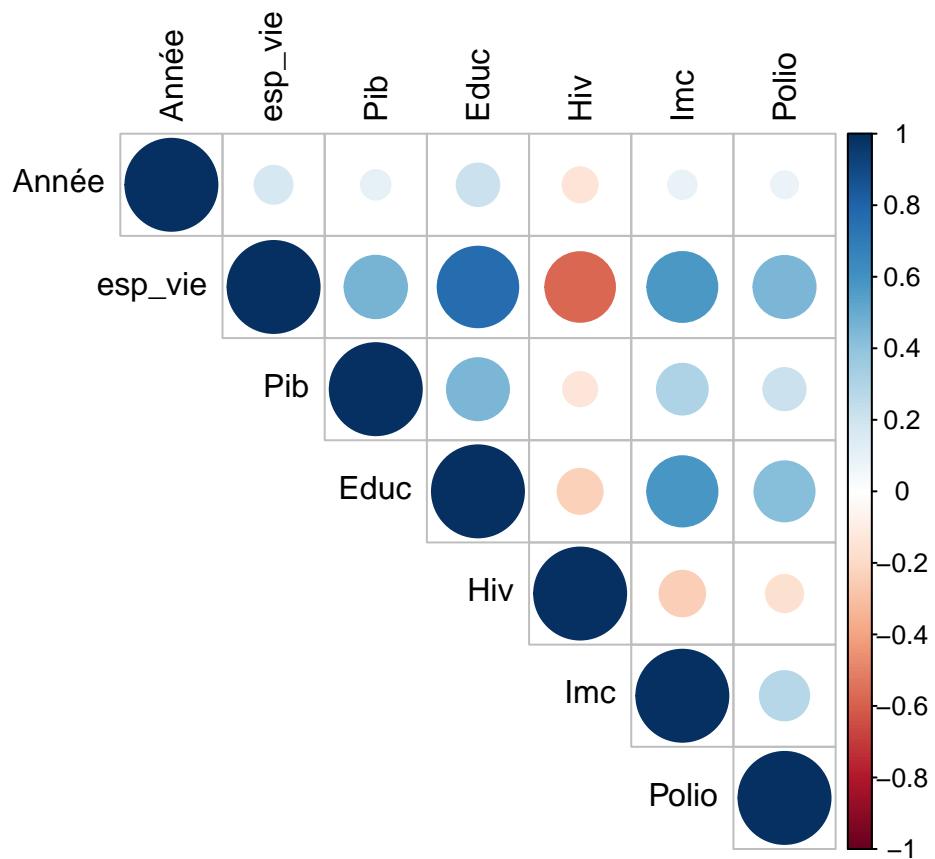
Afin d'étudier l'impact de l'économie et de la santé sur l'espérance de vie , nous avons retenues les variables suivantes :

- Pays :
- Année :
- esp\_vie : Esperance de vie à la naissance
- Pib :
- Educ :
- Hiv :
- Inc :
- Polio :
- Statut : Statut de développement économique ( 0 = Pays en développement et 1 = Pays développé )

## 3 Statistiques descriptives

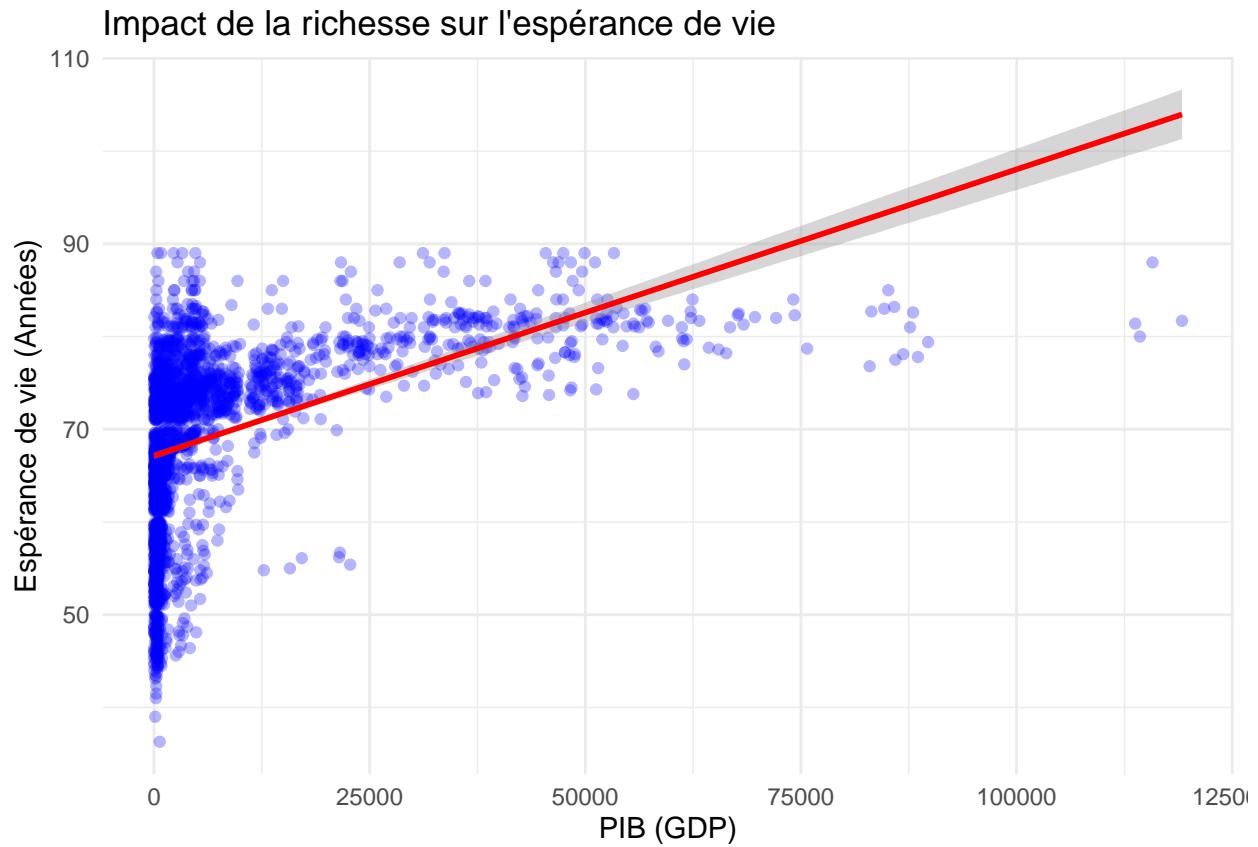
```
##      Pays           Année        esp_vie          Pib
##  Length:2450      Min.   :2000    Min.   :36.30  Min.   :1.681e+00
##  Class  :character 1st Qu.:2004   1st Qu.:63.42  1st Qu.:4.652e+02
##  Mode   :character Median :2007   Median :72.30  Median :1.815e+03
##                               Mean   :2007   Mean   :69.48  Mean   :7.586e+03
##                               3rd Qu.:2011  3rd Qu.:76.00  3rd Qu.:6.266e+03
##                               Max.   :2015   Max.   :89.00  Max.   :1.192e+05
##      Educ           Hiv          Imc          Polio
##  Min.   : 0.00  Min.   : 0.100  Min.   : 1.40  Min.   : 3.00
##  1st Qu.:10.20 1st Qu.: 0.100  1st Qu.:19.20  1st Qu.:78.00
##  Median :12.50  Median : 0.100  Median :43.80  Median :93.00
##  Mean   :12.18  Mean   : 1.901  Mean   :38.35  Mean   :82.73
##  3rd Qu.:14.50 3rd Qu.: 0.800  3rd Qu.:56.20  3rd Qu.:97.00
##  Max.   :20.70  Max.   :50.600  Max.   :77.60  Max.   :99.00
##      Statut
##  Length:2450
##  Class  :character
##  Mode   :character
##
```

### 3.1 Corrélation



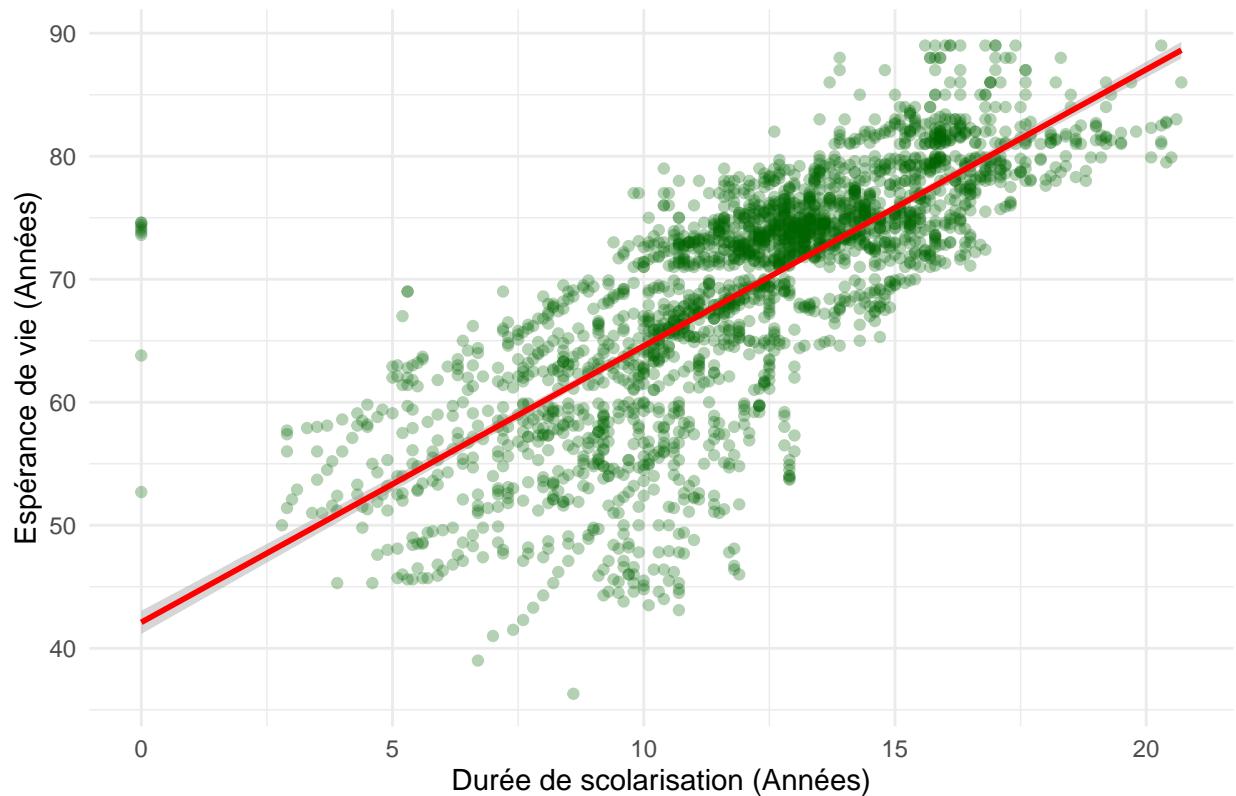
## 3.2 Visualisation

### 3.2.1 Relation entre PIB et Esperance de Vie



### 3.2.2 Nuage de points : Éducation vs Espérance de vie

Lien Éducation / Santé



## 4 Méthodes d'Estimations

### 4.1 Modèle Poolé

On applique le Mcr normalement sans tenir compte des données de panel et aux différentes dimensions.

```
modele_poolé<- plm(esp_vie ~ Pib + Educ + Hiv + Polio + Statut, data = base, model ="pooling", effect = summary(modele_poolé)
```

```
## Pooling Model
##
## Call:
## plm(formula = esp_vie ~ Pib + Educ + Hiv + Polio + Statut, data = base,
##       effect = "individual", model = "pooling", index = c("Pays",
##                 "Année"))
##
## Unbalanced Panel: n = 155, T = 8-16, N = 2450
##
## Residuals:
##      Min.    1st Qu.     Median    3rd Qu.     Max.
## -25.89967 -2.83325   0.14435   3.08337  23.50793
```

```

## 
## Coefficients:
##                               Estimate Std. Error t-value Pr(>|t|)    
## (Intercept)        4.7975e+01 6.1865e-01 77.5479 < 2.2e-16 ***
## Pib                7.1404e-05 7.6043e-06  9.3899 < 2.2e-16 ***
## Educ               1.5737e+00 3.7298e-02 42.1939 < 2.2e-16 ***
## Hiv                -7.0392e-01 1.7444e-02 -40.3524 < 2.2e-16 ***
## Polio              5.2492e-02 4.4281e-03 11.8542 < 2.2e-16 ***
## StatutDeveloping -1.4839e+00 2.9778e-01 -4.9833 6.69e-07 ***
## ---                
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## 
## Total Sum of Squares:    227600
## Residual Sum of Squares: 51146
## R-Squared:          0.77527
## Adj. R-Squared:       0.77481
## F-statistic: 1686.3 on 5 and 2444 DF, p-value: < 2.22e-16

```

## 4.2 Effets Fixes

### 4.2.1 Least Square Dummy Variable Model (LSDV)

```
LSDV<-lm(esp_vie ~ Pib + Educ + Hiv + Polio +factor(Pays) - 1, data = base)
summary(LSDV)
```

```

## 
## Call:
## lm(formula = esp_vie ~ Pib + Educ + Hiv + Polio + factor(Pays) -
##     1, data = base)
## 
## Residuals:
##      Min       1Q   Median       3Q      Max  
## -24.1609  -0.8850  -0.1531   0.5846  10.6443
## 
## Coefficients:
##                               Estimate Std. Error t value Pr(>|t|)    
## Pib                1.265e-05 4.482e-06  2.822 0.004809 **  
## Educ               8.624e-01 3.887e-02 22.189 < 2e-16 ***
## Hiv                -4.316e-01 1.572e-02 -27.459 < 2e-16 ***
## Polio              8.076e-03 2.440e-03  3.310 0.000948 *** 
## factor(Pays)Afghanistan 5.076e+01 6.140e-01 82.668 < 2e-16 ***
## factor(Pays)Albania   6.391e+01 7.258e-01 88.056 < 2e-16 ***
## factor(Pays)Algeria   6.192e+01 7.358e-01 84.155 < 2e-16 ***
## factor(Pays)Angola    4.271e+01 6.135e-01 69.611 < 2e-16 ***
## factor(Pays)Antigua and Barbuda 6.658e+01 6.533e-01 101.907 < 2e-16 ***
## factor(Pays)Argentina 6.012e+01 8.383e-01 71.715 < 2e-16 ***
## factor(Pays)Armenia   6.253e+01 7.118e-01 87.855 < 2e-16 ***
## factor(Pays)Australia 6.344e+01 9.457e-01 67.079 < 2e-16 ***
## factor(Pays)Austria   6.713e+01 8.096e-01 82.924 < 2e-16 ***
## factor(Pays)Azerbaijan 6.033e+01 6.937e-01 86.966 < 2e-16 ***
## factor(Pays)Bahrain   6.266e+01 7.748e-01 80.876 < 2e-16 ***
## factor(Pays)Bangladesh 6.113e+01 6.439e-01 94.938 < 2e-16 ***

```

|   |           |           |        |             |
|---|-----------|-----------|--------|-------------|
| ## factor(Pays)Barbados                 | 6.082e+01 | 7.870e-01 | 77.285 | < 2e-16 *** |
| ## factor(Pays)Belarus                  | 5.645e+01 | 7.879e-01 | 71.654 | < 2e-16 *** |
| ## factor(Pays)Belgium                  | 6.524e+01 | 8.486e-01 | 76.879 | < 2e-16 *** |
| ## factor(Pays)Belize                   | 5.789e+01 | 7.321e-01 | 79.073 | < 2e-16 *** |
| ## factor(Pays)Benin                    | 5.012e+01 | 6.376e-01 | 78.604 | < 2e-16 *** |
| ## factor(Pays)Bhutan                   | 5.676e+01 | 6.768e-01 | 83.869 | < 2e-16 *** |
| ## factor(Pays)Bosnia and Herzegovina   | 6.481e+01 | 7.164e-01 | 90.463 | < 2e-16 *** |
| ## factor(Pays)Botswana                 | 5.188e+01 | 7.927e-01 | 65.453 | < 2e-16 *** |
| ## factor(Pays)Brazil                   | 6.034e+01 | 7.765e-01 | 77.706 | < 2e-16 *** |
| ## factor(Pays)Brunei Darussalam        | 6.333e+01 | 7.756e-01 | 81.654 | < 2e-16 *** |
| ## factor(Pays)Bulgaria                 | 6.023e+01 | 7.628e-01 | 78.964 | < 2e-16 *** |
| ## factor(Pays)Burkina Faso             | 5.121e+01 | 5.803e-01 | 88.252 | < 2e-16 *** |
| ## factor(Pays)Burundi                  | 4.972e+01 | 6.267e-01 | 79.333 | < 2e-16 *** |
| ## factor(Pays)Cabo Verde               | 6.152e+01 | 7.197e-01 | 85.476 | < 2e-16 *** |
| ## factor(Pays)Cambodia                 | 5.566e+01 | 6.613e-01 | 84.171 | < 2e-16 *** |
| ## factor(Pays)Cameroon                 | 4.842e+01 | 6.538e-01 | 74.070 | < 2e-16 *** |
| ## factor(Pays)Canada                   | 6.698e+01 | 8.204e-01 | 81.641 | < 2e-16 *** |
| ## factor(Pays)Central African Republic | 4.667e+01 | 6.020e-01 | 77.528 | < 2e-16 *** |
| ## factor(Pays)Chad                     | 4.674e+01 | 5.798e-01 | 80.608 | < 2e-16 *** |
| ## factor(Pays)Chile                    | 6.589e+01 | 7.886e-01 | 83.554 | < 2e-16 *** |
| ## factor(Pays)China                    | 6.366e+01 | 7.063e-01 | 90.125 | < 2e-16 *** |
| ## factor(Pays)Colombia                 | 6.206e+01 | 7.195e-01 | 86.253 | < 2e-16 *** |
| ## factor(Pays)Comoros                  | 5.256e+01 | 6.586e-01 | 79.804 | < 2e-16 *** |
| ## factor(Pays)Costa Rica               | 6.695e+01 | 7.278e-01 | 91.995 | < 2e-16 *** |
| ## factor(Pays)Croatia                  | 6.330e+01 | 7.674e-01 | 82.480 | < 2e-16 *** |
| ## factor(Pays)Cuba                     | 6.451e+01 | 7.913e-01 | 81.523 | < 2e-16 *** |
| ## factor(Pays)Cyprus                   | 6.709e+01 | 7.596e-01 | 88.321 | < 2e-16 *** |
| ## factor(Pays)Denmark                  | 6.334e+01 | 8.607e-01 | 73.595 | < 2e-16 *** |
| ## factor(Pays)Djibouti                 | 5.746e+01 | 5.788e-01 | 99.279 | < 2e-16 *** |
| ## factor(Pays)Dominican Republic       | 6.131e+01 | 7.303e-01 | 83.949 | < 2e-16 *** |
| ## factor(Pays)Ecuador                  | 6.292e+01 | 7.367e-01 | 85.412 | < 2e-16 *** |
| ## factor(Pays)El Salvador              | 6.026e+01 | 7.295e-01 | 82.604 | < 2e-16 *** |
| ## factor(Pays)Equatorial Guinea        | 4.995e+01 | 6.236e-01 | 80.103 | < 2e-16 *** |
| ## factor(Pays)Eritrea                  | 5.523e+01 | 6.573e-01 | 84.037 | < 2e-16 *** |
| ## factor(Pays)Estonia                  | 6.038e+01 | 8.225e-01 | 73.405 | < 2e-16 *** |
| ## factor(Pays)Ethiopia                 | 5.401e+01 | 5.938e-01 | 90.960 | < 2e-16 *** |
| ## factor(Pays)Fiji                     | 5.570e+01 | 7.767e-01 | 71.714 | < 2e-16 *** |
| ## factor(Pays)Finland                  | 6.474e+01 | 8.647e-01 | 74.865 | < 2e-16 *** |
| ## factor(Pays)France                   | 6.742e+01 | 8.263e-01 | 81.596 | < 2e-16 *** |
| ## factor(Pays)Gabon                    | 5.446e+01 | 7.348e-01 | 74.125 | < 2e-16 *** |
| ## factor(Pays)Georgia                  | 6.194e+01 | 7.291e-01 | 84.942 | < 2e-16 *** |
| ## factor(Pays)Germany                  | 6.583e+01 | 8.434e-01 | 78.052 | < 2e-16 *** |
| ## factor(Pays)Ghana                    | 5.300e+01 | 6.587e-01 | 80.462 | < 2e-16 *** |
| ## factor(Pays)Greece                   | 6.657e+01 | 8.213e-01 | 81.054 | < 2e-16 *** |
| ## factor(Pays)Grenada                  | 5.938e+01 | 8.028e-01 | 73.961 | < 2e-16 *** |
| ## factor(Pays)Guatemala                | 6.278e+01 | 6.582e-01 | 95.378 | < 2e-16 *** |
| ## factor(Pays)Guinea                   | 5.034e+01 | 5.997e-01 | 83.953 | < 2e-16 *** |
| ## factor(Pays)Guinea-Bissau            | 4.969e+01 | 6.382e-01 | 77.861 | < 2e-16 *** |
| ## factor(Pays)Guyana                   | 5.606e+01 | 6.893e-01 | 81.332 | < 2e-16 *** |
| ## factor(Pays)Haiti                    | 5.332e+01 | 6.254e-01 | 85.262 | < 2e-16 *** |
| ## factor(Pays)Honduras                 | 6.317e+01 | 6.962e-01 | 90.740 | < 2e-16 *** |
| ## factor(Pays)Hungary                  | 5.992e+01 | 8.023e-01 | 74.686 | < 2e-16 *** |
| ## factor(Pays)Iceland                  | 6.572e+01 | 8.882e-01 | 73.992 | < 2e-16 *** |
| ## factor(Pays)India                    | 5.635e+01 | 6.600e-01 | 85.379 | < 2e-16 *** |

|                                   |           |           |        |             |
|-----------------------------------|-----------|-----------|--------|-------------|
| ## factor(Pays)Indonesia          | 5.710e+01 | 6.944e-01 | 82.238 | < 2e-16 *** |
| ## factor(Pays)Iraq               | 6.101e+01 | 7.229e-01 | 84.396 | < 2e-16 *** |
| ## factor(Pays)Ireland            | 6.384e+01 | 8.737e-01 | 73.072 | < 2e-16 *** |
| ## factor(Pays)Israel             | 6.679e+01 | 8.168e-01 | 81.770 | < 2e-16 *** |
| ## factor(Pays)Italy              | 6.745e+01 | 8.244e-01 | 81.812 | < 2e-16 *** |
| ## factor(Pays)Jamaica            | 6.349e+01 | 7.258e-01 | 87.473 | < 2e-16 *** |
| ## factor(Pays)Japan              | 6.858e+01 | 7.993e-01 | 85.797 | < 2e-16 *** |
| ## factor(Pays)Jordan             | 6.081e+01 | 7.525e-01 | 80.809 | < 2e-16 *** |
| ## factor(Pays)Kazakhstan         | 5.387e+01 | 7.727e-01 | 69.722 | < 2e-16 *** |
| ## factor(Pays)Kenya              | 5.209e+01 | 6.855e-01 | 75.992 | < 2e-16 *** |
| ## factor(Pays)Kiribati           | 5.449e+01 | 7.021e-01 | 77.608 | < 2e-16 *** |
| ## factor(Pays)Kuwait             | 6.085e+01 | 7.712e-01 | 78.905 | < 2e-16 *** |
| ## factor(Pays)Latvia             | 5.948e+01 | 8.126e-01 | 73.194 | < 2e-16 *** |
| ## factor(Pays)Lebanon            | 6.176e+01 | 7.520e-01 | 82.123 | < 2e-16 *** |
| ## factor(Pays)Lesotho            | 4.895e+01 | 7.927e-01 | 61.746 | < 2e-16 *** |
| ## factor(Pays)Liberia            | 4.952e+01 | 6.567e-01 | 75.403 | < 2e-16 *** |
| ## factor(Pays)Libya              | 5.848e+01 | 8.583e-01 | 68.131 | < 2e-16 *** |
| ## factor(Pays)Lithuania          | 5.813e+01 | 8.244e-01 | 70.518 | < 2e-16 *** |
| ## factor(Pays)Luxembourg         | 6.760e+01 | 7.871e-01 | 85.886 | < 2e-16 *** |
| ## factor(Pays)Madagascar         | 5.443e+01 | 6.420e-01 | 84.796 | < 2e-16 *** |
| ## factor(Pays)Malawi             | 4.755e+01 | 7.468e-01 | 63.670 | < 2e-16 *** |
| ## factor(Pays)Malaysia           | 6.212e+01 | 7.346e-01 | 84.567 | < 2e-16 *** |
| ## factor(Pays)Maldives           | 6.439e+01 | 7.221e-01 | 89.176 | < 2e-16 *** |
| ## factor(Pays)Mali               | 4.967e+01 | 5.914e-01 | 83.989 | < 2e-16 *** |
| ## factor(Pays)Malta              | 6.722e+01 | 7.751e-01 | 86.716 | < 2e-16 *** |
| ## factor(Pays)Mauritania         | 5.648e+01 | 6.053e-01 | 93.310 | < 2e-16 *** |
| ## factor(Pays)Mauritius          | 6.024e+01 | 7.591e-01 | 79.364 | < 2e-16 *** |
| ## factor(Pays)Mexico             | 6.430e+01 | 7.279e-01 | 88.330 | < 2e-16 *** |
| ## factor(Pays)Mongolia           | 5.419e+01 | 7.384e-01 | 73.387 | < 2e-16 *** |
| ## factor(Pays)Montenegro         | 6.185e+01 | 8.779e-01 | 70.454 | < 2e-16 *** |
| ## factor(Pays)Morocco            | 6.252e+01 | 6.828e-01 | 91.562 | < 2e-16 *** |
| ## factor(Pays)Mozambique         | 5.086e+01 | 6.572e-01 | 77.389 | < 2e-16 *** |
| ## factor(Pays)Myanmar            | 5.665e+01 | 6.268e-01 | 90.372 | < 2e-16 *** |
| ## factor(Pays)Namibia            | 5.566e+01 | 7.510e-01 | 74.107 | < 2e-16 *** |
| ## factor(Pays)Nepal              | 5.699e+01 | 6.697e-01 | 85.095 | < 2e-16 *** |
| ## factor(Pays)Netherlands        | 6.524e+01 | 8.618e-01 | 75.703 | < 2e-16 *** |
| ## factor(Pays)New Zealand        | 6.420e+01 | 9.060e-01 | 70.859 | < 2e-16 *** |
| ## factor(Pays)Nicaragua          | 6.324e+01 | 6.957e-01 | 90.895 | < 2e-16 *** |
| ## factor(Pays)Niger              | 5.359e+01 | 5.537e-01 | 96.773 | < 2e-16 *** |
| ## factor(Pays)Nigeria            | 4.533e+01 | 6.381e-01 | 71.039 | < 2e-16 *** |
| ## factor(Pays)Norway             | 6.567e+01 | 8.685e-01 | 75.615 | < 2e-16 *** |
| ## factor(Pays)Oman               | 6.345e+01 | 7.276e-01 | 87.210 | < 2e-16 *** |
| ## factor(Pays)Pakistan           | 5.822e+01 | 5.944e-01 | 97.958 | < 2e-16 *** |
| ## factor(Pays)Panama             | 6.477e+01 | 7.331e-01 | 88.356 | < 2e-16 *** |
| ## factor(Pays)Papua New Guinea   | 5.433e+01 | 6.398e-01 | 84.910 | < 2e-16 *** |
| ## factor(Pays)Paraguay           | 6.202e+01 | 7.149e-01 | 86.753 | < 2e-16 *** |
| ## factor(Pays)Peru               | 6.161e+01 | 7.463e-01 | 82.549 | < 2e-16 *** |
| ## factor(Pays)Philippines        | 5.701e+01 | 6.999e-01 | 81.460 | < 2e-16 *** |
| ## factor(Pays)Poland             | 6.167e+01 | 8.048e-01 | 76.630 | < 2e-16 *** |
| ## factor(Pays)Portugal           | 6.537e+01 | 8.236e-01 | 79.370 | < 2e-16 *** |
| ## factor(Pays)Qatar              | 6.470e+01 | 7.546e-01 | 85.747 | < 2e-16 *** |
| ## factor(Pays)Romania            | 6.126e+01 | 7.684e-01 | 79.731 | < 2e-16 *** |
| ## factor(Pays)Russian Federation | 5.515e+01 | 7.653e-01 | 72.063 | < 2e-16 *** |
| ## factor(Pays)Rwanda             | 5.249e+01 | 6.657e-01 | 78.860 | < 2e-16 *** |

```

## factor(Pays)Samoa          6.227e+01 7.184e-01 86.681 < 2e-16 ***
## factor(Pays)Sao Tome and Principe 5.609e+01 6.938e-01 80.847 < 2e-16 ***
## factor(Pays)Saudi Arabia   6.114e+01 7.528e-01 81.212 < 2e-16 ***
## factor(Pays)Senegal        5.604e+01 6.083e-01 92.131 < 2e-16 ***
## factor(Pays)Serbia         6.152e+01 7.582e-01 81.142 < 2e-16 ***
## factor(Pays)Seychelles     6.041e+01 7.443e-01 81.159 < 2e-16 ***
## factor(Pays)Sierra Leone   3.909e+01 6.274e-01 62.303 < 2e-16 ***
## factor(Pays)Singapore      6.827e+01 7.770e-01 87.859 < 2e-16 ***
## factor(Pays)Slovenia       6.465e+01 8.381e-01 77.143 < 2e-16 ***
## factor(Pays)Solomon Islands 5.959e+01 6.430e-01 92.678 < 2e-16 ***
## factor(Pays)South Africa   5.377e+01 8.094e-01 66.437 < 2e-16 ***
## factor(Pays)Spain          6.701e+01 8.359e-01 80.165 < 2e-16 ***
## factor(Pays)Sri Lanka       6.124e+01 7.529e-01 81.328 < 2e-16 ***
## factor(Pays)Suriname        5.952e+01 7.073e-01 84.151 < 2e-16 ***
## factor(Pays)Swaziland      5.587e+01 8.896e-01 62.807 < 2e-16 ***
## factor(Pays)Sweden          6.771e+01 8.266e-01 81.914 < 2e-16 ***
## factor(Pays)Switzerland     6.760e+01 8.343e-01 81.031 < 2e-16 ***
## factor(Pays)Syrian Arab Republic 6.334e+01 8.564e-01 73.956 < 2e-16 ***
## factor(Pays)Tajikistan      5.684e+01 6.862e-01 82.831 < 2e-16 ***
## factor(Pays)Thailand        6.159e+01 7.362e-01 83.654 < 2e-16 ***
## factor(Pays)Timor-Leste     5.515e+01 7.199e-01 76.614 < 2e-16 ***
## factor(Pays)Togo            4.860e+01 6.817e-01 71.286 < 2e-16 ***
## factor(Pays)Tonga           5.967e+01 7.676e-01 77.731 < 2e-16 ***
## factor(Pays)Trinidad and Tobago 5.999e+01 7.184e-01 83.500 < 2e-16 ***
## factor(Pays)Tunisia          6.145e+01 7.738e-01 79.416 < 2e-16 ***
## factor(Pays)Turkey           6.232e+01 7.287e-01 85.529 < 2e-16 ***
## factor(Pays)Turkmenistan    5.538e+01 6.721e-01 82.400 < 2e-16 ***
## factor(Pays)Uganda           4.934e+01 6.927e-01 71.227 < 2e-16 ***
## factor(Pays)Ukraine          5.690e+01 7.810e-01 72.845 < 2e-16 ***
## factor(Pays)United Arab Emirates 6.365e+01 7.420e-01 85.772 < 2e-16 ***
## factor(Pays)Uruguay          6.213e+01 8.029e-01 77.381 < 2e-16 ***
## factor(Pays)Uzbekistan       5.727e+01 7.148e-01 80.121 < 2e-16 ***
## factor(Pays)Vanuatu          6.176e+01 6.711e-01 92.022 < 2e-16 ***
## factor(Pays)Zambia            4.886e+01 7.271e-01 67.188 < 2e-16 ***
## factor(Pays)Zimbabwe         5.144e+01 7.811e-01 65.852 < 2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 2.071 on 2291 degrees of freedom
## Multiple R-squared:  0.9992, Adjusted R-squared:  0.9991
## F-statistic: 1.767e+04 on 159 and 2291 DF,  p-value: < 2.2e-16

```

#### 4.2.2 Within

```

modele_within <- plm(esp_vie ~ Pib + Educ + Hiv + Polio + Statut, data = base, model = "within", index = c("Pays", "Année"))
summary(modele_within)

```

```

## Oneway (individual) effect Within Model
##
## Call:
## plm(formula = esp_vie ~ Pib + Educ + Hiv + Polio + Statut, data = base,
##       model = "within", index = c("Pays", "Année"))

```

```

## 
## Unbalanced Panel: n = 155, T = 8-16, N = 2450
## 
## Residuals:
##      Min.    1st Qu.     Median    3rd Qu.     Max. 
## -24.16091 -0.88498 -0.15307  0.58463 10.64426 
## 
## Coefficients:
##             Estimate Std. Error t-value Pr(>|t|)    
## Pib      1.2651e-05 4.4824e-06  2.8223 0.0048093 ** 
## Educ     8.6243e-01 3.8867e-02 22.1893 < 2.2e-16 *** 
## Hiv     -4.3163e-01 1.5719e-02 -27.4592 < 2.2e-16 *** 
## Polio    8.0758e-03 2.4399e-03  3.3099 0.0009478 *** 
## ---      
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1 
## 
## Total Sum of Squares:   16282 
## Residual Sum of Squares: 9824.2 
## R-Squared:       0.39661 
## Adj. R-Squared:  0.355 
## F-statistic: 376.473 on 4 and 2291 DF, p-value: < 2.22e-16

```

### 4.3 Modèle à effet aléatoire

```
modele_aleatoire <- plm(esp_vie ~ Pib + Educ + Hiv + Polio + Statut, data = base, model = "random", index = c("Pays", "Année"))
summary(modele_aleatoire)
```

```

## Oneway (individual) effect Random Effect Model
## (Swamy-Arora's transformation)
## 
## Call:
## plm(formula = esp_vie ~ Pib + Educ + Hiv + Polio + Statut, data = base,
##       model = "random", index = c("Pays", "Année"))
## 
## Unbalanced Panel: n = 155, T = 8-16, N = 2450
## 
## Effects:
##           var std.dev share
## idiosyncratic 4.288   2.071 0.246
## individual    13.122   3.622 0.754
## theta:
##      Min. 1st Qu. Median   Mean 3rd Qu.   Max. 
## 0.8019  0.8585  0.8585  0.8578  0.8585  0.8585 
## 
## Residuals:
##      Min.    1st Qu.     Median     Mean    3rd Qu.     Max. 
## -24.79820 -1.10814 -0.01642 -0.00203  0.79073 11.36133 
## 
## Coefficients:
##             Estimate Std. Error z-value Pr(>|z|)    
## (Intercept) 6.2796e+01 9.5012e-01 66.0929 < 2.2e-16 *** 
## Pib        1.5551e-05 4.5952e-06   3.3843 0.0007137 *** 
## 
```

```

## Educ          9.6775e-01  3.8192e-02  25.3391 < 2.2e-16 ***
## Hiv          -4.5343e-01  1.5766e-02 -28.7593 < 2.2e-16 ***
## Polio         1.0091e-02  2.5058e-03   4.0271 5.648e-05 ***
## StatutDeveloping -6.3278e+00  8.0988e-01  -7.8132 5.575e-15 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Total Sum of Squares:    20831
## Residual Sum of Squares: 11173
## R-Squared:               0.46364
## Adj. R-Squared:          0.46254
## Chisq: 2046.3 on 5 DF, p-value: < 2.22e-16

```

## 5 Choix du modele et justification

### 5.1 Test de Haussmann

```

hausman_test <- phptest(modele_within,modele_aleatoire)
hausman_test

```

```

##
## Hausman Test
##
## data: esp_vie ~ Pib + Educ + Hiv + Polio + Statut
## chisq = 65.332, df = 4, p-value = 2.19e-13
## alternative hypothesis: one model is inconsistent

```

### 5.2 Test de Breush-Pagan

```

library(lmtest)
bptest(esp_vie ~ Pib + Educ + Hiv + Polio + Statut + factor(Pays) + factor(Année), data=base)

##
## studentized Breusch-Pagan test
##
## data: esp_vie ~ Pib + Educ + Hiv + Polio + Statut + factor(Pays) + factor(Année)
## BP = 242.45, df = 173, p-value = 0.0003887

```

### 5.3 Test de Fisher

```

# Comparaison entre Effets Fixes et Pooleé
Fisher <- pFtest(modele_within, modele_poolé)
Fisher

```

```

##
## F test for individual effects

```

```
##  
## data: esp_vie ~ Pib + Educ + Hiv + Polio + Statut  
## F = 62.982, df1 = 153, df2 = 2291, p-value < 2.2e-16  
## alternative hypothesis: significant effects
```

La **p-value** étant inférieure à 0.5 ,

## 6 Conclusion