## Processing Australia...

#### Correlation Matrix for Australia:

<pre>ln_gdp_centered ln_gdp_centered_sq ln_gini \</pre>				
ln_gdp_centered	1.000000	0.082657 0.820167		
ln_gdp_centered_sq	0.082657	1.000000 0.295067		
ln_gini (	0.820167	0.295067 1.000000		
ln_unemp	-0.708845	0.216579 -0.620345		
polstab_centered	-0.774175	0.248332 -0.602403		
ln_gdp_centered_lag1	0.972537	0.259428 0.850088		
polstab_centered_lag1	-0.832374	0.214598 -0.662050		
covid_2020_2021	0.263434	0.100448 0.219880		

ln\_unemp polstab\_centered ln\_gdp\_centered\_lag1 \ ln\_gdp\_centered -0.708845 -0.774175 0.972537ln\_gdp\_centered\_sq 0.216579 0.248332 0.259428 ln gini -0.620345 -0.602403 0.850088 ln unemp 0.786285 1.000000 -0.648297 polstab\_centered 1.000000 -0.732317 0.786285ln\_gdp\_centered\_lag1 -0.648297 -0.732317 1.000000 polstab centered lag1 0.850043 0.900621-0.779947 covid 2020 2021 -0.101054 -0.294166 0.275954

## polstab\_centered\_lag1\_covid\_2020\_2021

ln_gdp_centered	-0.832374	0.263434
ln_gdp_centered_sq	0.214598	0.100448
ln_gini	-0.662050	0.219880
ln_unemp	0.850043	-0.101054
polstab_centered	0.900621	-0.294166
ln_gdp_centered_lag1	-0.779947	0.275954
polstab_centered_lag1	1.000000	-0.255154
covid 2020 2021	-0.255154	1.000000

# NaN/Inf Check Before Model for Australia:

In gdp centered 0 0 ln\_gdp\_centered\_sq ln gini 0 ln\_unemp polstab\_centered In gdp centered lag1 0 polstab centered lag1 covid 2020 2021 0 dtype: int64 ln\_gdp\_centered 0 In gdp centered sq 0 ln gini ln\_unemp 0 polstab\_centered ln\_gdp\_centered\_lag1 0 polstab centered lag1 0 covid 2020 2021

#### dtype: int64

#### VIF Results for Australia:

variable VIF

- 0 ln\_gdp\_centered 47.854584
- 1 ln\_gdp\_centered\_sq 196.295867
- 2 ln gini 575.745199
- 3 ln\_unemp 314.120549
- 4 polstab\_centered 6.700387
- 5 ln\_gdp\_centered\_lag1 58.527845
- 6 polstab centered lag1 9.612588
- 7 covid\_2020\_2021 1.288199

Warning for Australia: High VIF detected, potential multicollinearity

## Prais-Winsten Model Summary for Australia:

## **GLSAR** Regression Results

Dep. Variable: In net migration R-squared: 0.916 GLSAR Adj. R-squared: Model: 0.878 Least Squares F-statistic: Method: 26.54 Date: Tue, 03 Jun 2025 Prob (F-statistic): 1.92e-08 Time: 11:36:18 Log-Likelihood: 64.540 No. Observations: 27 AIC: -111.1 18 BIC: Df Residuals: -99.42

Df Model: 8 Covariance Type: HC3

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\_\_\_\_\_

coef std err z P>|z| [0.025 0.975]

-----

3.832 4.135 0.000 8.335 23.355 const 15.8451 0.940 0.021 -0.040 In gdp centered 0.0016 0.075 0.043 ln\_gdp\_centered\_sq -0.00050.002 -0.2710.787 -0.0040.003 ln gini -0.43111.098 -0.3930.695 -2.5831.720 In unemp -0.2750 0.057 -4.818 0.000 -0.387 -0.1630.407 polstab centered 0.1423 0.135 1.053 0.293 -0.123 In gdp centered lag1 0.0056 0.022 0.258 0.796 -0.037 0.048 0.378 polstab centered lag1 0.0620 0.164 0.705 -0.259 0.383 covid 2020 2021 -0.12320.037 -3.358 0.001-0.195 -0.051

Omnibus: 1.480 Durbin-Watson: 1.465 Prob(Omnibus): 0.477 Jarque-Bera (JB): 1.298

Skew: 0.497 Prob(JB): 0.523 Kurtosis: 2.594 Cond. No. 3.41e+04

\_\_\_\_\_

### Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 3.41e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Australia (absolute values > 3): Series([], dtype: float64)

Test RMSE for Australia: 0.0614

#### Processing Brazil...

#### Correlation Matrix for Brazil:

In gdp centered In gdp centered sq In gini \ ln\_gdp\_centered 1.000000 0.226697 -0.800942 In gdp centered sq 0.226697 1.000000 -0.175173 ln gini -0.800942 -0.175173 1.000000 In unemp 0.375935 -0.371343 -0.502027 -0.336515  $0.210670\;\; 0.307380$ polstab centered ln\_gdp\_centered\_lag1 0.297356 -0.780368 0.962751 polstab centered lag1 -0.328084 0.238308 0.290639 covid 2020\_2021 0.241314 -0.292759 -0.240482

In unemp polstab centered ln gdp centered lag1 \ ln\_gdp\_centered 0.375935 -0.336515 0.962751 ln gdp centered sq -0.371343 0.210670 0.297356 ln gini -0.502027 0.307380 -0.780368 In unemp 1.000000 -0.134617 0.368424 polstab\_centered -0.134617 1.000000 -0.307218 In gdp centered lag1 0.368424 -0.307218 1.000000 polstab centered lag1 -0.107705 0.699766 -0.312327 covid 2020 2021 0.355961 -0.234852 0.264210

polstab\_centered\_lag1\_covid\_2020\_2021

In gdp centered -0.328084 0.241314 0.238308 In gdp centered sq -0.292759 ln\_gini 0.290639 -0.240482 In unemp -0.107705 0.355961 polstab centered 0.699766 -0.234852 In gdp centered lag1 -0.312327 0.264210 polstab centered lag1 1.000000 -0.257918 covid 2020 2021 -0.257918 1.000000

#### NaN/Inf Check Before Model for Brazil:

In gdp centered 0 0 In gdp centered sq ln gini 0 In unemp 0 polstab centered In gdp centered lag1 0 polstab centered lag1 0 covid 2020 2021 0 dtype: int64 In gdp centered 0 In gdp centered sq

```
ln gini
                 0
In unemp
                   0
polstab centered
                    0
In gdp centered lag1
polstab centered lag1
covid_2020_2021
                      0
```

dtype: int64

#### VIF Results for Brazil:

variable VIF

- 0 In gdp centered 14.961413 ln\_gdp\_centered\_sq 84.880824 1
- 2 ln gini 267.907126
- 3 ln unemp 94.317976
- 4 polstab centered 2.046555
- 5 ln gdp centered lag1 17.318180
- 6 polstab\_centered\_lag1 2.157498
- covid 2020 2021 1.414883

Warning for Brazil: High VIF detected, potential multicollinearity

## Prais-Winsten Model Summary for Brazil:

# **GLSAR** Regression Results

Dep. Variable: In net migration R-squared: 0.753 Model: GLSAR Adj. R-squared: 0.644 Least Squares F-statistic: Method: 6.799 Date: Tue, 03 Jun 2025 Prob (F-statistic): 0.000375 11:36:18 Log-Likelihood: Time: 39.556 No. Observations: 27 AIC: -61.11 Df Residuals: 18 BIC: -49.45

Df Model: 8 Covariance Type: HC3

coef std err [0.025]0.975]

10.6990 3.090 3.463 0.001 4.643 16.755 const In gdp centered -0.00740.087 -0.0850.932 -0.1780.163 ln\_gdp\_centered\_sq 0.00230.0030.7480.454 -0.0040.008ln gini 0.5328 0.692 0.770 0.441 -0.8231.889 In unemp 0.1710 0.106 1.613 0.107 -0.0370.379 0.269 polstab centered 0.0017 0.136 0.013 0.990 -0.265 In gdp centered lag1 -0.0058 0.086 -0.0680.946 -0.1740.162 polstab\_centered lag1 -0.2273-1.4650.143 -0.531 0.077 0.155 covid 2020 2021 -0.0286 0.171 -0.1670.867-0.363 0.306

Omnibus: 0.046 Durbin-Watson: 1.999 Prob(Omnibus): 0.977 Jarque-Bera (JB): 0.216

Skew: 0.080 Prob(JB): 0.898 2.592 Cond. No. 1.04e+04 Kurtosis:

#### Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 1.04e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Brazil (absolute values > 3): Series([], dtype: float64)

Test RMSE for Brazil: 0.1141

## Processing Canada...

## Correlation Matrix for Canada:

ln\_gdp\_centered\_ln\_gdp\_centered\_sq ln\_gini \ ln gdp centered 1.000000  $0.072701 \ 0.285960$ In gdp centered sq 0.072701 1.000000 -0.441352 ln gini 0.285960 -0.441352 1.000000 In unemp -0.588496 0.104841 -0.333966 polstab centered -0.490502 0.273611 -0.276144 ln\_gdp\_centered\_lag1 0.963580 0.217636 0.238945 polstab centered lag1 -0.578770 0.207361 -0.371571 covid 2020 2021 0.246067 0.089915 -0.245106

ln\_unemp polstab\_centered ln\_gdp\_centered\_lag1 \ ln\_gdp\_centered -0.588496 -0.490502 0.963580 In gdp centered\_sq 0.104841 0.273611 0.217636 ln gini -0.333966 -0.276144 0.238945 0.538469 -0.547650 ln\_unemp 1.000000 polstab centered 0.538469 1.000000 -0.379495 ln gdp centered lag1 -0.547650 -0.379495 1.000000 polstab centered lag1 0.533272 -0.479863 0.712684 covid 2020 2021 0.133315 -0.211886 0.255655

polstab\_centered\_lag1\_covid\_2020\_2021

ln_gdp_centered	-0.578770	0.246067
ln_gdp_centered_sq	0.207361	0.089915
ln_gini	-0.371571 -0	.245106
ln_unemp	0.533272	0.133315
polstab_centered	0.712684	-0.211886
ln_gdp_centered_lag1	-0.479863	0.255655
polstab_centered_lag1	1.000000	-0.222221
covid 2020 2021	-0.222221	1.000000

NaN/Inf Check Before Model for Canada:

ln\_gdp\_centered 0 ln\_gdp\_centered\_sq 0

```
ln gini
                 0
In unemp
                  0
polstab centered
                    0
In gdp centered lag1
polstab centered lag1
covid_2020_2021
                      0
dtype: int64
In gdp centered
                     0
ln_gdp_centered_sq
                      0
ln gini
In unemp
                  0
polstab_centered
                    0
In gdp centered lag1
polstab centered lag1
covid 2020 2021
dtype: int64
VIF Results for Canada:
         variable
                      VIF
     ln_gdp_centered 23.522055
0
1
    In gdp centered sq 137.932300
2
          ln gini 457.391169
3
         ln unemp 396.196198
4
     polstab centered 2.479797
5 ln gdp centered lag1 22.639649
6 polstab_centered_lag1 2.549305
     covid 2020 2021 1.518040
Warning for Canada: High VIF detected, potential multicollinearity
Prais-Winsten Model Summary for Canada:
               GLSAR Regression Results
Dep. Variable:
                                                          0.802
                 ln_net_migration R-squared:
                     GLSAR Adj. R-squared:
Model:
                                                        0.714
                 Least Squares F-statistic:
Method:
                                                      7.027
Date:
              Tue, 03 Jun 2025 Prob (F-statistic):
                                                      0.000306
Time:
                   11:36:19 Log-Likelihood:
                                                      54.504
No. Observations:
                           27 AIC:
                                                    -91.01
                         18 BIC:
Df Residuals:
                                                  -79.34
Df Model:
                         8
Covariance Type:
                          HC3
                                                        0.975]
                coef std err
                                      P>|z|
                                              [0.025]
                           1.805
                                    8.503
                                             0.000
                                                               18.890
                15.3512
                                                     11.813
const
                                                 0.888
ln_gdp_centered
                     0.0046
                               0.032
                                        0.141
                                                         -0.059
                                                                   0.068
In gdp centered sq
                      -0.0004
                                 0.003
                                         -0.165
                                                   0.869
                                                           -0.005
                                                                     0.005
ln_gini
                 -0.2337
                           0.485
                                   -0.482
                                             0.630
                                                     -1.184
                                                                0.716
In unemp
                   -0.3280
                             0.120
                                     -2.725
                                               0.006
                                                                 -0.092
                                                        -0.564
polstab centered
                     0.0319
                               0.129
                                        0.247
                                                0.805
                                                         -0.221
                                                                   0.285
```

<pre>ln_gdp_centered_lag1</pre>	-0.0002	0.032	-0.005	0.996	-0.063	0.062
polstab_centered_lag1	0.3363	0.156	2.156	0.031	0.031	0.642
covid_2020_2021	0.1267	0.151	0.841	0.401	-0.169	0.422

\_\_\_\_\_

 Omnibus:
 2.331 Durbin-Watson:
 1.916

 Prob(Omnibus):
 0.312 Jarque-Bera (JB):
 1.060

 Skew:
 -0.069 Prob(JB):
 0.589

3.961 Cond. No.

1.64e + 04

#### Notes:

Kurtosis:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 1.64e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Canada (absolute values > 3):

Series([], dtype: float64)

Test RMSE for Canada: 0.0685

#### Processing Germany...

#### Correlation Matrix for Germany:

ln\_gdp\_centered ln\_gdp\_centered\_sq ln\_gini \ In gdp centered 1.000000 -0.027365 0.874938 In gdp centered sq -0.027365 1.000000 0.059994 ln\_gini 0.874938 0.059994 1.000000 In unemp -0.467197 -0.591458 -0.620183 polstab centered -0.824320 0.134973 -0.821480  $0.161030\;\; 0.860167$ In gdp centered lag1 0.973885 polstab centered lag1 -0.895031 0.195125 -0.863527 covid 2020 2021 0.249840  $0.179849 \ 0.399758$ 

In unemp polstab centered In gdp centered lag1 \ ln\_gdp\_centered -0.467197 -0.824320 0.973885 ln gdp centered sq -0.591458 0.134973 0.161030 ln gini -0.620183 -0.821480 0.860167 In unemp 1.000000 0.495117 -0.540758 polstab centered 1.000000 -0.771322 0.495117 ln gdp centered lag1 -0.540758 -0.771322 1.000000 polstab\_centered\_lag1 0.489760 0.905323 -0.823685 covid 2020 2021 -0.350472 -0.262897 0.259990

```
In gdp centered sq
                            0.195125
                                          0.179849
ln gini
                                    0.399758
                      -0.863527
In unemp
                        0.489760
                                      -0.350472
polstab centered
                          0.905323
                                        -0.262897
In gdp centered lag1
                            -0.823685
                                           0.259990
polstab_centered_lag1
                             1.000000
                                          -0.357990
covid_2020_2021
                           -0.357990
                                          1.000000
NaN/Inf Check Before Model for Germany:
In gdp centered
In gdp centered sq
                      0
ln_gini
In unemp
                  0
polstab centered
In gdp centered lag1
                      0
polstab centered lag1
covid_2020_2021
                      0
dtype: int64
In gdp centered
                    0
ln_gdp_centered_sq
                      0
ln gini
                  0
In unemp
polstab centered
                    0
In gdp centered lag1
polstab centered lag1
covid_2020_2021
                      0
dtype: int64
VIF Results for Germany:
         variable
                     VIF
0
     ln_gdp_centered 83.713654
1
   In gdp centered sq 200.997314
2
          ln gini 628.863832
3
         ln unemp 173.166715
    polstab centered 5.946657
4
5 ln gdp centered lag1 69.979524
6 polstab centered lag1 16.980140
     covid 2020 2021 1.482752
Warning for Germany: High VIF detected, potential multicollinearity
Prais-Winsten Model Summary for Germany:
```

# **GLSAR Regression Results**

Dep. Variable: ln\_net\_migration R-squared: 0.201 Model: GLSAR Adj. R-squared: -0.154Method: Least Squares F-statistic: 0.3221 Tue, 03 Jun 2025 Prob (F-statistic): Date: 0.947 11:36:19 Log-Likelihood: Time: -61.472 27 AIC: No. Observations: 140.9 Df Residuals: 18 BIC: 152.6

Df Model:

Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

-111.2973 219.108 -0.5080.611 -540.740 318.146 const ln\_gdp\_centered 0.3282 1.970 0.167 0.868 -3.5324.189 In gdp centered sq -0.0018 -0.0420.967 -0.087 0.043 0.083 ln gini 38.2635 63.151 0.606 0.545 -85.509 162.036

In unemp -3.4529 3.478 -0.9930.321 -10.2703.364 polstab centered 3.9256 11.504 0.341 0.733 -18.622 26.473 ln\_gdp\_centered\_lag1 0.8783.493 -0.29671.934 -0.153-4.087polstab centered lag1 2.1088 8.156 0.259 0.796 -13.877 18.094 covid 2020 2021 -1.8483 2.804 -0.6590.510 -7.345 3.648

COVID\_2020\_2021 -1.8483 2.804 -0.039 0.310 -7.343 3.048

 Omnibus:
 48.717 Durbin-Watson:
 2.187

 Prob(Omnibus):
 0.000 Jarque-Bera (JB):
 262.808

 Skew:
 -3.386 Prob(JB):
 8.55e-58

Skew: -3.386 Prob(JB): 8.55e-58 Kurtosis: 16.703 Cond. No. 1.96e+04

\_\_\_\_\_

#### Notes:

[1] Standard Errors are heteroscedasticity robust (HC3)

[2] The condition number is large, 1.96e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Germany (absolute values > 3):

124 -4.564583 dtype: float64

Test RMSE for Germany: 1.6290

# Processing Ireland...

#### Correlation Matrix for Ireland:

ln\_gdp\_centered ln\_gdp\_centered\_sq ln\_gini \ 1.000000 -0.116271 -0.800401 In gdp centered In gdp centered sq -0.116271 1.000000 -0.076156 ln gini -0.800401 -0.076156 1.000000 In unemp -0.292928 0.111478 0.612485 polstab\_centered -0.867589 -0.083243 0.635234 In gdp centered lag1 -0.022750 -0.808284 0.963815 polstab centered lag1 -0.195486 0.625490 -0.831454 covid 2020 2021 0.368789 -0.370080 0.257469

 $\label{ln_unemp} In\_unemp\ polstab\_centered\ ln\_gdp\_centered\_lag1 \ \ \\ ln\_gdp\_centered\ \ -0.292928 \ \ \ -0.867589 \ \ \ 0.963815 \\ ln\ gdp\ centered\ sq\ \ 0.111478 \ \ \ \ -0.083243 \ \ \ \ \ \ \ \ \ \ -0.022750 \\ \end{tabular}$ 

ln_gini	0.612485	0.635234	-0.808284
ln_unemp	1.000000	-0.054714	-0.223953
polstab_centered	d -0.054714	1.000000	-0.863932
ln_gdp_centered	l_lag1 -0.22395	-0.863932	1.000000
polstab_centered	d_lag1 -0.08033	3 0.937720	-0.862796
covid 2020 202	-0.170214	-0.322156	0.266749

polstab\_centered\_lag1\_covid\_2020\_2021

ln\_gdp\_centered -0.831454 0.257469 ln\_gdp\_centered\_sq -0.195486 0.368789 ln gini 0.625490 -0.370080 ln\_unemp -0.080333 -0.170214 polstab centered 0.937720 -0.322156 In gdp centered lag1 -0.862796 0.266749 -0.280097 polstab centered lag1 1.000000 covid 2020 2021 -0.280097 1.000000

#### NaN/Inf Check Before Model for Ireland:

In gdp centered 0 ln\_gdp\_centered\_sq 0 ln gini 0 In unemp polstab\_centered 0 In gdp centered lag1 0 polstab centered lag1 covid\_2020\_2021 0 dtype: int64 ln\_gdp\_centered 0 In gdp\_centered\_sq 0 ln gini ln\_unemp 0 polstab centered 0 In gdp centered lag1 polstab\_centered\_lag1 covid 2020 2021 dtype: int64

#### VIF Results for Ireland:

variable VIF

0 ln\_gdp\_centered 27.965598

1 ln\_gdp\_centered\_sq 90.254748

2 ln\_gini 206.353332

3 ln\_unemp 67.288284

4 polstab\_centered 13.691475

5 ln\_gdp\_centered\_lag1 18.581795

6 polstab\_centered\_lag1 13.004286

7 covid\_2020\_2021 1.528316

Warning for Ireland: High VIF detected, potential multicollinearity

Prais-Winsten Model Summary for Ireland: GLSAR Regression Results

Dep. Variable: ln\_net\_migration R-squared: 0.879 Model: GLSAR Adj. R-squared: 0.825 Least Squares F-statistic: Method: 10.39 Tue, 03 Jun 2025 Prob (F-statistic): Date: 2.34e-05 11:36:19 Log-Likelihood: Time: 74.829 No. Observations: 27 AIC: -131.7 18 BIC: Df Residuals: -120.0

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

.....

const 11.6959 0.8060.00013.275 14.515 10.117 0.00240.009 0.285 0.776 -0.014 In gdp centered 0.019 ln\_gdp\_centered\_sq 0.0013 0.001 2.264 0.024 0.000 0.002 0.019 0.092 1.029 ln gini 0.5604 0.239 2.345 In unemp -0.1069 0.023 -4.577 0.000 -0.153 -0.061polstab\_centered 0.0421 0.0870.484 0.629 -0.1290.213 In gdp centered lag1 0.0020 0.009 0.230 0.818 -0.0150.019 polstab centered lag1 0.01940.089 0.219 0.827 -0.1540.193 covid 2020 2021 -0.0318 0.028 -1.156 0.248 -0.086 0.022

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Omnibus: 1.322 Durbin-Watson: 1.716 Prob(Omnibus): 0.516 Jarque-Bera (JB): 1.242

Skew: 0.441 Prob(JB): 0.537 Kurtosis: 2.430 Cond. No. 1.79e+04

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#### Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 1.79e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Ireland (absolute values > 3):

Series([], dtype: float64)

Test RMSE for Ireland: 0.0274

Processing Japan...

Correlation Matrix for Japan:

ln_gdp_centered_sq	0.044427	1.000000 0.063260
ln_gini	0.349759	0.063260 1.000000
ln_unemp	0.226274	-0.220761 -0.112535
polstab_centered	-0.514793	-0.154376 -0.584492
ln_gdp_centered_lag1	0.533441	$0.008855 \ 0.195072$
polstab_centered_lag	1 -0.486870	-0.185660 -0.457133
covid_2020_2021	0.209906	0.046103 0.218683

ln\_unemp polstab\_centered ln\_gdp\_centered\_lag1 \ In gdp centered 0.226274 -0.514793 0.533441 ln gdp centered sq -0.220761 -0.154376 0.008855 ln\_gini -0.112535 -0.584492 0.195072 In unemp 1.000000 -0.228097 0.203102 polstab centered -0.228097 1.000000 -0.333393 ln gdp centered lag1 0.203102 -0.333393 1.000000 polstab centered lag1 -0.161895 0.787102 -0.555556 covid\_2020\_2021 -0.170609 -0.159280 0.211085

polstab centered lag1 covid 2020 2021 -0.486870 ln\_gdp\_centered 0.209906 In gdp centered sq -0.185660 0.046103 ln gini -0.457133 0.218683 In unemp -0.161895 -0.170609 polstab centered 0.787102 -0.159280 In gdp centered lag1 -0.555556 0.211085 polstab\_centered\_lag1 1.000000 -0.162183 covid 2020 2021 1.000000 -0.162183

#### NaN/Inf Check Before Model for Japan:

In gdp centered 0 ln\_gdp\_centered\_sq ln gini 0 In unemp polstab\_centered In gdp centered lag1 polstab centered lag1 0 covid 2020 2021 0 dtype: int64 ln\_gdp\_centered 0 ln\_gdp\_centered\_sq 0 ln \_gini 0 In unemp polstab centered In gdp centered lag1 0 polstab\_centered\_lag1 covid 2020 2021 0 dtype: int64

## VIF Results for Japan:

variable VIF
0 ln\_gdp\_centered 1.795154
1 ln gdp centered sq 17.259796

```
2 ln gini 85.722686
```

- 3 ln unemp 55.227098
- 4 polstab centered 3.226998
- 5 ln gdp centered lag1 1.993844
- 6 polstab centered lag1 3.662021
- 7 covid\_2020\_2021 1.209393

Warning for Japan: High VIF detected, potential multicollinearity

#### Prais-Winsten Model Summary for Japan:

#### **GLSAR Regression Results**

\_\_\_\_\_\_

Dep. Variable: In net migration R-squared: 0.570 Model: GLSAR Adj. R-squared: 0.379 Least Squares F-statistic: Method: 1.699 Tue, 03 Jun 2025 Prob (F-statistic): Date: 0.167 Time: 11:36:19 Log-Likelihood: 38.330 No. Observations: 27 AIC: -58.66 18 BIC: -47.00 Df Residuals:

Df Model: 8
Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

-----

8.0774 9.639 0.838 0.402 -10.814 26.969 const 0.0015 0.003 0.517 0.605 -0.0040.007 In gdp centered ln\_gdp\_centered\_sq -0.0016 0.001 -2.212 0.027 -0.003-0.000ln gini 1.7038 0.535 -3.6757.083 2.7440.621 In unemp -0.1784 0.068 0.098 -1.825-0.3700.013 polstab\_centered -0.2575 0.267 -0.966 0.334 -0.7800.265 In gdp centered lag1 0.593 -0.0020 0.004 -0.535-0.010 0.005 polstab centered lag1 0.259 -0.766-0.19800.444 -0.7050.309 covid 2020 2021 -0.2192 0.100 -2.1940.028 -0.415-0.023

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Omnibus: 0.461 Durbin-Watson: 1.367 Prob(Omnibus): 0.794 Jarque-Bera (JB): 0.508

Skew: -0.271 Prob(JB): 0.776 Kurtosis: 2.604 Cond. No. 3.59e+04

## Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 3.59e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Japan (absolute values > 3):

Series([], dtype: float64)

Test RMSE for Japan: 0.0940

#### Processing Kazakhstan...

#### Correlation Matrix for Kazakhstan:

In gdp centered In gdp centered sq In gini \ ln\_gdp\_centered 1.000000 0.213523 -0.941382 In gdp centered sq 0.213523 1.000000 -0.129878 ln gini -0.941382 -0.129878 1.000000 In unemp 0.128980 -0.092382 -0.144887 0.150426 polstab\_centered -0.486356 -0.174493 ln\_gdp\_centered\_lag1 0.967586 0.319133 -0.925696 polstab\_centered lag1 0.264901 -0.353828 -0.307411 covid 2020 2021 0.271352 0.071352 -0.192468

In unemp polstab centered ln gdp centered lag1 \ ln\_gdp\_centered 0.128980 0.150426 0.967586 ln gdp centered sq -0.092382 -0.486356 0.319133 ln gini -0.144887 -0.174493 -0.925696 In unemp 1.000000 0.483525 0.102452 polstab\_centered 0.483525 1.000000 0.055979 ln gdp centered lag1 0.102452 0.055979 1.000000 polstab centered lag1 0.431145 0.809010 0.218135 covid 2020 2021 0.010879 -0.140470 0.286189

polstab\_centered\_lag1\_covid\_2020\_2021

In gdp centered 0.264901 0.271352In gdp centered sq -0.353828 0.071352 -0.192468 ln\_gini -0.307411 In unemp 0.431145 0.010879 polstab centered 0.809010 -0.140470 In gdp centered lag1 0.286189 0.218135 polstab centered lag1 1.000000 -0.120857 covid 2020 2021 -0.120857 1.000000

#### NaN/Inf Check Before Model for Kazakhstan:

In gdp centered 0 0 In gdp centered sq ln gini 0 In unemp 0 polstab centered In gdp centered lag1 0 polstab\_centered\_lag1 0 covid 2020 2021 0 dtype: int64 In gdp centered 0 In gdp centered sq

In\_gini 0
In\_unemp 0
polstab\_centered 0
In\_gdp\_centered\_lag1 0
polstab\_centered\_lag1 0
covid\_2020\_2021 0
dtype: int64

VIF Results for Kazakhstan:

variable VIF

0 ln\_gdp\_centered 20.084914

1 ln\_gdp\_centered\_sq 103.462951

2 ln\_gini 105.409160

3 ln\_unemp 7.499532

4 polstab\_centered 4.032467

5 ln\_gdp\_centered\_lag1 22.987692

6 polstab\_centered\_lag1 3.359198

Warning for Kazakhstan: High VIF detected, potential multicollinearity

# Prais-Winsten Model Summary for Kazakhstan:

covid 2020 2021 1.244807

# **GLSAR Regression Results**

\_\_\_\_\_

Dep. Variable: In net migration R-squared: 0.594 Model: GLSAR Adj. R-squared: 0.413 Least Squares F-statistic: Method: 2.148 Date: Tue, 03 Jun 2025 Prob (F-statistic): 0.0849 11:36:19 Log-Likelihood: Time: 0.89785 No. Observations: 27 AIC: 16.20 Df Residuals: 18 BIC: 27.87

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

-----

15.1711 18.021 0.842 0.400 -20.149 50.491 const In gdp centered 0.0063 0.108 0.058 0.954 -0.2050.218 0.767 ln\_gdp\_centered\_sq -0.0053 0.018 -0.297-0.0400.030 ln gini -0.2985 5.456 -0.055 0.956 -10.992 10.395 In unemp -0.27100.102 -2.6510.008 -0.471-0.0711.034 polstab centered 0.1951 0.428 0.456 0.648 -0.644In gdp centered lag1 0.0109 0.113 0.097 0.923 -0.210 0.231 polstab centered lag1 0.3672 0.315 0.244 -0.2500.985 1.165 covid 2020 2021 0.16400.269 0.610 0.542 0.691 -0.363

\_\_\_\_\_

Omnibus: 0.014 Durbin-Watson: 2.399 Prob(Omnibus): 0.993 Jarque-Bera (JB): 0.160

Skew: -0.047 Prob(JB): 0.923 Kurtosis: 2.634 Cond. No. 6.36e+03

\_\_\_\_\_

#### Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 6.36e+03. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Kazakhstan (absolute values > 3): Series([], dtype: float64)

Test RMSE for Kazakhstan: 0.3324

# Processing Korea Rep....

## Correlation Matrix for Korea Rep.:

ln_gdp_centered ln_gdp_centered_sq ln_gini \				
ln_gdp_centered	1.000000	0.025775 0.554023		
ln_gdp_centered_sq	0.025775	1.000000 0.354704		
ln_gini	0.554023	0.354704 1.000000		
ln_unemp	0.139316	0.029402 0.171500		
polstab_centered	-0.279518	0.223398 -0.387665		
ln_gdp_centered_lag	0.963367	0.138548 0.582733		
polstab_centered_lag	1 -0.347097	0.184068 -0.411025		
covid_2020_2021	0.262622	0.277701 0.205915		

In unemp polstab centered In gdp centered lag1 \ ln\_gdp\_centered 0.139316 -0.279518 0.963367 ln\_gdp\_centered\_sq 0.029402 0.223398 0.138548 ln gini 0.171500 -0.387665 0.582733ln\_unemp 1.000000 -0.156074 0.129486 polstab\_centered -0.156074 1.000000 -0.284872 ln\_gdp\_centered\_lag1 0.129486 -0.284872 1.000000 polstab\_centered\_lag1 -0.186423 0.802727 -0.331552 covid 2020 2021 0.162115 0.280450 0.274720

# polstab\_centered\_lag1 covid\_2020\_2021

ln_gdp_centered	-0.347097	0.262622
ln_gdp_centered_sq	0.184068	0.277701
ln_gini	-0.411025	0.205915
ln_unemp	-0.186423	0.162115
polstab_centered	0.802727	0.280450
ln_gdp_centered_lag1	-0.33155	0.274720
polstab_centered_lag1	1.00000	0.213396
covid 2020 2021	0.213396	1.000000

```
NaN/Inf Check Before Model for Korea Rep.:
ln\_gdp\_centered
                    0
ln_gdp_centered sq
                      0
ln gini
In unemp
                  0
polstab_centered
                    0
ln_gdp_centered_lag1
polstab centered lag1
covid 2020 2021
                      0
dtype: int64
In gdp centered
                     0
ln_gdp_centered_sq
                      0
ln gini
In unemp
                  0
polstab centered
                    0
In gdp centered lag1
polstab_centered_lag1
covid 2020 2021
dtype: int64
VIF Results for Korea Rep.:
         variable
                     VIF
0
     In gdp centered 17.435293
1
   In gdp centered sq 67.777529
2
          ln gini 124.469961
3
         ln_unemp 60.764816
4
     polstab centered 3.083142
5 ln gdp centered lag1 17.836048
6 polstab centered lag1 3.010081
     covid 2020 2021 1.448981
Warning for Korea Rep.: High VIF detected, potential multicollinearity
Prais-Winsten Model Summary for Korea Rep.:
               GLSAR Regression Results
Dep. Variable:
                 ln_net_migration R-squared:
                                                          0.430
                     GLSAR Adj. R-squared:
Model:
                                                        0.176
                 Least Squares F-statistic:
Method:
                                                      1.685
              Tue, 03 Jun 2025 Prob (F-statistic):
Date:
                                                        0.170
                   11:36:19 Log-Likelihood:
                                                      9.8801
Time:
No. Observations:
                           27 AIC:
                                                   -1.760
                         18 BIC:
                                                  9.902
Df Residuals:
Df Model:
                         8
Covariance Type:
                          HC3
                                              [0.025]
                                                        0.975]
                coef std err
                                      P>|z|
                                                              32.499
                18.2561
                           7.267
                                    2.512
                                            0.012
                                                      4.014
const
                     0.0134
                               0.064
                                        0.208
                                                0.836
                                                         -0.113
                                                                   0.140
ln_gdp_centered
In gdp centered sq
                       0.0077
                                0.006
                                         1.254
                                                  0.210
                                                          -0.004
                                                                    0.020
```

```
ln gini
                 -1.5077
                            2.152
                                    -0.701
                                              0.484
                                                       -5.726
                                                                  2.710
In unemp
                   -0.0254
                                                0.914
                              0.236
                                       -0.108
                                                         -0.487
                                                                   0.437
polstab centered
                     -0.3734
                                0.471
                                        -0.794
                                                  0.427
                                                           -1.296
                                                                     0.549
                                                     0.989
In gdp centered lag1
                        -0.0009
                                   0.066
                                           -0.014
                                                              -0.130
                                                                        0.128
polstab centered lag1
                       -0.3052
                                  0.598
                                           -0.510
                                                     0.610
                                                             -1.477
                                                                        0.867
covid 2020 2021
                       -0.0499
                                  0.163
                                          -0.307
                                                    0.759
                                                             -0.369
                                                                       0.269
```

 Omnibus:
 0.298 Durbin-Watson:
 1.642

 Prob(Omnibus):
 0.862 Jarque-Bera (JB):
 0.321

 Skew:
 -0.216 Prob(JB):
 0.852

 Kurtosis:
 2.686 Cond. No.
 1.77e+04

\_\_\_\_\_

#### Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 1.77e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Korea Rep. (absolute values > 3): Series([], dtype: float64)

Test RMSE for Korea Rep.: 0.0650

# Processing United Kingdom...

# Correlation Matrix for United Kingdom:

In gdp centered In gdp centered sq In gini \ In gdp centered 1.000000 -0.055803 -0.602144 In gdp centered sq -0.055803 1.000000 -0.313445 ln gini -0.602144 -0.313445 1.000000 ln\_unemp -0.559414 0.368797 0.181691 polstab\_centered -0.899136 0.245921 0.494768 ln\_gdp\_centered lag1 0.962193 0.099857 -0.610717 polstab centered lag1 -0.913028 0.054089 0.538532 covid 2020 2021 0.219500 0.033955 -0.339612

ln\_unemp polstab\_centered ln\_gdp\_centered\_lag1 \ In gdp centered -0.559414 -0.899136 0.962193 In gdp centered sq 0.368797 0.245921 0.099857 0.181691 ln\_gini 0.494768 -0.610717 In unemp 1.000000 0.539639 -0.507813 polstab\_centered 0.539639 1.000000 -0.835385 In gdp centered lag1 -0.507813 -0.835385 1.000000 polstab centered lag1 0.509728 0.838743 -0.905969

```
covid_2020_2021 -0.243646 -0.120497 0.227520
```

polstab centered lag1 covid 2020 2021 In gdp centered -0.913028 0.219500 In gdp centered sq 0.054089 0.033955 ln\_gini 0.538532 -0.339612 ln\_unemp 0.509728-0.243646 polstab centered 0.838743 -0.120497 In gdp centered lag1 -0.905969 0.227520 polstab centered lag1 1.000000 -0.114225 covid 2020 2021 -0.114225 1.000000

# NaN/Inf Check Before Model for United Kingdom:

In gdp centered In gdp centered sq 0 ln gini 0 ln\_unemp 0 polstab centered 0 In gdp centered lag1 0 polstab\_centered\_lag1 covid 2020 2021 0 dtype: int64 ln\_gdp\_centered 0 In gdp centered sq 0 ln gini ln\_unemp 0 polstab centered In gdp centered lag1 polstab centered lag1 0 covid 2020 2021 dtype: int64

#### VIF Results for United Kingdom:

variable VIF

0 ln\_gdp\_centered 25.719946

1 ln\_gdp\_centered\_sq 151.306006

2 ln\_gini 148.433517

3 ln\_unemp 112.931380

4 polstab\_centered 6.769341

5 ln\_gdp\_centered\_lag1 22.124737

6 polstab\_centered\_lag1 7.059510

7 covid 2020 2021 1.236815

Warning for United Kingdom: High VIF detected, potential multicollinearity

## Prais-Winsten Model Summary for United Kingdom:

# **GLSAR** Regression Results

\_\_\_\_\_

Dep. Variable:ln\_net\_migrationR-squared:0.848Model:GLSAR Adj. R-squared:0.780Method:Least SquaresF-statistic:15.88Date:Tue, 03 Jun 2025Prob (F-statistic):1.08e-06

Time: 11:36:20 Log-Likelihood: 41.031 No. Observations: 27 AIC: -64.06 Df Residuals: 18 BIC: -52.40

Df Model: 8 Covariance Type: HC3

\_\_\_\_\_

coef std err z P>|z| [0.025 0.975]

-----

const 12.8715 2.015 6.386 0.000 8.921 16.822 In gdp centered 0.0396 0.079 0.500 0.617 -0.1160.195 ln\_gdp\_centered\_sq -0.0006 -0.200 -0.007 0.005 0.003 0.841 ln gini 0.499 0.677 0.499 -0.6411.316 In unemp -0.14550.089 -1.6290.103 -0.3210.030 -0.0260 polstab centered 0.147 -0.1770.860 -0.3130.262 In gdp centered lag1 -0.02540.081 0.754 0.134 -0.313-0.185polstab\_centered\_lag1 0.113 0.951 0.342 -0.114 0.329 0.1075 covid 2020 2021 0.949 -0.01540.243 -0.063-0.4920.461

\_\_\_\_\_

Omnibus: 4.617 Durbin-Watson: 1.773 Prob(Omnibus): 0.099 Jarque-Bera (JB): 4.072

Skew: 0.034 Prob(JB): 0.131 Kurtosis: 4.901 Cond. No. 1.36e+04

#### Notes:

[1] Standard Errors are heteroscedasticity robust (HC3)

[2] The condition number is large, 1.36e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for United Kingdom (absolute values > 3): Series([], dtype: float64)

Test RMSE for United Kingdom: 0.1905

Processing United States...

Correlation Matrix for United States:

In gdp centered In gdp centered sq In gini \ In gdp centered 1.000000 0.041627 0.628053 In gdp centered sq 0.041627 1.000000 -0.318295 ln gini 0.628053 -0.318295 1.000000 In unemp 0.061186 -0.117042 -0.240686 polstab centered -0.611922 0.282983 -0.491471 In gdp centered lag1 0.969244 0.149519 0.593417 polstab\_centered\_lag1 -0.711435 0.262362 -0.502760 covid 2020 2021 0.264391 0.288228 -0.100627

 $\label{lnunemp} In\_unemp\ polstab\_centered\ ln\_gdp\_centered\_lag1\ \\ ln\_gdp\_centered\ 0.061186\ -0.611922\ 0.969244$ 

```
In gdp centered sq -0.117042
                                   0.282983
                                                   0.149519
              -0.240686
ln gini
                             -0.491471
                                              0.593417
In unemp
                 1.000000
                               0.080932
                                                0.084732
polstab centered
                   0.080932
                                 1.000000
                                                 -0.530548
ln gdp centered lag1 0.084732
                                   -0.530548
                                                    1.000000
polstab_centered_lag1 0.087249
                                   0.883524
                                                   -0.604595
covid 2020 2021
                    0.147216
                                  -0.391622
                                                   0.277284
            polstab centered lag1 covid 2020 2021
In gdp centered
                          -0.711435
                                        0.264391
In gdp centered sq
                            0.262362
                                          0.288228
ln_gini
                      -0.502760
                                    -0.100627
In unemp
                        0.087249
                                      0.147216
polstab centered
                          0.883524
                                       -0.391622
In gdp centered lag1
                            -0.604595
                                           0.277284
polstab centered lag1
                            1.000000
                                          -0.372740
covid_2020_2021
                           -0.372740
                                          1.000000
NaN/Inf Check Before Model for United States:
ln_gdp_centered
                      0
In gdp centered sq
ln gini
                0
                  0
In unemp
polstab centered
In gdp centered lag1
                      0
polstab_centered_lag1
                      0
covid 2020 2021
                     0
dtype: int64
In gdp centered
                    0
In gdp centered sq
                      0
ln_gini
                  0
In unemp
polstab centered
ln_gdp_centered_lag1
polstab centered lag1
covid 2020 2021
                      0
dtype: int64
VIF Results for United States:
         variable
                     VIF
0
     ln gdp centered 30.958025
   ln gdp centered sq 69.109817
1
2
          ln gini 210.909976
3
         ln unemp 94.560328
4
     polstab centered 5.053493
5 ln gdp centered lag1 25.187658
6 polstab centered lag1 7.497052
```

Prais-Winsten Model Summary for United States:

Warning for United States: High VIF detected, potential multicollinearity

covid\_2020\_2021 1.901795

#### **GLSAR** Regression Results

Dep. Variable: In net migration R-squared: 0.777 GLSAR Adj. R-squared: Model: 0.677 Method: Least Squares F-statistic: 5.254 Date: Tue, 03 Jun 2025 Prob (F-statistic): 0.00168Time: 11:36:20 Log-Likelihood: 20.291 No. Observations: 27 AIC: -22.58Df Residuals: 18 BIC: -10.92

Df Model: 8 Covariance Type: HC3

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\_\_\_\_\_

coef std err z P>|z| [0.025 0.975]

const -6.1391 6.193 -0.991 0.322 -18.276 5.998

-0.0013 0.226 -0.006 0.995 -0.444 ln\_gdp\_centered 0.441 In gdp centered sq 0.0037 0.003 1.094 0.274 -0.0030.010 ln gini 3.349 8.505 5.3651 1.602 0.001 2.225 ln\_unemp 0.2170 0.176 1.234 0.217 -0.1280.562 polstab centered -0.19820.132 -1.5030.133 -0.4570.060 In gdp centered lag1 0.0022 0.222 0.010 0.992 -0.433 0.438 polstab centered lag1 0.0420 0.274 0.878 -0.495 0.579 0.153 covid 2020 2021 -0.63360.301 -2.1070.035 -1.223-0.044

\_\_\_\_\_

Omnibus: 0.758 Durbin-Watson: 2.054 Prob(Omnibus): 0.684 Jarque-Bera (JB): 0.086

 Skew:
 0.011 Prob(JB):
 0.958

 Kurtosis:
 3.276 Cond. No.
 2.10e+04

\_\_\_\_\_\_

#### Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 2.1e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for United States (absolute values > 3): Series([], dtype: float64)

Series([], dtype. Hoato4)

Test RMSE for United States: 0.1185

## **PanelOLS Estimation Summary**

\_\_\_\_\_

Dep. Variable: ln\_net\_migration R-squared: 0.0330

Estimator: PanelOLS R-squared (Between): 0.4227

No. Observations: 360 R-squared (Within): 0.0330

Date: Sun, May 25 2025 R-squared (Overall): 0.4215

Time: 19:42:27 Log-likelihood -399.16

Cov. Estimator: Robust

F-statistic: 1.4573

Entities: 10 P-value 0.1717 Avg Obs: 36.000 Distribution: F(8,342)

Min Obs: 36.000

Max Obs: 36.000 F-statistic (robust): 3.3458

P-value 0.0011

Time periods: 36 Distribution: F(8,342)

Avg Obs: 10.0000 Min Obs: 10.0000 Max Obs: 10.0000

Parameter Estimates

\_\_\_\_\_\_

\_\_\_\_\_

Parameter Std. Err. T-stat P-value Lower CI Upper CI

\_\_\_\_\_

ln\_gdp\_centered 0.0092 0.0052 1.7512 0.0808-0.0011 0.0194 ln\_gdp\_centered\_sq 0.0002 0.0011 0.1390 0.8895 -0.0020 0.0023 ln gini 0.9048 0.3662 -1.2182 1.0378 1.1470 ln unemp -0.2307 0.0853 -2.7039 0.0072 -0.3985 -0.0629 polstab\_centered -0.0781 0.0941 -0.8308 0.4066 -0.2631 0.1069 ln\_gdp\_centered\_lag1 0.0045 0.0023 1.9404 0.0532 -6.093e-05 0.0090 polstab centered lag1 0.2456 0.0927 2.6503 0.00840.06330.4278covid 2020 2021 -0.0804 0.0494 -1.6274 0.1046 -0.1776 0.0168

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\_\_\_\_\_

F-test for Poolability: 5.8842

P-value: 0.0000 Distribution: F(9,342)

Included effects: Entity

Processing Australia...

Correlation Matrix for Australia:

In gdp centered In gdp centered sq In gini \ In gdp centered 1.000000  $0.082657 \ 0.820167$ ln\_gdp\_centered sq 0.082657 1.000000 0.295067 0.820167 0.295067 1.000000 ln gini -0.708845 In unemp 0.216579 -0.620345 polstab\_centered -0.774175 0.248332 -0.602403 ln\_gdp\_centered\_lag1 0.972537 0.259428 0.850088 polstab centered lag1 -0.832374 0.214598 -0.662050 covid 2020 2021 0.263434 0.100448 0.219880

In unemp polstab centered In gdp centered lag1 \ -0.708845 ln\_gdp\_centered -0.774175 0.972537 In gdp centered sq 0.216579 0.248332 0.259428 ln gini -0.620345 -0.602403 0.850088 In unemp 1.000000 0.786285 -0.648297 polstab centered 1.000000 0.786285 -0.732317 ln\_gdp\_centered\_lag1 -0.648297 1.000000 -0.732317 polstab centered lag1 0.850043 0.900621 -0.779947 covid 2020 2021 -0.101054 -0.294166 0.275954

polstab\_centered\_lag1 covid\_2020\_2021

-0.832374 In gdp centered 0.263434 In gdp centered sq 0.214598 0.100448 ln gini -0.662050 0.219880 In unemp 0.850043 -0.101054 polstab\_centered 0.900621 -0.294166 In gdp centered lag1 -0.779947 0.275954 polstab centered lag1 1.000000 -0.255154 covid 2020 2021 -0.255154 1.000000

NaN/Inf Check Before Model for Australia:

In gdp centered 0 0 In gdp centered sq ln\_gini 0 0 In unemp 0 polstab centered In gdp centered lag1 0 polstab centered lag1 0 covid 2020 2021 0 dtype: int64 In gdp centered 0 0 In gdp centered sq ln gini In unemp 0 polstab\_centered In gdp centered lag1 0 polstab centered lag1 0 covid\_2020\_2021 0 dtype: int64

VIF Results for Australia:

variable VIF

```
0 ln_gdp_centered 47.854584

1 ln_gdp_centered_sq 196.295867

2 ln_gini 575.745199

3 ln_unemp 314.120549

4 polstab_centered 6.700387

5 ln_gdp_centered_lag1 58.527845

6 polstab_centered_lag1 9.612588

7 covid 2020 2021 1.288199
```

Warning for Australia: High VIF detected, potential multicollinearity

## OLS Model Summary for Australia:

#### **OLS Regression Results**

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Dep. Variable: In net migration R-squared: 0.916 Model: OLS Adj. R-squared: 0.881Method: Least Squares F-statistic: 28.79 Fri, 06 Jun 2025 Prob (F-statistic): Date: 4.86e-09 Time: 08:33:26 Log-Likelihood: 67.153 No. Observations: 28 AIC: -116.3 19 BIC: Df Residuals: -104.3

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

15.5919 3.544 4.399 0.000 8.645 22.539 const 0.0017 0.936 -0.039 In gdp centered 0.021 0.081 0.043 -0.0005 -0.272-0.004In gdp centered sq 0.002 0.785 0.003 ln\_gini -0.36071.017 -0.3550.723 -2.3531.632 0.055 -5.004 0.000 -0.382In unemp -0.2742-0.167polstab centered 0.1345 0.133 1.014 0.310 -0.1250.394 ln\_gdp\_centered\_lag1 0.00540.021 0.253 0.800 -0.0360.047 polstab centered lag1 0.0646 0.161 0.402 0.688 -0.2500.379 covid 2020 2021 -0.1239 -3.391 0.001 0.037 -0.196 -0.052

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Omnibus: 1.888 Durbin-Watson: 1.442 Prob(Omnibus): 0.389 Jarque-Bera (JB): 1.512

 Skew:
 0.555 Prob(JB):
 0.470

 Kurtosis:
 2.747 Cond. No.
 3.39e+04

\_\_\_\_\_

## Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 3.39e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for OLS in Australia (absolute values > 3): Series([], dtype: float64)

Test RMSE for OLS in Australia: 0.0609

#### Test RMSE for OLS in Australia: 0.0609

## Quadratic Model Summary for Australia:

**OLS Regression Results** 

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Dep. Variable: ln\_net\_migration R-squared: 0.916 Model: OLS Adj. R-squared: 0.881 Method: Least Squares F-statistic: 28.79 Date: Fri, 06 Jun 2025 Prob (F-statistic): 4.86e-09 08:33:26 Log-Likelihood: Time: 67.153 No. Observations: 28 AIC: -116.3 19 BIC: Df Residuals: -104.3

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

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const 15.5919 3.544 4.399 0.000 8.645 22.539 In gdp centered 0.0017 0.021 0.081 0.936 -0.0390.043 -0.004 In gdp centered sq -0.0005 0.002 -0.2720.785 0.003 ln gini -0.3607 -0.355 0.723 -2.353 1.632 1.017 -5.004 In unemp -0.27420.055 0.000 -0.382-0.167polstab centered 0.1345 0.133 1.014 0.310 -0.1250.394 ln\_gdp\_centered\_lag1 0.0054 0.021 0.253 0.800-0.0360.047polstab centered lag1 0.0646 0.161 0.402 0.688 -0.250 0.379 covid 2020 2021 -0.12390.037 -3.391 0.001 -0.196-0.052

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Omnibus: 1.888 Durbin-Watson: 1.442 Prob(Omnibus): 0.389 Jarque-Bera (JB): 1.512

 Skew:
 0.555 Prob(JB):
 0.470

 Kurtosis:
 2.747 Cond. No.
 3.39e+04

#### Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 3.39e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Quadratic in Australia (absolute values > 3): Series([], dtype: float64)

Test RMSE for Quadratic in Australia: 0.0609

2SLS Model Summary for Australia:

**IV2SLS Regression Results** 

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Dep. Variable: ln\_net\_migration R-squared: 0.894

Model: IV2SLS Adj. R-squared: 0.864

Method: Two Stage F-statistic: 29.76

Least Squares Prob (F-statistic): 3.18e-09

Date: Fri, 06 Jun 2025
Time: 08:33:26
No. Observations: 28
Df Residuals: 21
Df Model: 6

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coef std err t P>|t| [0.025 0.975]

-----

8.390 16.0249 1.910 0.000 12.053 19.997 const 0.690 -0.001 In gdp centered sq 0.0002 0.001 0.404 0.002 -0.5036 0.362 ln\_gini 0.541 -0.931-1.6280.621 In unemp -0.27130.051 -5.2730.000 -0.378-0.164covid 2020 2021 -0.12260.025 -4.8420.000 -0.175-0.0704.067 0.001 In gdp centered 0.0073 0.0020.004 0.011 polstab centered 0.2029 0.100 2.023 0.056 -0.0060.412

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Omnibus: 1.808 Durbin-Watson: 1.364 Prob(Omnibus): 0.405 Jarque-Bera (JB): 1.437

 Skew:
 0.541 Prob(JB):
 0.487

 Kurtosis:
 2.756 Cond. No.
 3.33e+04

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Standardized Residuals Check for 2SLS in Australia (absolute values > 3):

Series([], dtype: float64)

Test RMSE for 2SLS in Australia: 0.0691

Test RMSE for 2SLS in Australia: 0.0691

 $Predictions\ saved\ to\ country\_results/Australia\_predictions.csv$ 

Processing Brazil...

Correlation Matrix for Brazil:

In gdp centered In gdp centered sq In gini \ In gdp centered 1.000000 0.226697 -0.800942 ln\_gdp\_centered\_sq 0.226697 1.000000 -0.175173 ln gini -0.800942 -0.175173 1.000000 ln\_unemp 0.375935 -0.371343 -0.502027 polstab\_centered -0.336515  $0.210670 \ 0.307380$ In gdp centered lag1 0.962751 0.297356 -0.780368 polstab centered lag1 -0.328084 0.238308 0.290639 covid 2020 2021 0.241314 -0.292759 -0.240482

ln\_unemp polstab\_centered ln\_gdp\_centered\_lag1 \ In gdp centered 0.375935 -0.336515 0.962751 In gdp centered sq -0.371343 0.210670 0.297356 ln\_gini -0.502027 0.307380 -0.780368 In unemp 1.000000 -0.134617 0.368424 polstab\_centered -0.134617 1.000000 -0.307218 ln gdp centered lag1 0.368424 -0.307218 1.000000 polstab centered lag1 -0.107705 0.699766 -0.312327

polstab centered lag1 covid 2020 2021

In gdp centered -0.328084 0.241314 In gdp centered sq 0.238308 -0.292759 ln\_gini 0.290639 -0.240482 ln\_unemp -0.107705 0.355961 polstab centered 0.699766 -0.234852 ln\_gdp\_centered\_lag1 -0.312327 0.264210 polstab centered lag1 1.000000 -0.257918 covid 2020 2021 -0.257918 1.000000

## NaN/Inf Check Before Model for Brazil:

In gdp centered ln\_gdp\_centered sq 0 ln gini 0 ln\_unemp 0 polstab centered 0 In gdp centered lag1 0 polstab\_centered\_lag1 covid 2020 2021 0 dtype: int64 ln\_gdp\_centered 0 In gdp centered sq 0 ln gini ln\_unemp 0 polstab centered In gdp centered lag1 polstab centered lag1 0 covid 2020 2021 dtype: int64

#### VIF Results for Brazil:

variable VIF

0 ln\_gdp\_centered 14.961413

1 ln\_gdp\_centered\_sq 84.880824

2 ln\_gini 267.907126

3 ln\_unemp 94.317976

4 polstab\_centered 2.046555

5 ln\_gdp\_centered\_lag1 17.318180

6 polstab\_centered\_lag1 2.157498

7 covid 2020 2021 1.414883

Warning for Brazil: High VIF detected, potential multicollinearity

## OLS Model Summary for Brazil:

## **OLS Regression Results**

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Dep. Variable: ln\_net\_migration R-squared: 0.755

Model: OLS Adj. R-squared: 0.652

Method: Least Squares F-statistic: 6.878

Date: Fri, 06 Jun 2025 Prob (F-statistic): 0.000280

 Time:
 08:33:26 Log-Likelihood:
 41.502

 No. Observations:
 28 AIC:
 -65.00

 Df Residuals:
 19 BIC:
 -53.01

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

-----

const 3.100 3.439 0.001 10.6610 4.586 16.736 In gdp centered -0.00730.086 -0.0850.932 -0.1750.161 0.444 ln\_gdp\_centered\_sq 0.00230.0030.766-0.0040.008 ln gini 0.5399 0.693 0.779 0.436 -0.8181.898 In unemp 0.1731 0.107 1.614 0.107 -0.0370.383 polstab centered 0.00070.134 0.005 0.996 -0.2630.264 In gdp centered lag1 -0.0059 0.0840.944 0.159 -0.070-0.171polstab\_centered\_lag1 0.154 0.139 -0.529 0.074 -0.2273-1.478covid 2020 2021 -0.02820.171 -0.1650.869 -0.3630.307

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Omnibus: 0.056 Durbin-Watson: 1.993 Prob(Omnibus): 0.972 Jarque-Bera (JB): 0.149

Skew: 0.089 Prob(JB): 0.928 Kurtosis: 2.691 Cond. No. 1.05e+04

## Notes:

[1] Standard Errors are heteroscedasticity robust (HC3)

[2] The condition number is large, 1.05e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for OLS in Brazil (absolute values > 3):

Series([], dtype: float64)

Test RMSE for OLS in Brazil: 0.1144

Test RMSE for OLS in Brazil: 0.1144

Quadratic Model Summary for Brazil:

**OLS Regression Results** 

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Dep. Variable: In net migration R-squared: 0.755 Model: OLS Adj. R-squared: 0.652 Method: Least Squares F-statistic: 6.878 Date: Fri, 06 Jun 2025 Prob (F-statistic): 0.000280 Time: 08:33:27 Log-Likelihood: 41.502 No. Observations: 28 AIC: -65.00 Df Residuals: 19 BIC: -53.01

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

-----

3.439 10.6610 3.100 0.001 4.586 16.736 const In gdp centered -0.0073 0.086 -0.085 0.932 -0.175 0.161 ln gdp\_centered\_sq 0.0023 0.003 0.766 0.444 -0.0040.008 ln gini 0.5399 0.693 0.779 0.436 -0.8181.898 1.614 ln\_unemp 0.1731 0.1070.107 -0.0370.383 polstab\_centered 0.0007 0.134 0.005 0.996 -0.2630.264 In gdp centered lag1 0.944 -0.00590.084 -0.070-0.1710.159 polstab centered lag1 -0.22730.154 -1.4780.139 -0.5290.074 covid 2020 2021 -0.0282 0.171 -0.1650.869 -0.3630.307

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Omnibus: 0.056 Durbin-Watson: 1.993 Prob(Omnibus): 0.972 Jarque-Bera (JB): 0.149

Skew: 0.089 Prob(JB): 0.928 Kurtosis: 2.691 Cond. No. 1.05e+04

#### Notes:

[1] Standard Errors are heteroscedasticity robust (HC3)

[2] The condition number is large, 1.05e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Quadratic in Brazil (absolute values > 3): Series([], dtype: float64)

Test RMSE for Quadratic in Brazil: 0.1144

2SLS Model Summary for Brazil:

**IV2SLS** Regression Results

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Dep. Variable: ln\_net\_migration R-squared: 0.645

Model: IV2SLS Adj. R-squared: 0.543

Method: Two Stage F-statistic: 7.232

Least Squares Prob (F-statistic): 0.000276

Least Squares Prob (F-statistic): 0.000276

Date: Fri, 06 Jun 2025
Time: 08:33:27
No. Observations: 28
Df Residuals: 21
Df Model: 6

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coef std err t P>|t| [0.025 0.975]

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0.000 5.988 11.1121 2.464 4.510 16.236 const 0.0029 0.003 1.142 0.266 -0.0020.008 ln\_gdp\_centered\_sq 0.4102 ln gini 0.551 0.744 0.465 -0.7361.556 In unemp 0.1881 0.079 -0.0240.400 0.102 1.848 covid\_2020\_2021 -0.0361 0.067 -0.5350.598 -0.1760.104 In gdp centered -0.01530.004 -4.3310.000 -0.023-0.008polstab\_centered -0.3289 0.149 -2.2140.038-0.638 -0.020

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Omnibus: 0.512 Durbin-Watson: 2.266

Prob(Omnibus): 0.774 Jarque-Bera (JB): 0.601

Skew: -0.065 Prob(JB): 0.741 Kurtosis: 2.294 Cond. No. 9.79e+03

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Standardized Residuals Check for 2SLS in Brazil (absolute values > 3):

Series([], dtype: float64)

Test RMSE for 2SLS in Brazil: 0.1589

Test RMSE for 2SLS in Brazil: 0.1589

Predictions saved to country\_results/Brazil\_predictions.csv

Processing Canada...

#### Correlation Matrix for Canada:

ln\_gdp\_centered ln\_gdp\_centered\_sq ln\_gini \ 1.000000 0.072701 0.285960 In gdp centered In gdp centered sq 0.072701 1.000000 -0.441352 ln\_gini 0.285960 -0.441352 1.000000 In unemp -0.588496 0.104841 -0.333966 polstab centered -0.490502 0.273611 -0.276144 In gdp centered lag1 0.217636 0.238945 0.963580 -0.578770 polstab centered lag1 0.207361 -0.371571 covid 2020 2021 0.089915 -0.245106 0.246067

In unemp polstab centered In gdp centered lag1 \ ln\_gdp\_centered -0.588496 -0.490502 0.963580 In gdp centered sq 0.104841 0.273611 0.217636 ln gini -0.333966 -0.276144 0.238945 ln\_unemp 1.000000 0.538469 -0.547650 polstab centered 0.538469 1.000000 -0.379495 ln gdp centered lag1 -0.547650 -0.379495 1.000000 polstab centered lag1 0.533272 0.712684 -0.479863 covid 2020 2021 0.133315 -0.211886 0.255655

polstab\_centered\_lag1 covid\_2020\_2021

In gdp centered -0.578770 0.246067 In gdp centered sq 0.207361 0.089915 ln gini -0.245106 -0.371571 In unemp 0.533272 0.133315 polstab centered 0.712684 -0.211886 In gdp centered lag1 -0.479863 0.255655 polstab centered lag1 1.000000 -0.222221 covid\_2020\_2021 -0.222221 1.000000

NaN/Inf Check Before Model for Canada:

ln\_gdp\_centered 0
ln\_gdp\_centered\_sq 0
ln\_gini 0
ln\_unemp 0
polstab\_centered 0

```
In gdp centered lag1
polstab_centered_lag1
                       0
covid 2020 2021
                      0
dtype: int64
In gdp centered
                     0
ln_gdp_centered_sq
                      0
ln gini
                   0
In unemp
polstab centered
                     0
In gdp centered lag1
                       0
polstab centered lag1
covid_2020_2021
                      0
dtype: int64
```

#### VIF Results for Canada:

variable VIF 0 ln\_gdp\_centered 23.522055 ln\_gdp\_centered sq 137.932300 1 2 ln gini 457.391169 3 ln unemp 396.196198 polstab centered 2.479797 4 5 ln gdp centered lag1 22.639649 6 polstab centered lag1 2.549305 covid 2020 2021 1.518040

Warning for Canada: High VIF detected, potential multicollinearity

#### OLS Model Summary for Canada:

#### **OLS Regression Results**

Dep. Variable: In net migration R-squared: 0.806 Model: OLS Adj. R-squared: 0.725 Method: Least Squares F-statistic: 7.203 Fri, 06 Jun 2025 Prob (F-statistic): Date: 0.00020808:33:27 Log-Likelihood: Time: 56.945 28 AIC: No. Observations: -95.89 Df Residuals: 19 BIC: -83.90

Df Model: 8 Covariance Type: HC3

coef std err

```
[0.025]
                    0.975]
P>|z|
```

15.2908 1.763 8.671 0.000 11.834 18.747 const 0.0045 0.032 0.143 0.886 -0.0580.067 ln\_gdp\_centered In gdp centered sq -0.0004 0.003 -0.160 0.873-0.005 0.005 ln gini -0.2161 0.472 -0.4580.647 -1.1420.709 ln\_unemp -0.32960.119 -2.7610.006 -0.564-0.096polstab centered 0.0307 0.128 0.240 0.810 -0.220 0.281 ln\_gdp\_centered\_lag1 -0.00020.031-0.0050.996 -0.0610.061 polstab centered lag1 0.3370 0.156 2.163 0.031 0.032 0.642 covid 2020 2021 0.1277 0.150 0.852 0.394 -0.1660.422

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Omnibus: 2.465 Durbin-Watson: 1.954 Prob(Omnibus): 0.292 Jarque-Bera (JB): 1.219

Skew: -0.057 Prob(JB): 0.544 Kurtosis: 4.016 Cond. No. 1.66e+04

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#### Notes:

[1] Standard Errors are heteroscedasticity robust (HC3)

[2] The condition number is large, 1.66e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for OLS in Canada (absolute values > 3):

Series([], dtype: float64)

Test RMSE for OLS in Canada: 0.0686

Test RMSE for OLS in Canada: 0.0686

Quadratic Model Summary for Canada:

**OLS Regression Results** 

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Dep. Variable: In net migration R-squared: 0.806 Model: OLS Adj. R-squared: 0.725 Method: Least Squares F-statistic: 7.203 Date: Fri, 06 Jun 2025 Prob (F-statistic): 0.00020808:33:27 Log-Likelihood: Time: 56.945 No. Observations: 28 AIC: -95.89 Df Residuals: 19 BIC: -83.90

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

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8.671 0.000 const 15.2908 1.763 11.834 18.747 0.0320.143 0.886 -0.058 In gdp centered 0.0045 0.067 In gdp centered sq -0.0004 0.003 -0.160 0.873 -0.0050.005  $ln_gini$ -0.458 -0.2161 0.472 0.647 -1.1420.709 -0.3296 ln\_unemp 0.119 -2.761-0.564-0.096 0.006 polstab centered 0.0307 0.128 0.240 0.810 -0.2200.281 In gdp centered lag1 -0.00020.031 -0.0050.996 -0.0610.061 polstab centered lag1 0.3370 0.156 2.163 0.031 0.032 0.642 covid 2020 2021 0.150 0.852 0.394 0.1277 -0.1660.422

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Omnibus: 2.465 Durbin-Watson: 1.954 Prob(Omnibus): 0.292 Jarque-Bera (JB): 1.219

Skew: -0.057 Prob(JB): 0.544 Kurtosis: 4.016 Cond. No. 1.66e+04

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Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 1.66e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Quadratic in Canada (absolute values > 3):

Series([], dtype: float64)

Test RMSE for Quadratic in Canada: 0.0686

2SLS Model Summary for Canada:

**IV2SLS** Regression Results

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Dep. Variable:ln\_net\_migrationR-squared:0.587Model:IV2SLSAdj. R-squared:0.469Method:Two StageF-statistic:6.697

Least Squares Prob (F-statistic): 0.000451

Date: Fri, 06 Jun 2025
Time: 08:33:27
No. Observations: 28
Df Residuals: 21
Df Model: 6

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coef std err t P>|t| [0.025 0.975]

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14.3748 1.809 7.946 0.00010.613 18.137 const -0.970 In gdp centered sq -0.0015 0.002 0.343 -0.005 0.002 ln gini 0.0907 0.507 0.179 0.860 -0.9631.145 0.001 In unemp -0.3617 0.095 -0.559-3.813-0.164covid 2020 2021 0.308 0.1845 0.060 3.097 0.005 0.061  $ln\_gdp\_centered$ 0.0027 0.002 1.497 0.149 -0.0010.006 polstab\_centered 0.4845 2.600 0.017 0.186 0.097 0.872

-----

Omnibus: 0.988 Durbin-Watson: 2.281 Prob(Omnibus): 0.610 Jarque-Bera (JB): 0.403

 Skew:
 0.288 Prob(JB):
 0.817

 Kurtosis:
 3.117 Cond. No.
 1.57e+04

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Standardized Residuals Check for 2SLS in Canada (absolute values > 3):

Series([], dtype: float64)

Test RMSE for 2SLS in Canada: 0.1170

Test RMSE for 2SLS in Canada: 0.1170

Predictions saved to country\_results/Canada\_predictions.csv

Processing Germany...

Correlation Matrix for Germany:

ln\_gdp\_centered ln\_gdp\_centered\_sq ln\_gini \

ln\_gdp\_centered 1.000000 -0.027365 0.874938

ln_gdp_centered_sq	-0.027365	1.000000 0.059994
ln_gini (	0.874938	0.059994 1.000000
ln_unemp	-0.467197	-0.591458 -0.620183
polstab_centered	-0.824320	0.134973 -0.821480
ln_gdp_centered_lag1	0.973885	0.161030 0.860167
polstab_centered_lag1	-0.895031	0.195125 -0.863527
covid_2020_2021	0.249840	0.179849 0.399758

ln\_unemp polstab\_centered ln\_gdp\_centered\_lag1 \ In gdp centered -0.467197 -0.824320 0.973885 In gdp centered sq -0.591458 0.134973 0.161030 ln\_gini -0.620183 -0.821480 0.860167 In unemp 1.000000 0.495117 -0.540758 polstab centered 0.495117 1.000000 -0.771322 ln gdp centered lag1 -0.540758 -0.771322 1.000000 polstab centered lag1 0.489760 0.905323 -0.823685 covid\_2020\_2021 -0.350472 -0.262897 0.259990

polstab centered lag1 covid 2020 2021 -0.895031 ln\_gdp\_centered 0.249840 In gdp centered sq 0.195125 0.179849 ln gini -0.863527 0.399758 In unemp 0.489760 -0.350472 polstab centered 0.905323 -0.262897 In gdp centered lag1 -0.823685 0.259990 polstab\_centered\_lag1 1.000000 -0.357990 covid 2020 2021 -0.357990 1.000000

# NaN/Inf Check Before Model for Germany:

In gdp centered 0 ln\_gdp\_centered\_sq ln gini 0 In unemp polstab\_centered In gdp centered lag1 polstab centered lag1 0 covid 2020 2021 0 dtype: int64 ln\_gdp\_centered 0 ln\_gdp\_centered\_sq 0 ln gini 0 In unemp polstab centered In gdp centered lag1 0 polstab\_centered\_lag1 covid 2020 2021 0 dtype: int64

## VIF Results for Germany:

variable VIF
0 ln\_gdp\_centered 83.713654
1 ln gdp centered sq 200.997314

```
2
          ln gini 628.863832
```

- 3 ln unemp 173.166715
- 4 polstab centered 5.946657
- ln gdp centered lag1 69.979524
- 6 polstab centered lag1 16.980140
- covid\_2020\_2021 1.482752

Warning for Germany: High VIF detected, potential multicollinearity

## OLS Model Summary for Germany:

#### **OLS Regression Results**

Dep. Variable: In net migration R-squared: 0.197 Model: OLS Adj. R-squared: -0.142Least Squares F-statistic: Method: 0.2888 Fri, 06 Jun 2025 Prob (F-statistic): Date: 0.961 Time: 08:33:27 Log-Likelihood: -63.343 No. Observations: 28 AIC: 144.7 19 BIC: 156.7 Df Residuals:

Df Model: 8 Covariance Type: HC3

coef std err P>|z|[0.025]0.975]

-95.5633 168.022 -0.569 0.570 -424.880 233.753 const  $ln\_gdp\_centered$ 0.2960 1.368 0.216 0.829 -2.385 2.977 ln\_gdp\_centered\_sq -0.02490.043 -0.5800.562 -0.1090.059 ln gini 34.6904 0.691 0.489 -63.652 50.176 133.033 In unemp -4.2244 3.630 -1.164 0.245 -11.340 2.891 4.2521 polstab\_centered 9.443 0.450 0.652 -14.256 22.760 In gdp centered lag1 0.861 -2.889-0.23751.353 -0.1762.414 polstab centered lag1 5.864 14.507 3.0136 0.514 0.607 -8.480covid 2020 2021 1.978 -1.4898 -0.7530.451 -5.366 2.386

51.220 Durbin-Watson: Omnibus: 2.155 Prob(Omnibus): 0.000 Jarque-Bera (JB): 306.575 Skew: -3.521 Prob(JB): 2.68e-67

17.601 Cond. No. 1.87e + 04

## Notes:

Kurtosis:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 1.87e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for OLS in Germany (absolute values > 3):

124 -4.612578 dtype: float64

Test RMSE for OLS in Germany: 1.6357

Test RMSE for OLS in Germany: 1.6357

## Quadratic Model Summary for Germany:

**OLS Regression Results** 

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Dep. Variable: ln\_net\_migration R-squared: 0.197 Model: OLS Adj. R-squared: -0.142Least Squares F-statistic: Method: 0.2888 Date: Fri, 06 Jun 2025 Prob (F-statistic): 0.961 Time: 08:33:28 Log-Likelihood: -63.343 28 AIC: No. Observations: 144.7 Df Residuals: 19 BIC: 156.7

Df Model: 8
Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

.....

-95.5633 168.022 -0.5690.570 -424.880 233.753 const ln\_gdp\_centered 0.2960 1.368 0.216 0.829 -2.3852.977 In gdp centered sq -0.0249 0.043 -0.5800.562 -0.1090.059 ln gini 34.6904 50.176 0.691 0.489 -63.652 133.033 In unemp -4.2244 3.630 -1.164 0.245 -11.340 2.891 polstab centered 4.2521 9.443 0.450 0.652 -14.256 22,760 In gdp centered lag1 -0.23751.353 -0.1760.861 -2.8892.414 polstab\_centered\_lag1 3.0136 5.864 0.514 0.607 -8.480 14.507 covid 2020 2021 -1.4898 1.978 -0.753 0.451 -5.366 2.386

\_\_\_\_\_

 Omnibus:
 51.220 Durbin-Watson:
 2.155

 Prob(Omnibus):
 0.000 Jarque-Bera (JB):
 306.575

 Skew:
 -3.521 Prob(JB):
 2.68e-67

 Kurtosis:
 17.601 Cond. No.
 1.87e+04

#### Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 1.87e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Quadratic in Germany (absolute values > 3):

124 -4.612578 dtype: float64

Test RMSE for Quadratic in Germany: 1.6357

2SLS Model Summary for Germany:

**IV2SLS** Regression Results

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Dep. Variable: ln\_net\_migration R-squared: 0.178

Model: IV2SLS Adj. R-squared: -0.056

Method: Two Stage F-statistic: 0.7538

Least Squares Prob (F-statistic): 0.614

Date: Fri, 06 Jun 2025
Time: 08:33:28
No. Observations: 28
Df Residuals: 21
Df Model: 6

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coef std err t P>|t| [0.025 0.975]

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-99.2308 114.239 -0.8690.395 -336.805 const 138.343 In gdp centered sq -0.0495 0.074 -0.6650.513 -0.2040.105 36.6311 1.150 ln\_gini 31.859 0.263 -29.623 102.885 In unemp -4.6299 4.755 -0.9740.341 -14.518 5.258 covid 2020 2021 -1.8437 2.491 -0.7400.467 -7.025 3.337 0.933 In gdp centered 0.0230 0.272 0.084 -0.5430.589 polstab centered 0.574 0.572-17.138 6.5359 11.384 30.210

\_\_\_\_\_

 Omnibus:
 50.302
 Durbin-Watson:
 2.074

 Prob(Omnibus):
 0.000
 Jarque-Bera (JB):
 287.625

Skew: -3.462 Prob(JB): 3.49e-63 Kurtosis: 17.093 Cond. No. 1.85e+04

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Standardized Residuals Check for 2SLS in Germany (absolute values > 3):

124 -4.580275 dtype: float64

Test RMSE for 2SLS in Germany: 1.8695

Test RMSE for 2SLS in Germany: 1.8695

Predictions saved to country\_results/Germany\_predictions.csv

Processing Ireland...

Correlation Matrix for Ireland:

In gdp centered In gdp centered sq In gini \ 1.000000 -0.116271 -0.800401 ln gdp centered In gdp centered sq -0.116271 1.000000 -0.076156 ln gini -0.800401 -0.076156 1.000000 ln\_unemp -0.292928 0.111478 0.612485 polstab\_centered -0.867589 -0.083243 0.635234 ln\_gdp\_centered lag1 0.963815 -0.022750 -0.808284 polstab centered lag1 -0.831454 -0.195486 0.625490

In unemp polstab centered In gdp centered lag1 \ ln\_gdp\_centered -0.292928 -0.867589 0.963815 ln\_gdp\_centered\_sq 0.111478 -0.083243 -0.022750 ln gini 0.612485 0.635234 -0.808284  $ln\_unemp$ 1.000000 -0.054714 -0.223953 polstab centered -0.054714 1.000000 -0.863932 In gdp centered lag1 -0.223953 -0.863932 1.000000

```
polstab centered lag1 -0.080333
                                    0.937720
                                                    -0.862796
covid 2020 2021
                    -0.170214
                                   -0.322156
                                                    0.266749
             polstab centered lag1 covid 2020 2021
In gdp centered
                          -0.831454
                                         0.257469
ln_gdp_centered_sq
                            -0.195486
                                          0.368789
ln_gini
                       0.625490
                                    -0.370080
In unemp
                                      -0.170214
                        -0.080333
                          0.937720
polstab centered
                                        -0.322156
In gdp centered lag1
                             -0.862796
                                           0.266749
polstab centered lag1
                             1.000000
                                          -0.280097
covid_2020_2021
                            -0.280097
                                          1.000000
NaN/Inf Check Before Model for Ireland:
In gdp centered
In gdp centered sq
                      0
ln_gini
                  0
In unemp
                    0
polstab centered
ln_gdp_centered_lag1
                      0
polstab centered lag1
covid 2020 2021
                      0
dtype: int64
In gdp centered
In gdp centered sq
                      0
ln_gini
                  0
In unemp
polstab centered
                    0
In gdp centered lag1
                       0
polstab centered lag1
covid_2020_2021
dtype: int64
VIF Results for Ireland:
         variable
                     VIF
     ln gdp centered 27.965598
0
1
   ln gdp centered sq 90.254748
2
          In gini 206.353332
3
         ln unemp 67.288284
4
     polstab_centered 13.691475
5 ln gdp centered lag1 18.581795
6 polstab centered lag1 13.004286
     covid 2020 2021 1.528316
Warning for Ireland: High VIF detected, potential multicollinearity
```

## OLS Model Summary for Ireland:

**OLS Regression Results** 

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Dep. Variable:ln\_net\_migrationR-squared:0.878Model:OLS Adj. R-squared:0.827Method:Least SquaresF-statistic:10.62

 Date:
 Fri, 06 Jun 2025
 Prob (F-statistic):
 1.42e-05

 Time:
 08:33:28
 Log-Likelihood:
 78.058

 No. Observations:
 28
 AIC:
 -138.1

 Df Residuals:
 19
 BIC:
 -126.1

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

\_\_\_\_\_

11.7600 0.685 17.172 0.000 10.418 13.102 const 0.0025 0.0090.292 0.770-0.014 0.020ln\_gdp\_centered In gdp centered sq 0.0013 0.001 2.275 0.023 0.000 0.002 ln\_gini 0.5411 0.202 2.676 0.007 0.145 0.937 In unemp -5.050 0.000-0.064-0.1051 0.021 -0.146polstab centered 0.0453 0.082 0.553 0.580 -0.115 0.206 ln\_gdp\_centered\_lag1 0.0019 0.009 0.828 -0.015 0.019 0.217 polstab centered lag1 0.0201 0.087 0.231 0.817 -0.1500.190 covid 2020 2021 -1.151 0.250 0.022 -0.03180.028 -0.086

\_\_\_\_\_

Omnibus: 1.441 Durbin-Watson: 1.702 Prob(Omnibus): 0.486 Jarque-Bera (JB): 1.325

 Skew:
 0.474 Prob(JB):
 0.516

 Kurtosis:
 2.512 Cond. No.
 1.68e+04

### Notes:

[1] Standard Errors are heteroscedasticity robust (HC3)

[2] The condition number is large, 1.68e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for OLS in Ireland (absolute values > 3):

Series([], dtype: float64)

Test RMSE for OLS in Ireland: 0.0275

Test RMSE for OLS in Ireland: 0.0275

Quadratic Model Summary for Ireland:

**OLS Regression Results** 

\_\_\_\_\_

Dep. Variable: In net migration R-squared: 0.878 Model: OLS Adj. R-squared: 0.827 Method: Least Squares F-statistic: 10.62 Date: Fri, 06 Jun 2025 Prob (F-statistic): 1.42e-05 Time: 08:33:28 Log-Likelihood: 78.058 No. Observations: 28 AIC: -138.119 BIC: Df Residuals: -126.1

Df Model: 8 Covariance Type: HC3

\_\_\_\_\_

```
coef std err z P>|z| [0.025 0.975]
```

-----

11.7600 0.685 17.172 0.000 10.418 13.102 const In gdp centered 0.0025 0.009 0.292 0.770 -0.0140.020 In gdp centered sq 0.0013 0.001 2.275 0.023 0.000 0.002 ln\_gini 0.5411 0.202 2.676 0.007 0.145 0.937 ln\_unemp -0.10510.021 -5.050 0.000 -0.146-0.0640.0453 -0.115 0.206 polstab centered 0.082 0.553 0.580 In gdp centered lag1 0.0019 0.009 0.217 0.828-0.0150.019 polstab centered lag1 0.087 0.817 0.190 0.0201 0.231 -0.150covid 2020 2021 -0.03180.028 -1.1510.250 -0.0860.022

Omnibus: 1.441 Durbin-Watson: 1.702 Prob(Omnibus): 0.486 Jarque-Bera (JB): 1.325

Skew: 0.474 Prob(JB): 0.516 Kurtosis: 2.512 Cond. No. 1.68e+04

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#### Notes:

[1] Standard Errors are heteroscedasticity robust (HC3)

[2] The condition number is large, 1.68e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Quadratic in Ireland (absolute values > 3): Series([], dtype: float64)

Test RMSE for Quadratic in Ireland: 0.0275

2SLS Model Summary for Ireland:

**IV2SLS** Regression Results

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Dep. Variable: ln\_net\_migration R-squared: 0.846

Model: IV2SLS Adj. R-squared: 0.802

Method: Two Stage F-statistic: 19.76

Least Squares Prob (F-statistic): 1.23e-07

Date: Fri, 06 Jun 2025
Time: 08:33:28
No. Observations: 28
Df Residuals: 21
Df Model: 6

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coef std err t P>|t| [0.025 0.975]

-----

0.000 10.545 const 11.8236 0.615 19.237 13.102 In gdp centered sq 0.0018 0.001 2.681 0.0140.000 0.003 ln gini 0.4909 0.131 0.173 2.840 0.010 0.850 In unemp -0.08050.028 -2.8930.009 -0.138-0.023covid 2020 2021 -0.0324 0.021 -1.5240.143 -0.0770.012 ln\_gdp\_centered 0.0069 0.0032.142 0.044 0.0000.014 polstab centered 0.1370.221 0.459 0.1732 1.261 -0.112

Omnibus: 1.324 Durbin-Watson: 1.672 Prob(Omnibus): 0.516 Jarque-Bera (JB): 0.919

Skew: 0.023 Prob(JB): 0.632 Kurtosis: 2.114 Cond. No. 1.51e+04

\_\_\_\_\_

Standardized Residuals Check for 2SLS in Ireland (absolute values > 3): Series([], dtype: float64)

Test RMSE for 2SLS in Ireland: 0.0403

Test RMSE for 2SLS in Ireland: 0.0403 Predictions saved to country results/Ireland predictions.csv

Processing Japan...

### Correlation Matrix for Japan:

In gdp centered In gdp centered sq In gini \ 1.000000 0.044427 0.349759 In gdp centered 1.000000 0.063260 ln\_gdp\_centered\_sq 0.044427 ln gini 0.349759 0.063260 1.000000 In unemp 0.226274 -0.220761 -0.112535 polstab centered -0.514793 -0.154376 -0.584492 In gdp centered lag1 0.533441 0.008855 0.195072 polstab centered lag1 -0.486870 -0.185660 -0.457133 covid 2020 2021 0.209906 $0.046103 \ 0.218683$ 

In unemp polstab centered In gdp centered lag1 \ ln\_gdp\_centered 0.226274 -0.514793 0.533441 In gdp centered sq -0.220761 -0.154376 0.008855ln\_gini -0.112535 -0.584492 0.195072 In unemp 1.000000 -0.228097 0.203102 -0.333393 polstab centered -0.228097 1.000000 ln\_gdp\_centered\_lag1 0.203102 -0.333393 1.000000 polstab centered lag1 -0.161895 0.787102 -0.555556 covid 2020 2021 -0.170609 -0.159280 0.211085

polstab centered lag1 covid 2020 2021

-0.162183

1.000000

In gdp centered -0.486870 0.209906 ln\_gdp\_centered\_sq -0.185660 0.046103 ln gini -0.457133 0.218683 In unemp -0.161895 -0.170609 polstab centered 0.787102 -0.159280 In gdp centered lag1 -0.555556 0.211085 polstab centered lag1 1.000000 -0.162183

## NaN/Inf Check Before Model for Japan:

 $\begin{array}{lll} ln\_gdp\_centered & 0 \\ ln\_gdp\_centered\_sq & 0 \\ ln\_gini & 0 \\ ln\_unemp & 0 \end{array}$ 

covid 2020 2021

```
polstab centered
                     0
In gdp centered lag1
                       0
polstab_centered lag1
covid 2020 2021
dtype: int64
ln_gdp_centered
                     0
ln_gdp_centered_sq
                      0
ln gini
In unemp
                   0
polstab centered
In gdp centered lag1
polstab_centered_lag1
                       0
covid 2020 2021
dtype: int64
```

### VIF Results for Japan:

variable VIF

0 ln\_gdp\_centered 1.795154

1 ln\_gdp\_centered\_sq 17.259796

2 ln\_gini 85.722686

3 ln\_unemp 55.227098

4 polstab\_centered 3.226998

5 ln\_gdp\_centered\_lag1 1.993844

6 polstab\_centered\_lag1 3.662021

7 covid 2020 2021 1.209393

Warning for Japan: High VIF detected, potential multicollinearity

#### OLS Model Summary for Japan:

### **OLS Regression Results**

5

Dep. Variable: In net migration R-squared: 0.569 Model: OLS Adj. R-squared: 0.387 Least Squares F-statistic: Method: 1.790 Fri, 06 Jun 2025 Prob (F-statistic): Date: 0.142 08:33:28 Log-Likelihood: Time: 40.183 No. Observations: 28 AIC: -62.37 Df Residuals: 19 BIC: -50.38

Df Model: 8 Covariance Type: HC3

\_\_\_\_\_

```
[0.025]
                                                         0.975]
                coef std err
                                       P>|z|
                 8.2303
                           9.602
                                    0.857
                                             0.391
                                                     -10.589
                                                                27.050
const
                      0.0018
                                                           -0.004
In gdp centered
                                0.003
                                         0.665
                                                  0.506
                                                                     0.007
In gdp centered sq
                       -0.0016
                                  0.001
                                          -2.197
                                                    0.028
                                                             -0.003
                                                                       -0.000
ln_gini
                  1.6600
                            2.734
                                     0.607
                                             0.544
                                                      -3.698
                                                                 7.018
In unemp
                   -0.1801
                              0.095
                                      -1.895
                                                0.058
                                                         -0.366
                                                                   0.006
polstab_centered
                     -0.2466
                                0.258
                                        -0.955
                                                  0.340
                                                           -0.753
                                                                     0.259
In gdp centered lag1
                        -0.0019
                                  0.004
                                          -0.519
                                                    0.604
                                                             -0.009
                                                                        0.005
polstab centered lag1
                       -0.1798
                                  0.232
                                          -0.777
                                                    0.437
                                                             -0.634
                                                                       0.274
```

covid 2020 2021 -0.2212 0.098 -2.259 0.024 -0.413 -0.029

\_\_\_\_

Omnibus: 0.712 Durbin-Watson: 1.412 Prob(Omnibus): 0.701 Jarque-Bera (JB): 0.646

Skew: -0.335 Prob(JB): 0.724 Kurtosis: 2.676 Cond. No. 3.67e+04

\_\_\_\_\_

#### Notes:

[1] Standard Errors are heteroscedasticity robust (HC3)

[2] The condition number is large, 3.67e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for OLS in Japan (absolute values > 3):

Series([], dtype: float64)

Test RMSE for OLS in Japan: 0.0923

Test RMSE for OLS in Japan: 0.0923

Quadratic Model Summary for Japan:

**OLS Regression Results** 

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Dep. Variable: In net migration R-squared: 0.569 OLS Adj. R-squared: Model: 0.387 Method: Least Squares F-statistic: 1.790 Fri, 06 Jun 2025 Prob (F-statistic): Date: 0.142 Time: 08:33:28 Log-Likelihood: 40.183 28 AIC: No. Observations: -62.37Df Residuals: 19 BIC: -50.38

Df Model: 8
Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

-----

0.391 const 8.2303 9.602 0.857 -10.589 27.050 0.0018 0.003 0.665 0.506 -0.004In gdp centered 0.007 0.028 In gdp centered sq -0.0016 0.001 -2.197-0.003 -0.000ln gini 1.6600 0.607 0.544 -3.6987.018 2.734 In unemp -0.1801 0.095 -1.8950.058 -0.3660.006 polstab centered -0.2466 0.258 -0.955 0.340 -0.7530.259 In gdp centered lag1 -0.0019 0.004 -0.5190.604 -0.0090.005 polstab centered lag1 0.232 0.437 0.274 -0.1798 -0.777-0.634covid\_2020\_2021 -0.2212 0.098 -2.2590.024 -0.413-0.029

\_\_\_\_\_

Omnibus: 0.712 Durbin-Watson: 1.412 Prob(Omnibus): 0.701 Jarque-Bera (JB): 0.646

Skew: -0.335 Prob(JB): 0.724 Kurtosis: 2.676 Cond. No. 3.67e+04

Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 3.67e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Quadratic in Japan (absolute values > 3):

Series([], dtype: float64)

Test RMSE for Quadratic in Japan: 0.0923

2SLS Model Summary for Japan:

**IV2SLS** Regression Results

Dep. Variable: ln\_net\_migration R-squared: 0.522

Model: IV2SLS Adj. R-squared: 0.386

Method: Two Stage F-statistic: 3.833

Least Squares Prob (F-statistic): 0.00975

Date: Fri, 06 Jun 2025
Time: 08:33:29
No. Observations: 28
Df Residuals: 21
Df Model: 6

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\_\_\_\_

coef std err t P>|t| [0.025 0.975]

const 11.5222 7.449 1.547 0.137 -3.969 27.013

In gdp centered sq -0.0016 0.001 -2.0720.051 -0.003 6.02e-06 0.349ln gini 0.7343 0.731 -3.6425.111 2.105 In unemp -0.2090 0.018 -0.378-0.0400.081 -2.574 -0.2113 covid\_2020\_2021 0.063 -3.350 0.003 -0.342-0.080-0.0014 -0.3020.766 -0.011 In gdp centered 0.005 0.008 polstab centered -0.6263 0.351 -1.7860.089 -1.356 0.103

Omnibus: 0.340 Durbin-Watson: 1.698 Prob(Omnibus): 0.844 Jarque-Bera (JB): 0.298

Skew: -0.220 Prob(JB): 0.861 Kurtosis: 2.752 Cond. No. 3.49e+04

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Standardized Residuals Check for 2SLS in Japan (absolute values > 3):

Series([], dtype: float64)

Test RMSE for 2SLS in Japan: 0.0940

Test RMSE for 2SLS in Japan: 0.0940

Predictions saved to country\_results/Japan\_predictions.csv

Processing Kazakhstan...

Correlation Matrix for Kazakhstan:

ln\_gdp\_centered ln\_gdp\_centered\_sq ln\_gini \

ln_gdp_centered	1.000000	0.213523 -0.941382
ln_gdp_centered_sq	0.213523	1.000000 -0.129878
ln_gini	-0.941382	-0.129878 1.000000
ln_unemp	0.128980	-0.092382 -0.144887
polstab_centered	0.150426	-0.486356 -0.174493
ln_gdp_centered_lag	;1 0.96758 <i>6</i>	0.319133 -0.925696
polstab_centered_lag	g1 0.264901	-0.353828 -0.307411
covid_2020_2021	0.271352	0.071352 -0.192468

ln\_unemp polstab\_centered ln\_gdp\_centered\_lag1 \ In gdp centered 0.128980 0.150426 0.967586 ln\_gdp\_centered\_sq -0.092382 -0.486356 0.319133 -0.144887 ln gini -0.174493 -0.925696 In unemp 1.000000 0.483525 0.102452 polstab centered 0.483525 1.000000 0.055979 ln gdp centered lag1 0.102452 1.000000 0.055979 polstab\_centered\_lag1 0.431145 0.809010 0.218135 covid 2020 2021 0.010879 -0.140470 0.286189

polstab\_centered\_lag1\_covid\_2020\_2021

ln\_gdp\_centered 0.264901 0.271352 In gdp centered sq -0.353828 0.071352 ln gini -0.307411 -0.192468 In unemp 0.431145 0.010879 polstab centered 0.809010 -0.140470 ln\_gdp\_centered\_lag1 0.218135 0.286189 polstab centered lag1 1.000000 -0.120857 covid 2020 2021 -0.120857 1.000000

### NaN/Inf Check Before Model for Kazakhstan:

 $ln\_gdp\_centered$ In gdp centered sq 0 ln gini 0 ln\_unemp 0 polstab centered 0 In gdp centered lag1 0 polstab centered lag1 0 covid 2020 2021 dtype: int64 ln\_gdp\_centered 0 In gdp centered sq 0 ln gini 0 In unemp polstab centered ln\_gdp\_centered\_lag1 polstab centered lag1 0 covid 2020 2021 dtype: int64

## VIF Results for Kazakhstan:

variable VIF
0 ln gdp centered 20.084914

```
1 ln_gdp_centered_sq 103.462951
```

- 2 ln gini 105.409160
- 3 ln unemp 7.499532
- 4 polstab centered 4.032467
- 5 ln gdp centered lag1 22.987692
- 6 polstab\_centered\_lag1 3.359198
- 7 covid 2020 2021 1.244807

Warning for Kazakhstan: High VIF detected, potential multicollinearity

### OLS Model Summary for Kazakhstan:

### **OLS Regression Results**

Dep. Variable: In net migration R-squared: 0.627 OLS Adj. R-squared: Model: 0.470 Method: Least Squares F-statistic: 2.897 Date: Fri, 06 Jun 2025 Prob (F-statistic): 0.0272 Time: 08:33:29 Log-Likelihood: 1.4402 No. Observations: 28 AIC: 15.12 19 BIC: Df Residuals: 27.11

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

-----

const 15.1719 17.565 0.864 0.388 -19.255 49.599 In gdp centered 0.0063 0.107 0.059 0.953 -0.2030.215 In gdp centered sq -0.0053 0.017 -0.303 0.762 -0.0400.029 ln gini -0.2987 -0.0560.955 -10.729 5.321 10.131 ln\_unemp -0.27110.081 -3.3320.001 -0.431-0.112polstab centered 0.1954 0.400 0.488 0.625 -0.589 0.980 0.922 In gdp centered lag1 0.0109 0.111 0.098 -0.207 0.228 polstab centered lag1 0.3672 0.312 1.177 0.239 -0.2440.979 covid 2020 2021 0.1641 0.258 0.635 0.525 -0.3420.671

\_\_\_\_\_

Omnibus: 0.033 Durbin-Watson: 2.447 Prob(Omnibus): 0.984 Jarque-Bera (JB): 0.094

Skew: -0.046 Prob(JB): 0.954 Kurtosis: 2.732 Cond. No. 6.49e+03

\_\_\_\_\_\_

### Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 6.49e+03. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for OLS in Kazakhstan (absolute values > 3): Series([], dtype: float64)

Test RMSE for OLS in Kazakhstan: 0.3325

Test RMSE for OLS in Kazakhstan: 0.3325

Quadratic Model Summary for Kazakhstan:

**OLS Regression Results** 

Dep. Variable: ln\_net\_migration R-squared: 0.627Model: OLS Adj. R-squared: 0.470 Least Squares F-statistic: Method: 2.897 Date: Fri, 06 Jun 2025 Prob (F-statistic): 0.0272 08:33:29 Log-Likelihood: 1.4402 Time: No. Observations: 28 AIC: 15.12 Df Residuals: 19 BIC: 27.11

Df Model: 8 Covariance Type: HC3

coef std err P>|z|[0.025]0.975]

-19.255 49.599 15.1719 17.565 0.864 0.388 const ln\_gdp\_centered 0.0063 0.1070.059 0.953 -0.2030.215 In gdp centered sq -0.0053 0.017 -0.3030.762 -0.0400.029 ln gini -0.2987 5.321 -0.0560.955 -10.729 10.131 -0.2711 In unemp 0.081 -3.332 0.001 -0.431 -0.112polstab centered 0.1954 0.400 0.488 0.625 -0.5890.980 In gdp centered lag1 0.0109 0.111 0.098 0.922 -0.2070.228 polstab\_centered\_lag1 0.3672 0.312 1.177 0.239 -0.2440.979 covid 2020 2021 0.1641 0.258 0.635 0.525 -0.3420.671

0.033 Durbin-Watson: Omnibus: 2.447 Prob(Omnibus): 0.984 Jarque-Bera (JB): 0.094

Skew: -0.046 Prob(JB): 0.954 2.732 Cond. No. 6.49e+03 Kurtosis:

#### Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 6.49e+03. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Quadratic in Kazakhstan (absolute values > 3): Series([], dtype: float64)

Test RMSE for Quadratic in Kazakhstan: 0.3325

2SLS Model Summary for Kazakhstan:

**IV2SLS** Regression Results

Dep. Variable: ln\_net\_migration R-squared: 0.500 Model: IV2SLS Adj. R-squared: 0.357 Two Stage F-statistic: Method: 4.298

Least Squares Prob (F-statistic): 0.00559

Date: Fri, 06 Jun 2025 Time: 08:33:29
No. Observations: 28
Df Residuals: 21
Df Model: 6

coef std err

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0.975

[0.025]

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const 13.9463 7.134 1.955 0.064 -0.889 28.781

0.010 0.0011 0.109 0.914 -0.0190.021 In gdp centered sq ln gini -0.04222.102 -0.0200.984 -4.4134.328 0.002 -0.139 ln\_unemp -0.3276 0.091 -3.607-0.517covid 2020 2021 0.2128 0.290 0.734 0.471 -0.3900.815 In gdp centered 0.0205 0.033 0.616 0.544 -0.0490.090 polstab\_centered 0.82781.996 0.059 1.690 0.415 -0.035

P>|t|

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Omnibus: 1.114 Durbin-Watson: 1.773 Prob(Omnibus): 0.573 Jarque-Bera (JB): 1.084

Skew: -0.367 Prob(JB): 0.582 Kurtosis: 2.376 Cond. No. 6.10e+03

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Standardized Residuals Check for 2SLS in Kazakhstan (absolute values > 3): Series([], dtype: float64)

Test RMSE for 2SLS in Kazakhstan: 0.3724

Test RMSE for 2SLS in Kazakhstan: 0.3724

Predictions saved to country results/Kazakhstan predictions.csv

Processing Korea Rep....

## Correlation Matrix for Korea Rep.:

ln\_gdp\_centered\_ln\_gdp\_centered\_sq ln\_gini \ In gdp centered 1.000000 0.025775 0.554023 In gdp centered sq 1.000000 0.354704 0.025775 ln gini 0.554023 0.354704 1.000000 In unemp 0.139316 0.029402 0.171500 polstab centered -0.279518 0.223398 -0.387665 ln\_gdp\_centered\_lag1 0.138548 0.582733 0.963367 polstab centered lag1 -0.347097 0.184068 -0.411025 covid 2020 2021 0.262622 0.277701 0.205915

In unemp polstab centered ln gdp centered lag1 \ ln\_gdp\_centered 0.139316 -0.279518 0.963367 In gdp centered sq 0.029402 0.223398 0.138548 ln gini 0.171500 -0.387665 0.582733 In unemp 1.000000 -0.156074 0.129486 polstab centered -0.156074 1.000000 -0.284872 ln\_gdp\_centered\_lag1 0.129486 -0.284872 1.000000 polstab centered lag1 -0.186423 0.802727 -0.331552 0.280450 covid 2020 2021 0.162115 0.274720

```
polstab_centered_lag1_covid_2020_2021
ln_gdp_centered
                          -0.347097
                                        0.262622
In gdp centered sq
                                          0.277701
                            0.184068
ln gini
                      -0.411025
                                    0.205915
ln_unemp
                        -0.186423
                                      0.162115
polstab_centered
                          0.802727
                                        0.280450
In gdp centered lag1
                            -0.331552
                                          0.274720
polstab_centered_lag1
                            1.000000
                                          0.213396
covid 2020 2021
                            0.213396
                                          1.000000
NaN/Inf Check Before Model for Korea Rep.:
In gdp centered
                      0
In gdp centered sq
ln gini
                  0
ln_unemp
polstab_centered
                    0
In gdp centered lag1
polstab centered lag1
covid_2020_2021
dtype: int64
In gdp centered
                    0
ln_gdp_centered_sq
                      0
ln gini
In unemp
                  0
polstab_centered
In gdp centered lag1
                      0
polstab centered lag1
covid 2020 2021
                     0
dtype: int64
VIF Results for Korea Rep.:
         variable
                     VIF
0
     ln_gdp_centered 17.435293
   In gdp centered sq 67.777529
1
2
          ln gini 124.469961
3
         ln unemp 60.764816
4
    polstab centered 3.083142
5 ln_gdp_centered_lag1 17.836048
6 polstab_centered_lag1 3.010081
     covid 2020 2021 1.448981
Warning for Korea Rep.: High VIF detected, potential multicollinearity
```

### OLS Model Summary for Korea Rep.:

## **OLS Regression Results**

Dep. Variable:	ln_net_migration R-squared:	0.458
Model:	OLS Adj. R-squared:	0.230
Method:	Least Squares F-statistic:	1.984
Date:	Fri, 06 Jun 2025 Prob (F-statistic):	0.105
Time:	08:33:29 Log-Likelihood:	10.395

No. Observations: 28 AIC: -2.789 Df Residuals: 19 BIC: 9.201

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

-----

18.9076 7.399 2.555 0.011 4.406 33.409 const 0.0144 0.070 0.837 -0.122In gdp centered 0.206 0.151 -0.004In gdp centered sq 0.0083 0.007 1.273 0.203 0.021 ln\_gini -6.010 -1.7242 2.187 -0.7880.430 2.562 In unemp 0.0164 0.282 0.058 0.954 -0.5350.568 polstab centered -0.3765 0.474 -0.7940.427 -1.306 0.553 In gdp centered lag1 -0.0014 0.071 0.984-0.020-0.1410.138 polstab centered lag1 -0.549 -0.3386 0.616 0.583 -1.5470.869 covid\_2020\_2021 -0.0547 0.165 -0.332 0.740 0.268 -0.377

\_\_\_\_\_\_

Omnibus: 0.047 Durbin-Watson: 1.677 Prob(Omnibus): 0.977 Jarque-Bera (JB): 0.225

Skew: -0.074 Prob(JB): 0.893 Kurtosis: 2.586 Cond. No. 1.78e+04

\_\_\_\_\_

#### Notes:

[1] Standard Errors are heteroscedasticity robust (HC3)

[2] The condition number is large, 1.78e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for OLS in Korea Rep. (absolute values > 3): Series([], dtype: float64)

Test RMSE for OLS in Korea Rep.: 0.0722

Test RMSE for OLS in Korea Rep.: 0.0722

Quadratic Model Summary for Korea Rep.:

OLS Regression Results

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Dep. Variable: ln\_net\_migration R-squared: 0.458 Model: OLS Adj. R-squared: 0.230 Method: Least Squares F-statistic: 1.984 Fri, 06 Jun 2025 Prob (F-statistic): Date: 0.105 Time: 08:33:29 Log-Likelihood: 10.395 No. Observations: 28 AIC: -2.789Df Residuals: 19 BIC: 9.201

Df Model: 8

Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

const 18.9076 7.399 2.555 0.011 4.406 33.409 ln\_gdp\_centered 0.0144 0.070 0.206 0.837 -0.1220.151 In gdp centered sq 0.0083 0.007 1.273 0.203 -0.0040.021 ln gini -1.72422.187 -0.7880.430 -6.0102.562 0.568 In unemp 0.0164 0.282 0.058 0.954 -0.535 polstab\_centered -0.3765 0.474 -0.7940.427 -1.306 0.553 ln\_gdp\_centered\_lag1 -0.00140.071 -0.0200.984 -0.1410.138 polstab centered lag1 0.616 -0.549-1.547 0.869 -0.33860.583 covid 2020 2021 -0.0547 0.165 -0.332 0.740 -0.377 0.268

Omnibus: 0.047 Durbin-Watson: 1.677 Prob(Omnibus): 0.977 Jarque-Bera (JB): 0.225

Skew: -0.074 Prob(JB): 0.893 Kurtosis: 2.586 Cond. No. 1.78e + 04

#### Notes:

[1] Standard Errors are heteroscedasticity robust (HC3)

[2] The condition number is large, 1.78e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Quadratic in Korea Rep. (absolute values > 3): Series([], dtype: float64)

Test RMSE for Quadratic in Korea Rep.: 0.0722

2SLS Model Summary for Korea Rep.:

**IV2SLS** Regression Results

Dep. Variable: In net migration R-squared: 0.442 Model: IV2SLS Adj. R-squared: 0.282 Method: Two Stage F-statistic: 2.676 0.0434

Least Squares Prob (F-statistic):

Fri, 06 Jun 2025 Date: Time: 08:33:30 No. Observations: 28 Df Residuals: 21 Df Model: 6

coef std err P>|t|[0.025]0.975]

19.7978 8.657 2.287 0.033 1.795 37.800 const 0.0075 0.004 1.894 0.072 -0.001 0.016 In gdp centered sq 2.509 -0.781-7.1763.257 ln\_gini -1.95940.443 0.2250.9750.474 In unemp 0.0071 0.031 -0.460covid 2020 2021 0.00970.222 0.965 -0.4520.472 0.044 ln\_gdp\_centered 0.0118 0.007 1.749 0.095 -0.0020.026 polstab\_centered -0.80850.528 -1.5310.141 -1.9070.290

Omnibus: 0.072 Durbin-Watson: 1.613 Prob(Omnibus): 0.965 Jarque-Bera (JB): 0.285 Skew: 0.048 Prob(JB): 0.867 Kurtosis: 2.515 Cond. No. 1.73e+04

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Standardized Residuals Check for 2SLS in Korea Rep. (absolute values > 3): Series([], dtype: float64)

Test RMSE for 2SLS in Korea Rep.: 0.0688

Test RMSE for 2SLS in Korea Rep.: 0.0688

Predictions saved to country results/Korea Rep. predictions.csv

Processing United Kingdom...

Correlation Matrix for United Kingdom:

In gdp centered In gdp centered sq In gini \ ln\_gdp\_centered 1.000000 -0.055803 -0.602144 In gdp centered sq 1.000000 -0.313445 -0.055803 ln gini -0.602144 -0.313445 1.000000 ln\_unemp -0.559414 0.368797 0.181691 polstab centered -0.899136 0.245921 0.494768 0.099857 -0.610717 In gdp centered lag1 0.962193 polstab centered lag1 -0.913028 0.054089 0.538532 covid 2020 2021 0.219500 0.033955 -0.339612

ln\_unemp polstab\_centered ln\_gdp\_centered\_lag1 \ -0.559414 -0.899136 In gdp centered 0.962193 In gdp centered sq 0.368797 0.245921 0.099857 0.181691 ln gini 0.494768 -0.610717 In unemp 1.000000 0.539639 -0.507813 polstab\_centered 0.539639 1.000000 -0.835385 In gdp centered lag1 -0.507813 -0.835385 1.000000 polstab centered lag1 0.509728 -0.905969 0.838743 covid 2020 2021 -0.243646 -0.120497 0.227520

polstab\_centered\_lag1 covid\_2020\_2021

-0.913028 0.219500 In gdp centered In gdp centered sq 0.054089 0.033955 ln gini 0.538532 -0.339612 In unemp 0.509728 -0.243646 polstab centered 0.838743 -0.120497 In gdp centered lag1 -0.905969 0.227520 polstab centered lag1 1.000000 -0.114225 covid 2020 2021 -0.114225 1.000000

NaN/Inf Check Before Model for United Kingdom:

In\_gdp\_centered 0
In\_gdp\_centered\_sq 0
In\_gini 0
In\_unemp 0
polstab\_centered 0
In\_gdp\_centered\_lag1 (

```
polstab centered lag1
covid 2020 2021
                      0
dtype: int64
In gdp centered
                     0
In gdp centered sq
                      0
ln_gini
In unemp
                   0
polstab centered
                     0
In gdp centered lag1
polstab centered lag1
covid 2020 2021
                      0
dtype: int64
```

### VIF Results for United Kingdom:

variable VIF

0 ln\_gdp\_centered 25.719946

1 ln\_gdp\_centered\_sq 151.306006

2 ln gini 148.433517

3 ln unemp 112.931380

4 polstab\_centered 6.769341

5 ln\_gdp\_centered\_lag1 22.124737

6 polstab centered lag1 7.059510

7 covid 2020 2021 1.236815

Warning for United Kingdom: High VIF detected, potential multicollinearity

### OLS Model Summary for United Kingdom:

#### **OLS Regression Results**

In net migration R-squared: Dep. Variable: 0.852 Model: OLS Adj. R-squared: 0.790Method: Least Squares F-statistic: 16.42 Fri, 06 Jun 2025 Prob (F-statistic): Date: 5.11e-07 08:33:30 Log-Likelihood: Time: 43.058 No. Observations: 28 AIC: -68.1219 BIC: Df Residuals: -56.13

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

-----

12.8667 1.990 6.465 0.0008.966 16.768 const 0.0398 0.078 0.507 0.612 -0.1140.194 In gdp centered ln\_gdp\_centered\_sq -0.0006 0.003 -0.2060.837 -0.0070.005 ln gini 0.3390 0.493 0.688 0.491 -0.626 1.304 In unemp -0.1449 0.087 -1.669 0.095 -0.315 0.025 0.148 polstab\_centered -0.0252 -0.1710.864 -0.315 0.264 In gdp centered lag1 -0.02560.081 -0.3180.750 -0.1840.132 polstab\_centered\_lag1 0.1076 0.112 0.965 0.335 -0.111 0.326 covid 2020 2021 -0.0153 0.243 -0.063 0.950 -0.492 0.461

Omnibus: 5.068 Durbin-Watson: 1.862 Prob(Omnibus): 0.079 Jarque-Bera (JB): 5.035

Skew: 0.033 Prob(JB): 0.0807 Kurtosis: 5.076 Cond. No. 1.38e+04

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#### Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 1.38e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for OLS in United Kingdom (absolute values > 3): Series([], dtype: float64)

Test RMSE for OLS in United Kingdom: 0.1916

Test RMSE for OLS in United Kingdom: 0.1916

Quadratic Model Summary for United Kingdom:

**OLS Regression Results** 

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Dep. Variable: In net migration R-squared: 0.852Model: OLS Adj. R-squared: 0.790 Method: Least Squares F-statistic: 16.42 Fri, 06 Jun 2025 Prob (F-statistic): Date: 5.11e-07 Time: 08:33:30 Log-Likelihood: 43.058 28 AIC: No. Observations: -68.12 Df Residuals: 19 BIC: -56.13

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

-----

const 12.8667 1.990 6.465 0.000 8.966 16.768 0.078 0.612 0.194 In gdp centered 0.0398 0.507 -0.114-0.0006 0.837 -0.007 0.005 In gdp centered sq 0.003 -0.206ln gini 0.3390 0.493 0.688 0.491 -0.626 1.304 In unemp -0.1449 0.087 -1.669 0.095 -0.3150.025 0.864polstab\_centered -0.0252 0.148-0.315 0.264 -0.171In gdp centered lag1 -0.0256 0.081 -0.318 0.750 -0.1840.132 polstab centered lag1 0.1076 0.112 0.965 0.335 -0.111 0.326 covid 2020 2021 -0.0153 0.243 -0.0630.950 -0.4920.461

Omnibus: 5.068 Durbin-Watson: 1.862 Prob(Omnibus): 0.079 Jarque-Bera (JB): 5.035

Skew: 0.033 Prob(JB): 0.0807 Kurtosis: 5.076 Cond. No. 1.38e+04

### Notes:

[1] Standard Errors are heteroscedasticity robust (HC3)

[2] The condition number is large, 1.38e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Quadratic in United Kingdom (absolute values > 3): Series([], dtype: float64)

Test RMSE for Quadratic in United Kingdom: 0.1916

2SLS Model Summary for United Kingdom:

**IV2SLS** Regression Results

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Dep. Variable: ln\_net\_migration R-squared: -102.691

Model: IV2SLS Adj. R-squared: -132.316

Method: Two Stage F-statistic: 0.02823

Least Squares Prob (F-statistic): 1.00

Date: Fri, 06 Jun 2025 Time: 08:33:30 No. Observations: 28 Df Residuals: 21 Df Model: 6

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 $coef \quad std \; err \qquad t \quad P>|t| \quad [0.025 \quad 0.975]$ 

-----

-3.7108 499.962 -0.0070.994 -1043.438 1036.017 ln\_gdp\_centered\_sq 0.1285 3.900 0.033 0.974 -7.9828.239 ln gini 2.6024 68.568 0.038 0.970 -139.992 145.197 In unemp -1.2421 32.964 -0.0380.970 -69.795 covid 2020 2021 1.1225 33.963 0.033 0.974 -69.508 71.753 In gdp centered -0.3842 11.960 -0.032 0.975 -25.256 24.487 397.314 -839.395 polstab\_centered -13.1349 -0.033 0.974 813.125

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Omnibus: 4.190 Durbin-Watson: 2.148 Prob(Omnibus): 0.123 Jarque-Bera (JB): 2.526

Skew: -0.570 Prob(JB): 0.283 Kurtosis: 3.931 Cond. No. 1.37e+04

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Standardized Residuals Check for 2SLS in United Kingdom (absolute values > 3):

Series([], dtype: float64)

Test RMSE for 2SLS in United Kingdom: 2.2410

Test RMSE for 2SLS in United Kingdom: 2.2410

Predictions saved to country\_results/United\_Kingdom\_predictions.csv

Processing United States...

Correlation Matrix for United States:

ln\_gdp\_centered ln\_gdp\_centered\_sq ln\_gini \

ln\_gdp\_centered 1.000000 0.041627 0.628053 ln\_gdp\_centered\_sq 0.041627 1.000000 -0.318295

ln_gini	0.628053	-0.318295 1.000000
ln_unemp	0.061186	-0.117042 -0.240686
polstab_centered	-0.611922	0.282983 -0.491471
ln_gdp_centered_lag1	0.969244	0.149519 0.593417
polstab_centered_lag	1 -0.711435	0.262362 -0.502760
covid_2020_2021	0.264391	0.288228 -0.100627

In unemp polstab centered ln gdp centered lag1 \ ln\_gdp\_centered 0.061186 -0.611922 0.969244 ln\_gdp\_centered\_sq -0.117042 0.282983 0.149519 ln gini -0.240686 -0.491471 0.593417 ln\_unemp 1.000000 0.080932 0.084732 polstab centered 0.080932 1.000000 -0.530548 ln gdp centered lag1 0.084732 -0.530548 1.000000 polstab centered lag1 0.087249 0.883524-0.604595 covid 2020 2021 0.147216-0.391622 0.277284

polstab centered lag1 covid 2020 2021 -0.711435 In gdp centered 0.264391 0.288228 ln\_gdp\_centered\_sq 0.262362 ln gini -0.502760 -0.100627 In unemp 0.087249 0.147216 polstab centered 0.883524 -0.391622 In gdp centered lag1 -0.604595 0.277284 polstab centered lag1 1.000000 -0.372740covid\_2020\_2021 -0.372740 1.000000

#### NaN/Inf Check Before Model for United States:

In gdp centered 0 ln\_gdp\_centered\_sq 0 ln\_gini 0 In unemp polstab centered ln\_gdp\_centered\_lag1 polstab centered lag1 covid 2020 2021 0 dtype: int64 In gdp centered 0 ln\_gdp\_centered\_sq 0 ln gini 0 In unemp 0 polstab centered In gdp centered lag1 polstab centered lag1 0 covid\_2020\_2021 dtype: int64

### VIF Results for United States:

variable VIF
0 ln\_gdp\_centered 30.958025
1 ln\_gdp\_centered\_sq 69.109817
2 ln gini 210.909976

- 3 ln unemp 94.560328
- 4 polstab\_centered 5.053493
- 5 ln gdp centered\_lag1 25.187658
- 6 polstab centered lag1 7.497052
- 7 covid 2020 2021 1.901795

Warning for United States: High VIF detected, potential multicollinearity

### OLS Model Summary for United States:

#### **OLS Regression Results**

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Dep. Variable: ln\_net\_migration R-squared: 0.777OLS Adj. R-squared: Model: 0.682 Method: Least Squares F-statistic: 5.437 Fri, 06 Jun 2025 Prob (F-statistic): Date: 0.00118 Time: 08:33:30 Log-Likelihood: 21.539 No. Observations: 28 AIC: -25.08 Df Residuals: 19 BIC: -13.09

Df Model: 8 Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

-----

-6.27906.261 -1.0030.316 -18.550 5.992 const ln\_gdp\_centered -0.00140.224-0.0060.995 -0.441 0.438 In gdp centered sq 0.0037 0.003 1.114 0.265 -0.003 0.010 ln gini 5.4018 1.621 3.333 0.001 2.225 8.578 In unemp 0.2178 1.243 0.214 -0.1260.561 0.175 polstab centered -0.1961 0.132 -1.490 -0.454 0.136 0.062 ln\_gdp\_centered\_lag1 0.0022 0.221 0.010 0.992 -0.4310.435 polstab centered lag1 0.272 0.882 -0.493 0.0404 0.148 0.574 covid 2020 2021 -0.6327 0.300 -2.106-1.221 0.035 -0.044

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Omnibus: 0.974 Durbin-Watson: 2.053 Prob(Omnibus): 0.615 Jarque-Bera (JB): 0.174

Skew: -0.005 Prob(JB): 0.917 Kurtosis: 3.386 Cond. No. 2.11e+04

## Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 2.11e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for OLS in United States (absolute values > 3): Series([], dtype: float64)

Test RMSE for OLS in United States: 0.1182

Test RMSE for OLS in United States: 0.1182

# Quadratic Model Summary for United States:

**OLS Regression Results** 

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Dep. Variable: In net migration R-squared: 0.777 OLS Adj. R-squared: Model: 0.682 Method: Least Squares F-statistic: 5.437 Date: Fri, 06 Jun 2025 Prob (F-statistic): 0.00118 08:33:30 Log-Likelihood: Time: 21.539 No. Observations: 28 AIC: -25.08 Df Residuals: 19 BIC: -13.09

Df Model: 8
Covariance Type: HC3

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coef std err z P>|z| [0.025 0.975]

-----

5.992 -6.2790 6.261 -1.0030.316 -18.550 const In gdp centered -0.00140.224 -0.0060.995 0.438 0.0037 0.003 0.265 -0.003 In gdp centered sq 1.114 0.010 ln gini 5.4018 1.621 3.333 0.001 2.225 8.578 In unemp 0.2178 0.175 1.243 0.214 -0.1260.561 -0.454 polstab centered -0.1961 0.132 -1.490 0.136 0.062 In gdp centered lag1 0.221 0.992 -0.431 0.435 0.0022 0.010 polstab centered lag1 0.0404 0.272 0.148 0.882 -0.4930.574 covid 2020 2021 -0.63270.300 -2.1060.035 -1.221-0.044

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Omnibus: 0.974 Durbin-Watson: 2.053 Prob(Omnibus): 0.615 Jarque-Bera (JB): 0.174

Skew: -0.005 Prob(JB): 0.917 Kurtosis: 3.386 Cond. No. 2.11e+04

#### Notes:

- [1] Standard Errors are heteroscedasticity robust (HC3)
- [2] The condition number is large, 2.11e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Standardized Residuals Check for Quadratic in United States (absolute values > 3): Series([], dtype: float64)

Test RMSE for Quadratic in United States: 0.1182

2SLS Model Summary for United States:

**IV2SLS** Regression Results

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Dep. Variable: ln\_net\_migration R-squared: 0.755

Model: IV2SLS Adj. R-squared: 0.685

Method: Two Stage F-statistic: 10.89

Least Squares Prob (F-statistic): 1.55e-05

Date: Fri, 06 Jun 2025 Time: 08:33:30 No. Observations: 28 Df Residuals: 21 Df Model: 6

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coef std err t P>|t| [0.025 0.975]

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const -4.9424 8.421 -0.587 0.564 -22.455 12.570 In gdp centered sq 0.0009 0.011 0.074 0.941 -0.023 0.025 ln\_gini 5.1454 1.936 2.657 0.015 1.119 9.172 ln\_unemp 0.1410 0.331 0.426 0.674 -0.547 0.829 covid 2020 2021 -0.4900 0.523 -0.936 0.360 -1.578 ln\_gdp\_centered 0.00430.0150.778-0.027 0.035 0.286 0.963 polstab\_centered 0.0328 0.690 0.047 -1.403 1.469

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Omnibus: 0.345 Durbin-Watson: 1.945 Prob(Omnibus): 0.842 Jarque-Bera (JB): 0.005

Skew: -0.024 Prob(JB): 0.998 Kurtosis: 3.043 Cond. No. 1.93e+04

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Standardized Residuals Check for 2SLS in United States (absolute values > 3):

Series([], dtype: float64)

Test RMSE for 2SLS in United States: 0.0694

Test RMSE for 2SLS in United States: 0.0694

Predictions saved to country results/United States predictions.csv

Processing complete for all countries. Check 'country\_results/error\_log.txt' for details on any errors.