Mental Health Analysis

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Looking at Mental Health, Loneliness and Trust

```
Attaching package: 'dplyr'

The following objects are masked from 'package:stats':
    filter, lag

The following objects are masked from 'package:base':
    intersect, setdiff, setequal, union

Warning: package 'foreign' was built under R version 4.3.3

Warning: package 'ggplot2' was built under R version 4.3.3

Warning: package 'ggrepel' was built under R version 4.3.3

Warning: package 'haven' was built under R version 4.3.2

Warning: package 'locfit' was built under R version 4.3.3

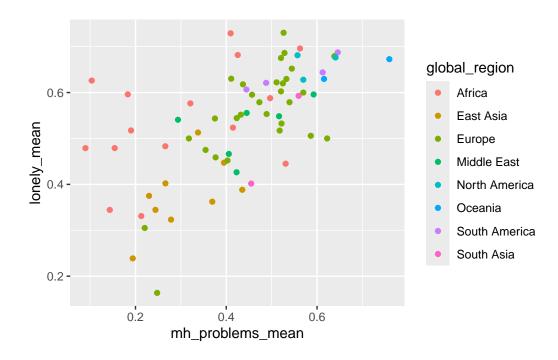
locfit 1.5-9.10 2024-06-24
```

Aggregating to the country level there is a positive relationship between loneliness and MH problems in all countries (first graph) and there appears to be a strong positive relationship between the level of MH problems and levels of loneliness across countries. But there very large differences between countries. Vietnam has $\sim 20\%$ of young people having MH problems and loneliness, US, Ireland, Iraq and Chile have > 60%.

`summarise()` has grouped output by 'lonely'. You can override using the `.groups` argument.

```
# A tibble: 4 x 4
 lonely mh_problems
                       n
                           prop
 <lgl> <lgl>
                   <int> <dbl>
1 FALSE FALSE
                    3818 0.361
2 FALSE TRUE
                    1046 0.0989
3 TRUE
        FALSE
                    2492 0.236
4 TRUE
        TRUE
                    3223 0.305
```

`summarise()` has grouped output by 'country'. You can override using the `.groups` argument.

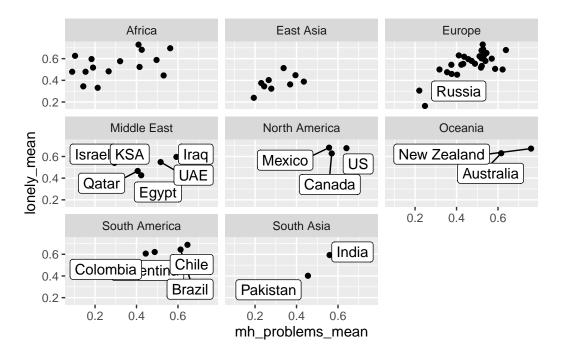


`summarise()` has grouped output by 'country'. You can override using the `.groups` argument.

Warning: ggrepel: 15 unlabeled data points (too many overlaps). Consider increasing max.overlaps

Warning: ggrepel: 9 unlabeled data points (too many overlaps). Consider increasing max.overlaps

Warning: ggrepel: 28 unlabeled data points (too many overlaps). Consider increasing max.overlaps



Are effects within countries as strong as effects between countries?

Logistic regression tells us the strength of the relationship between two variables.

The first regression shows that the parameter estimate for the relationship between loneliness and mh is 1.55 (or = 4.72). Adjusting for country, the relationship increases to 1.61 (OR 5.02) - the relationship is stronger within country than between countries.

```
Call:
glm(formula = lonely ~ mh_problems, family = "binomial", data = d_young)
```

Coefficients:

```
Estimate Std. Error z value Pr(>|z|)

(Intercept) -0.42664 0.02575 -16.57 <2e-16 ***

mh_problemsTRUE 1.55198 0.04393 35.33 <2e-16 ***

---

Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 14597 on 10578 degrees of freedom Residual deviance: 13221 on 10577 degrees of freedom

(744 observations deleted due to missingness)

AIC: 13225

Number of Fisher Scoring iterations: 4

[1] 4.72081

Call:

glm(formula = lonely ~ mh_problems + country, family = "binomial",
 data = d_young)

Coefficients:

Coefficients:					
	Estimate	Std. Error	z value	Pr(> z)	
(Intercept)	-0.235707	0.177849	-1.325	0.185065	
mh_problemsTRUE	1.613178	0.047508	33.956	< 2e-16	***
countryAustralia	-0.098008	0.285781	-0.343	0.731636	
countryAustria	-0.283863	0.299617	-0.947	0.343425	
countryBelgium	0.062253	0.301366	0.207	0.836347	
countryBrazil	-0.114903	0.267201	-0.430	0.667179	
countryBulgaria	0.164446	0.317859	0.517	0.604907	
countryCameroon	0.047546	0.210273	0.226	0.821113	
countryCanada	0.006536	0.307380	0.021	0.983035	
countryChile	0.179615	0.278099	0.646	0.518366	
${\tt countryColombia}$	0.105963	0.244027	0.434	0.664122	
countryCroatia	-0.092485	0.305236	-0.303	0.761894	
countryDenmark	0.049879	0.288015	0.173	0.862509	
countryDRC	0.376566	0.209867	1.794	0.072763	
countryEgypt	-0.771961	0.236432	-3.265	0.001094	**
countryEstonia	-0.519810	0.294160	-1.767	0.077212	
countryEthiopia	-0.884056	0.209865	-4.213	2.53e-05	***
countryFinland	-0.226757	0.298247	-0.760	0.447076	
countryFrance	-0.235565	0.294300	-0.800	0.423466	
countryGermany	-0.022410	0.316203	-0.071	0.943499	
countryGhana	-0.222343	0.210556	-1.056	0.290977	
countryGreece	0.082321	0.296089	0.278	0.780992	
countryHong Kong	-0.621207	0.289639	-2.145	0.031972	*
countryHungary	-0.602654	0.297683	-2.024	0.042921	*
countryIndia	-0.255601	0.229753	-1.113	0.265922	
${\tt countryIndonesia}$	-0.637123	0.248435	-2.565	0.010331	*

```
countryIraq
                                           -1.294 0.195566
                    -0.283347
                                 0.218922
countryIreland
                     0.097276
                                 0.291203
                                            0.334 0.738343
countryIsrael
                                 0.260354 -0.272 0.785397
                    -0.070893
countryItaly
                     0.186150
                                 0.321035
                                            0.580 0.562021
countryIvory Coast
                     0.064184
                                 0.222708
                                            0.288 0.773195
countryJapan
                    -1.001628
                                 0.332764
                                           -3.010 0.002612 **
countryKenya
                    -0.314644
                                 0.208596
                                           -1.508 0.131455
countryKSA
                    -0.181468
                                 0.234870
                                           -0.773 0.439740
countryLatvia
                    -0.485531
                                 0.317833 -1.528 0.126605
countryLiberia
                     0.100283
                                 0.207331
                                            0.484 0.628610
countryLithuania
                                 0.305646 -1.005 0.314718
                    -0.307288
countryMalaysia
                    -0.272316
                                 0.249953
                                           -1.089 0.275948
countryMali
                    -0.059291
                                 0.227718 -0.260 0.794580
countryMexico
                     0.269014
                                 0.257586
                                            1.044 0.296316
countryNetherlands
                    -0.105215
                                 0.290076
                                          -0.363 0.716818
countryNew Zealand
                    -0.160825
                                 0.285796
                                           -0.563 0.573620
countryNiger
                    -0.155888
                                 0.252487
                                           -0.617 0.536965
countryNigeria
                    -0.658788
                                 0.222320 -2.963 0.003044 **
countryNorway
                                            0.869 0.384739
                     0.251758
                                 0.289645
countryPakistan
                                 0.229464
                                           -4.298 1.72e-05 ***
                    -0.986322
countryPhilippines
                    -0.848972
                                 0.235126
                                           -3.611 0.000305 ***
countryPoland
                    -0.040595
                                 0.308981
                                           -0.131 0.895473
countryPortugal
                    -0.506551
                                 0.288959
                                           -1.753 0.079598 .
countryQatar
                    -0.596665
                                 0.233552
                                           -2.555 0.010627 *
countryRomania
                                           -1.075 0.282321
                    -0.318282
                                 0.296044
countryRussia
                                 0.323718 -5.863 4.55e-09 ***
                    -1.897929
countrySenegal
                     0.611007
                                 0.227056
                                            2.691 0.007124 **
countrySierra Leone
                     0.424681
                                 0.210801
                                            2.015 0.043946 *
countrySlovakia
                     0.085982
                                 0.299632
                                            0.287 0.774143
countrySlovenia
                    -0.206389
                                           -0.646 0.518357
                                 0.319547
countrySouth Africa -0.961124
                                 0.262684
                                           -3.659 0.000253 ***
countrySouth Korea
                    -0.946973
                                 0.302515
                                           -3.130 0.001746 **
countrySouth Sudan
                     0.716174
                                 0.232820
                                            3.076 0.002097 **
countrySpain
                    -0.222896
                                 0.304219
                                           -0.733 0.463753
countrySweden
                                 0.295875
                                           -2.687 0.007204 **
                    -0.795094
{\tt countrySwitzerland}
                    -0.342319
                                 0.289249
                                           -1.183 0.236620
countryTaiwan
                    -0.985551
                                 0.293602
                                           -3.357 0.000789 ***
countryThailand
                    -0.652674
                                 0.293584 -2.223 0.026207 *
countryTurkey
                     0.490487
                                 0.263414
                                            1.862 0.062598 .
                    -0.381482
countryUAE
                                 0.241247 -1.581 0.113811
countryUganda
                     0.293504
                                 0.226400
                                            1.296 0.194839
countryUK
                                           -2.807 0.005002 **
                    -0.818648
                                 0.291655
countryUkraine
                                 0.347996 -2.892 0.003830 **
                    -1.006358
```

```
countryUS 0.047695 0.292620 0.163 0.870524
countryVietnam -1.328818 0.277272 -4.792 1.65e-06 ***
---
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 14597 on 10578 degrees of freedom
Residual deviance: 12720 on 10508 degrees of freedom
(744 observations deleted due to missingness)

AIC: 12862

Number of Fisher Scoring iterations: 4
```

Does the strength of relationship differ across countries?

The analysis below shows that it does.

The first analysis treats country as a random effect, with random intercepts. The intercepts have a variance - we know this. But the second analysis shows that allowing the relationship between mental health and loneliness to vary across countries improves the model fit (by AIC and ANOVA) suggesting that the relationship between loneliness and MH varies in strength across countries.

```
fit_3 <- lme4::glmer(</pre>
    lonely ~ mh_problems + (1 | country), data = d_young, family = "binomial"
  summary(fit 3)
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
Family: binomial (logit)
Formula: lonely ~ mh_problems + (1 | country)
   Data: d_young
              BIC
                    logLik deviance df.resid
     AIC
12920.8 12942.6 -6457.4 12914.8
                                       10576
Scaled residuals:
    Min
             1Q Median
                             3Q
                                    Max
```

```
-2.7015 -0.8083 0.4455 0.7660 2.3448
Random effects:
Groups Name
                   Variance Std.Dev.
country (Intercept) 0.1849
                            0.43
Number of obs: 10579, groups: country, 70
Fixed effects:
               Estimate Std. Error z value Pr(>|z|)
               (Intercept)
mh_problemsTRUE 1.61252 0.04705 34.271 <2e-16 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
           (Intr)
mh_prblTRUE -0.298
  AIC(fit_3)
[1] 12920.76
  fit_4 <- lme4::glmer(</pre>
    lonely ~ mh_problems + (mh_problems | country), data = d_young, family = "binomial"
  summary(fit_4)
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
Family: binomial (logit)
Formula: lonely ~ mh_problems + (mh_problems | country)
  Data: d_young
                  logLik deviance df.resid
    AIC
             BIC
12877.1 12913.5 -6433.6 12867.1
Scaled residuals:
   Min
           1Q Median
                           ЗQ
                                 Max
-2.5070 -0.8313 0.4571 0.7706 2.5439
```

```
Random effects:
Groups Name
                       Variance Std.Dev. Corr
country (Intercept)
                       0.2475
                               0.4975
        mh_problemsTRUE 0.2013
                               0.4487
                                      -0.58
Number of obs: 10579, groups: country, 70
Fixed effects:
              Estimate Std. Error z value Pr(>|z|)
(Intercept)
              mh_problemsTRUE 1.74582
                         0.07586 23.015 <2e-16 ***
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
           (Intr)
mh_prblTRUE -0.572
  AIC(fit 4)
[1] 12877.12
  anova(fit_3, fit_4)
Data: d_young
Models:
fit_3: lonely ~ mh_problems + (1 | country)
fit_4: lonely ~ mh_problems + (mh_problems | country)
     npar AIC BIC logLik deviance Chisq Df Pr(>Chisq)
                               12915
fit_3
        3 12921 12943 -6457.4
        5 12877 12914 -6433.6
                               12867 47.64 2 4.52e-11 ***
fit 4
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
```

Social Media Use

Using facebook daily has a much stronger association with feelings of loneliness than it does with mental health problems.

```
d young <-
    d_young %>% dplyr::mutate(
      facebook_daily = i18_1 == "Every day",
      facebook_daily = ifelse(i18_1 == "Don't know/ Refused", NA, facebook_daily))
  d_young <- d_young %>%
    dplyr::mutate(snapchat_daily = i18_9 == "Every day",
    snapchat_daily = ifelse(i18_9 == "Don't know/ Refused", NA,
    snapchat_daily
    ))
  fit_5 <- lme4::glmer(</pre>
    lonely ~ facebook_daily + (1 | country), data = d_young, family = "binomial"
  summary(fit 5)
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
 Family: binomial (logit)
Formula: lonely ~ facebook_daily + (1 | country)
  Data: d_young
    ATC
             BIC
                  logLik deviance df.resid
  1840.1
          1855.8 -917.1 1834.1
                                      1376
Scaled residuals:
            1Q Median
                           3Q
                                  Max
-1.4782 -0.7920 -0.6626 0.8947 1.5092
Random effects:
Groups Name
                   Variance Std.Dev.
 country (Intercept) 0.2879 0.5366
Number of obs: 1379, groups: country, 11
Fixed effects:
                  Estimate Std. Error z value Pr(>|z|)
(Intercept)
                   0.1162 2.402 0.0163 *
facebook_dailyTRUE
                  0.2791
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
Correlation of Fixed Effects:
           (Intr)
fcbk_dlTRUE -0.283
  fit_6 <- lme4::glmer(</pre>
    mh_problems ~ facebook_daily + (1 | country), data = d_young, family = "binomial"
  summary(fit_6)
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
 Family: binomial (logit)
Formula: mh_problems ~ facebook_daily + (1 | country)
   Data: d_young
             BIC logLik deviance df.resid
     AIC
          1681.0 -829.7
  1665.3
                            1659.3
                                       1361
Scaled residuals:
             1Q Median
    Min
                            3Q
                                   Max
-1.3316 -0.7632 -0.4384 0.8662 2.4363
Random effects:
 Groups Name
                    Variance Std.Dev.
 country (Intercept) 0.527
                             0.7259
Number of obs: 1364, groups: country, 11
Fixed effects:
                   Estimate Std. Error z value Pr(>|z|)
(Intercept)
                   -0.4813
                            0.2345 -2.053 0.0401 *
                                                0.2873
                                        1.064
facebook_dailyTRUE
                   0.1318
                               0.1238
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
            (Intr)
fcbk_dlTRUE -0.235
```

Interaction between social media and loneliness with mental health problems

Does the relationship between social media use (facebook) and loneliness vary depending on the presence of mental health problems?

This first analysis confirms that those with MH problems are significantly more likely to experience loneliness than those without. We also find that the interaction between MH problems and daily Facebook use does not significantly affect loneliness. This suggests that daily Facebook users with MH problems do not experience significantly different levels of loneliness compared to non-daily Facebook users with MH problems.

And, are we right to assume that the association between daily facebook usage and loneliness do not vary significantly across countries? Our second analysis shows us that we are. The impact of daily facebook use on loneliness does not vary much between countries.

```
fit_7a <- glm(</pre>
    lonely ~ mh_problems * facebook_daily,
    data = d_young,
    family = "binomial"
  summary(fit 7a)
Call:
glm(formula = lonely ~ mh problems * facebook daily, family = "binomial",
    data = d_young)
Coefficients:
                                   Estimate Std. Error z value Pr(>|z|)
(Intercept)
                                    -0.9067
                                                0.1056 -8.590
                                                                 <2e-16 ***
mh problemsTRUE
                                     1.9433
                                                0.1731 11.228
                                                                 <2e-16 ***
facebook dailyTRUE
                                     0.2895
                                                0.1516
                                                         1.909
                                                                 0.0562 .
mh_problemsTRUE:facebook_dailyTRUE -0.2219
                                                0.2522 -0.880
                                                                 0.3789
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
    Null deviance: 1841.0 on 1328 degrees of freedom
Residual deviance: 1597.5 on 1325
                                    degrees of freedom
  (9994 observations deleted due to missingness)
AIC: 1605.5
```

```
Number of Fisher Scoring iterations: 4
```

```
fit_7a_mh <- glm(</pre>
    mh_problems ~ lonely * facebook_daily,
    data = d_young,
    family = "binomial"
  summary(fit_7a_mh)
Call:
glm(formula = mh_problems ~ lonely * facebook_daily, family = "binomial",
    data = d_young)
Coefficients:
                            Estimate Std. Error z value Pr(>|z|)
                                        0.13074 -11.215 <2e-16 ***
(Intercept)
                            -1.46634
lonelyTRUE
                             0.09241 0.19400 0.476 0.634
facebook_dailyTRUE
lonelyTRUE:facebook_dailyTRUE -0.22194   0.25224   -0.880   0.379
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
    Null deviance: 1779.0 on 1328 degrees of freedom
Residual deviance: 1538.4 on 1325 degrees of freedom
  (9994 observations deleted due to missingness)
AIC: 1546.4
Number of Fisher Scoring iterations: 4
  fit_7b <- lme4::glmer(</pre>
    lonely ~ mh_problems * facebook_daily + (facebook_daily | country),
    data = d_young,
    family = "binomial"
  summary(fit_7b)
```

Generalized linear mixed model fit by maximum likelihood (Laplace

```
Approximation) [glmerMod]
Family: binomial (logit)
Formula: lonely ~ mh_problems * facebook_daily + (facebook_daily | country)
  Data: d_young
    AIC
             BIC
                  logLik deviance df.resid
  1600.3
          1636.7 -793.2 1586.3
Scaled residuals:
            1Q Median
   Min
                           3Q
                                 Max
-2.0280 -0.7003 -0.5329 0.6513 1.8764
Random effects:
Groups Name
                          Variance Std.Dev. Corr
country (Intercept)
                          0.1051766 0.32431
        facebook_dailyTRUE 0.0005632 0.02373 1.00
Number of obs: 1329, groups: country, 11
Fixed effects:
                                Estimate Std. Error z value Pr(>|z|)
                                 (Intercept)
                                            0.1797 10.179 < 2e-16 ***
mh problemsTRUE
                                  1.8295
facebook_dailyTRUE
                                  0.3385
                                            0.1593 2.125 0.0336 *
mh_problemsTRUE:facebook_dailyTRUE -0.2593
                                            0.2595 -0.999 0.3177
___
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
           (Intr) mh_TRUE f_TRUE
mh_prblTRUE -0.462
fcbk_dlTRUE -0.461 0.405
m_TRUE:_TRU 0.306 -0.669 -0.608
  fit_7b_mh <- lme4::glmer(</pre>
    mh_problems ~ lonely * facebook_daily + (facebook_daily | country),
    data = d_young,
    family = "binomial"
  )
boundary (singular) fit: see help('isSingular')
```

```
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
 Family: binomial (logit)
Formula: mh_problems ~ lonely * facebook_daily + (facebook_daily | country)
   Data: d_young
     ATC
             BIC
                   logLik deviance df.resid
  1451.8
                   -718.9
                            1437.8
           1488.1
                                       1322
Scaled residuals:
    Min
            1Q Median
                            3Q
                                   Max
-1.7823 -0.6186 -0.2867 0.6248 3.5241
Random effects:
 Groups Name
                           Variance Std.Dev. Corr
 country (Intercept)
                           0.343043 0.58570
         facebook_dailyTRUE 0.009532 0.09763 1.00
Number of obs: 1329, groups: country, 11
Fixed effects:
                             Estimate Std. Error z value Pr(>|z|)
(Intercept)
                              -1.3969
                                        0.2237 -6.243 4.29e-10 ***
lonelyTRUE
                               1.8085
                                          0.1810
                                                   9.991 < 2e-16 ***
facebook_dailyTRUE
                               0.2075
                                          0.2094 0.991
                                                            0.322
lonelyTRUE:facebook_dailyTRUE -0.2731
                                                            0.304
                                          0.2659 -1.027
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
            (Intr) lnTRUE f_TRUE
lonelyTRUE -0.455
fcbk_dlTRUE -0.287 0.488
1TRUE: TRUE 0.310 -0.677 -0.748
optimizer (Nelder_Mead) convergence code: 0 (OK)
boundary (singular) fit: see help('isSingular')
  AIC(fit_7a, fit_7b)
```

summary(fit_7b_mh)

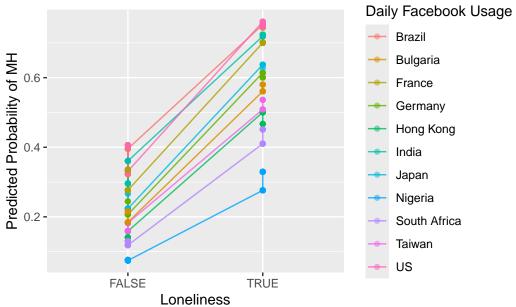
df

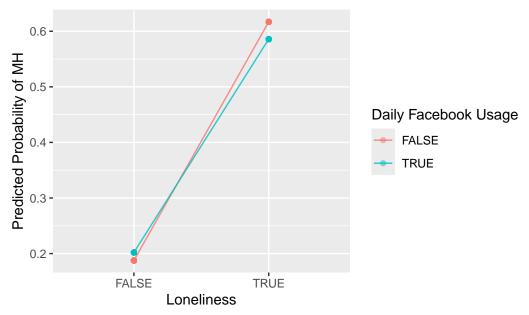
AIC

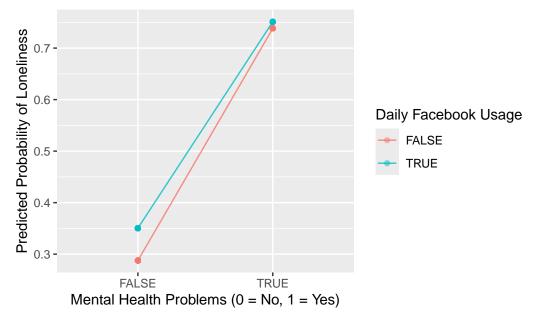
```
fit_7a 4 1605.454
fit_7b 7 1600.338
```

Visualizing Loneliness, Mental Health Problems, and their Interaction across countries

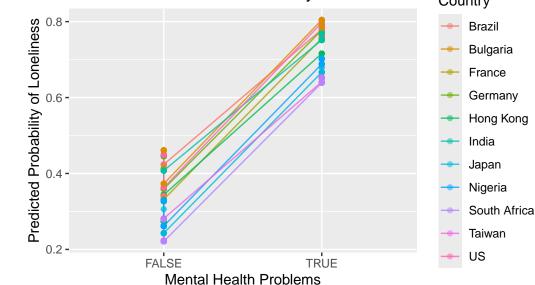
```
d_young_clean <- d_young %>%
  dplyr::filter(!is.na(mh_problems) & !is.na(facebook_daily) & !is.na(lonely))
predicted_lonely_a <- predict(fit_7a, type = "response")</pre>
predicted_lonely_b <- predict(fit_7b, type = "response")</pre>
predicted_mh_a <- predict(fit_7a_mh, type = "response")</pre>
predicted_mh_b <- predict(fit_7b_mh, type = "response")</pre>
ggplot(d_young_clean, aes(x = lonely,
                           y = predicted_mh_b,
                           color = country, group = country)) +
  geom_line(alpha = 0.8) +
  geom_point(alpha = 0.5) +
  labs(
    title = "Mental Health Problems + Facebook use and Loneliness",
    x = "Loneliness",
    y = "Predicted Probability of MH",
    color = "Daily Facebook Usage"
```







Mental Health Problems and Loneliness Across Countries with Random Effects for Daily Facebook Use



The first graph allows us to visualize the strong correlation between mental health problems and loneliness, as indicated by the steep slope. We also visualize that daily facebook usage on its own is not a very good predictor of loneliness, as those reporting daily facebook usage only have a marginally higher predicted probability of loneliness. Finally, this graph allows us to visualize a lack of interaction effect between MH problems and loneliness. Because the lines are relatively parallel, it shows that the relationship between facebook use and loneliness does not vary depending on the presence of MH problems.

The second graph gives us more visualization for within countries. While hard to see, there are 22 points for each MH outcome. The 11 countries for facebook usage being false, and the same 11 for when it is true. Because the lines are relatively parallel, this graph shows us that even within countries, daily facebook use does not cause an interaction effect on MH problems and loneliness.

```
y = "Predicted Probability of MH",
color = "Daily Facebook Usage"
)
```

