ST362 Project

2024-11-24

Installing packages

```
#Install and import package to deal with the categorical variable, region.
if (!require(fastDummies)) install.packages('fastDummies', dependencies = TRUE)

## Loading required package: fastDummies

## Warning: package 'fastDummies' was built under R version 4.4.2

library(fastDummies)
if (!require(leaps)) install.packages('leaps', dependencies = TRUE)

## Loading required package: leaps

## Warning: package 'leaps' was built under R version 4.4.2

library(leaps)
```

Useful functions (minimize code chunks for readability)

```
# Modified Box-cox by Dr Sunny Wang. You can minimize this code chunk.
box.cox <- function(x,y,intercept=TRUE, ylim=NULL,</pre>
                      lambda =seq (-1, 1, len=21), transform.x=FALSE, verbose =TRUE, make.plot=TRUE)
  good.cases <- (y>0)
  y <- y[good.cases]
  x <- as.matrix(x)</pre>
  x \leftarrow x[good.cases, , drop=F]
  g <- exp(mean(log(y)))
  if(transform.x)
    x.pos <- vector(mode= "logical", length=ncol(x))</pre>
    for(j in 1:ncol(x))
      x.pos[j] \leftarrow (min(x[j]) > 0)
    x.name <- dimnames(x)[[2]]
    if( mode(x.name) == "NULL")
      x.name <- paste("X",1:ncol(x),sep="")</pre>
  }
```

```
log.lik <- vector(mode ="numeric",length=length(lambda))</pre>
for(i in 1:length(lambda))
  if(lambda[i] !=0)
    z <- y^lambda[i]</pre>
    if (transform.x)
      x.new <- x
      x.new.name <- x.name</pre>
      for(j in 1:ncol(x))
         if(x.pos[j])
           x.new[,j] \leftarrow x[,j]^lambda[i]
           x.new.name[j] <- paste(x.name[j],"^",lambda[i], sep="")</pre>
    }
  }
  else
    z < - log(y)
    if(transform.x)
      x.new <- x
      x.new.name <- x.name</pre>
      for(j in 1:ncol(x))
         if(x.pos[j])
         {
           x.new[,j] \leftarrow log(x[,j])
           x.new.name[j] <- paste("log(",x.name[j],")",sep="")</pre>
    }
  }
  if(transform.x)
    dimnames(x.new) <- list(NULL,x.new.name)</pre>
    reg <- lsfit(x.new,z,intercept=intercept)</pre>
  }
  else
    reg <- lsfit(x,z,intercept = intercept)</pre>
  if(verbose)
  { cat("Lambda:",lambda[i], "\n")
    ls.print(reg)
```

```
res <- reg$residuals
    ss.res <- sum(res^2)/g^2(2.0*(lambda[i] - 1.0))
    if (lambda[i] !=0.0)
      ss.res <- ss.res/lambda[i]^2
    log.lik[i] \leftarrow -length(y)/2.0*log(ss.res)
  if(make.plot)
    if (mode(ylim) == "NULL")
      ylim <- range(log.lik)</pre>
    plot(lambda,log.lik,ylim=ylim, ylab="Log Likelihood", type="b", lty=1)
    abline(max(log.lik)-3.8416/2,0,lty=2)
 return(log.lik)
# Mallow's Ck by Dr Sunny Wang
leaps.ck <- function (X, Y, nbest =3)</pre>
  # call leaps using C_k criterion, make plot of C_k versus k,
  # and return leaps output in a matrix for nicer output.
  # The matrix has two columns: for k and for C_k. The row labels
  # contain the regression labels.
  leaps.out <- leaps(X,Y,method="Cp",nbest=nbest)</pre>
  leaps.mat <- cbind(leaps.out$size,round(leaps.out$Cp,digits=4))</pre>
  colnames(leaps.mat) <- c("k","C_k")</pre>
  leaps.mat <- cbind(leaps.out$which, leaps.mat)</pre>
 return(leaps.mat)
#Import the csv file
HAPPY <- read.csv("2019_happiness_cleaned.csv")</pre>
# Remove rank, as we will be using score as the response variable
HAPPY <- subset(HAPPY, select = -c(rank))</pre>
head(HAPPY)
##
                             gdp support life_expectancy freedom generosity
             region score
## 1 Western Europe 7.769 1.340 1.587
                                                    0.986
                                                            0.596
                                                                        0.153
## 2 Western Europe 7.600 1.383
                                                    0.996
                                                            0.592
                                                                        0.252
                                  1.573
## 3 Western Europe 7.554 1.488
                                  1.582
                                                   1.028
                                                            0.603
                                                                        0.271
## 4 Western Europe 7.494 1.380
                                                    1.026
                                                            0.591
                                                                        0.354
                                  1.624
## 5 Western Europe 7.488 1.396
                                  1.522
                                                   0.999
                                                            0.557
                                                                        0.322
                                                   1.052
                                                                       0.263
## 6 Western Europe 7.480 1.452
                                 1.526
                                                            0.572
    corruption
          0.393
## 1
```

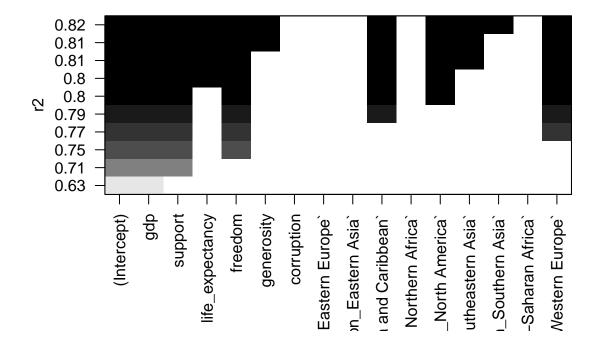
```
## 2
          0.410
## 3
          0.341
## 4
          0.118
## 5
          0.298
## 6
          0.343
#Create dummy variables
HAPPY2 <- dummy_cols(HAPPY, select_columns = "region")</pre>
# Drop the `region`, because we have converted it into dummy variables
# Drop the `Australia and New Zealand` region, because we need to ensure t(X) %*% X will be non-singular
HAPPY2 <- subset(HAPPY2, select = -c(region, `region_Australia and New Zealand`))</pre>
head(HAPPY2)
     score
             gdp support life_expectancy freedom generosity corruption
## 1 7.769 1.340
                                   0.986 0.596
                                                       0.153
                                                                  0.393
                  1.587
## 2 7.600 1.383
                  1.573
                                   0.996
                                            0.592
                                                       0.252
                                                                  0.410
## 3 7.554 1.488
                  1.582
                                   1.028 0.603
                                                       0.271
                                                                  0.341
## 4 7.494 1.380
                  1.624
                                                       0.354
                                                                  0.118
                                   1.026 0.591
## 5 7.488 1.396 1.522
                                   0.999 0.557
                                                       0.322
                                                                  0.298
## 6 7.480 1.452 1.526
                                   1.052 0.572
                                                       0.263
                                                                  0.343
## region Central and Eastern Europe region Eastern Asia
## 1
                                      0
## 2
                                      0
                                                          0
## 3
                                      0
                                                          0
## 4
                                      0
                                                          0
## 5
                                      0
                                                          0
## 6
                                                          0
   region_Latin America and Caribbean region_Middle East and Northern Africa
## 1
## 2
                                       0
                                                                               0
## 3
                                       0
                                                                               0
## 4
                                       0
                                                                               0
## 5
## 6
                                       0
    region_North America region_Southeastern Asia region_Southern Asia
## 1
                        0
## 2
                        0
                                                  0
                                                                        0
## 3
                                                  0
                                                                        0
                        0
## 4
                                                                        0
                        0
                                                  0
## 5
                                                  0
                                                                        0
                        0
                                                                        0
    region_Sub-Saharan Africa region_Western Europe
## 1
                             0
## 2
                              0
## 3
                             0
                                                    1
## 4
                             0
                                                    1
## 5
                             0
                                                    1
## 6
# Model building
null_model <- lm(score~1, HAPPY2)</pre>
summary(null_model)
```

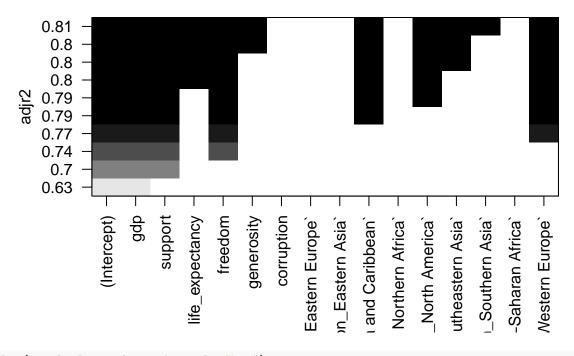
```
##
## Call:
## lm(formula = score ~ 1, data = HAPPY2)
## Residuals:
##
       Min
                  1Q
                      Median
                                    3Q
                                            Max
## -2.35087 -0.88587 -0.00887 0.76413 2.33513
##
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 5.43387
                           0.09104
                                     59.69
                                             <2e-16 ***
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 1.111 on 148 degrees of freedom
# Currently: Not an optimal model. Needs to add interaction effects.
full_model <- lm(score~., HAPPY2)</pre>
summary(full_model)
##
## Call:
## lm(formula = score ~ ., data = HAPPY2)
##
## Residuals:
       Min
                  1Q
                       Median
                                    3Q
                                            Max
## -1.68392 -0.23628 0.01338 0.31126 1.35117
##
## Coefficients:
##
                                            Estimate Std. Error t value Pr(>|t|)
                                                                 5.294 4.80e-07
## (Intercept)
                                             3.00279
                                                         0.56716
                                             0.94996
                                                         0.22823
                                                                  4.162 5.62e-05
## gdp
## support
                                             0.82305
                                                         0.23187
                                                                   3.550 0.000534
## life_expectancy
                                             0.50483
                                                         0.40263
                                                                 1.254 0.212096
## freedom
                                                         0.39453
                                                                   3.947 0.000128
                                             1.55711
## generosity
                                             0.83556
                                                         0.50924
                                                                   1.641 0.103200
                                             0.09014
## corruption
                                                         0.58136
                                                                 0.155 0.877018
## 'region_Central and Eastern Europe'
                                            -0.59467
                                                         0.39890 -1.491 0.138383
## 'region_Eastern Asia'
                                                         0.42272 -1.894 0.060333
                                            -0.80082
## 'region_Latin America and Caribbean'
                                            -0.24174
                                                         0.40515 -0.597 0.551742
## 'region_Middle East and Northern Africa' -0.72920
                                                         0.40309 -1.809 0.072701
## 'region_North America'
                                            -0.01242
                                                         0.49671 -0.025 0.980082
## 'region_Southeastern Asia'
                                                         0.41535 -2.708 0.007661
                                            -1.12474
## 'region_Southern Asia'
                                            -1.02342
                                                         0.44144 -2.318 0.021955
## 'region_Sub-Saharan Africa'
                                            -0.77216
                                                         0.43922 -1.758 0.081044
## 'region_Western Europe'
                                            -0.08745
                                                         0.37190 -0.235 0.814460
## (Intercept)
                                            ***
## gdp
## support
                                             ***
## life_expectancy
## freedom
                                            ***
## generosity
## corruption
```

```
## 'region_Central and Eastern Europe'
## 'region_Eastern Asia' .
## 'region_Latin America and Caribbean'
## 'region_Middle East and Northern Africa' .
## 'region_North America'
## 'region_Southeastern Asia' **
## 'region_Southern Asia' *
## 'region_Sub-Saharan Africa' .
## 'region_Western Europe'
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.4907 on 133 degrees of freedom
## Multiple R-squared: 0.8247, Adjusted R-squared: 0.805
## F-statistic: 41.72 on 15 and 133 DF, p-value: < 2.2e-16</pre>
```

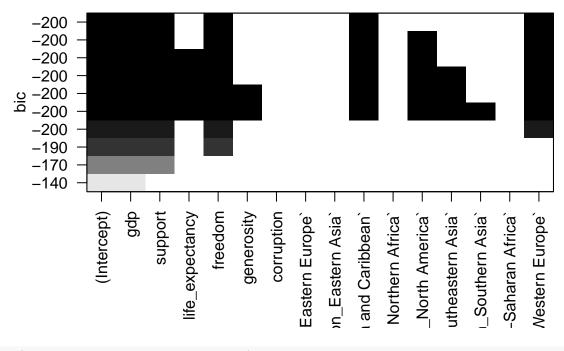
Variable selection methods

```
# Best subset selection: forward
result.leaps.forward <- regsubsets(score~., data=HAPPY2, nvmax=10, method="forward") # run best subsets
# Maybe ignore R^2 for now, not preferable criteria
# Note that AIC isn't a thing for this
plot(result.leaps.forward, scale="r2")</pre>
```

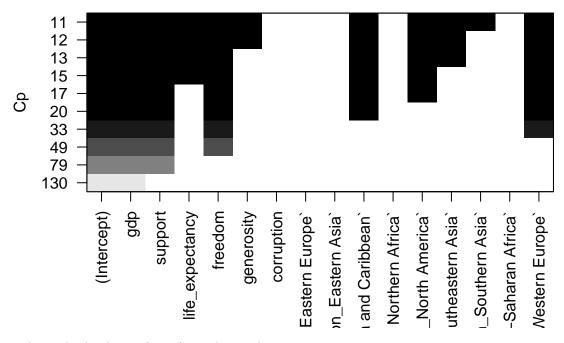




plot(result.leaps.forward, scale="bic")



plot(result.leaps.forward, scale="Cp")

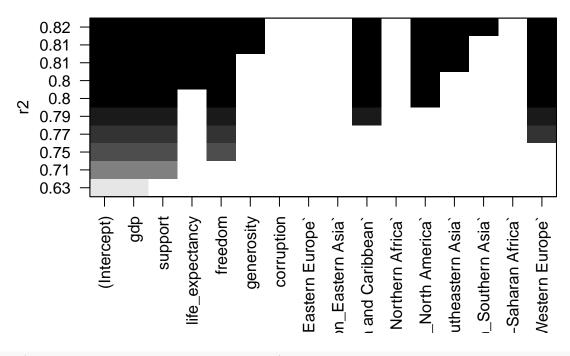


Keep this code chunk, run later for each regsubset

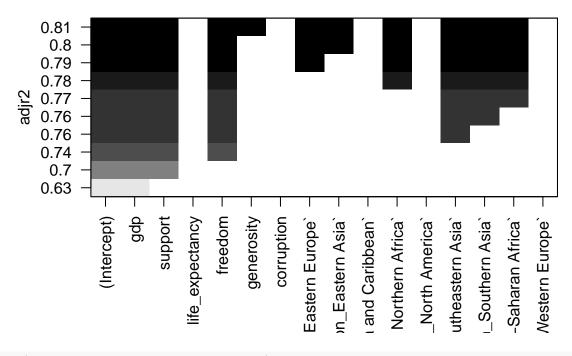
```
# reg_summary <- summary(result.leaps.forward) # get a summary of the models
# plot(reg_summary$bic, xlab = "Number of Variables", ylab = "BIC", type = "b")
#
# Extract coefficients for the model with, say, 4 predictors
# coef(result.leaps.forward, 4)

# Best subset selection: backward
result.leaps.backward <- regsubsets(score~., data=HAPPY2, nvmax=10, method="backward")

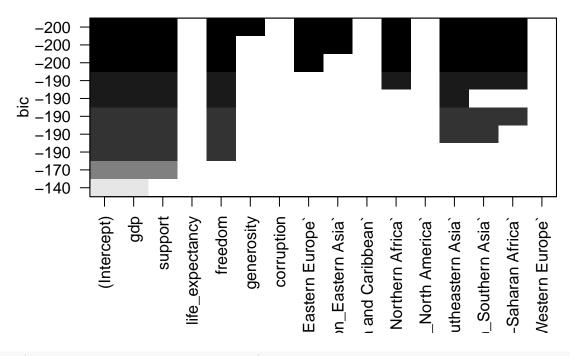
# Maybe ignore R^2 for now, not preferable criteria
# Note that AIC isn't a thing for this
plot(result.leaps.forward, scale="r2")</pre>
```



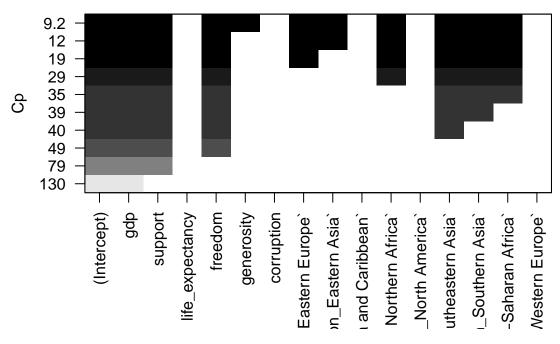
plot(result.leaps.backward, scale="adjr2")



plot(result.leaps.backward, scale="bic")

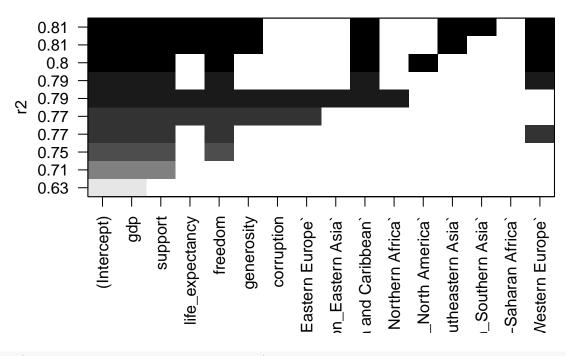


plot(result.leaps.backward, scale="Cp")

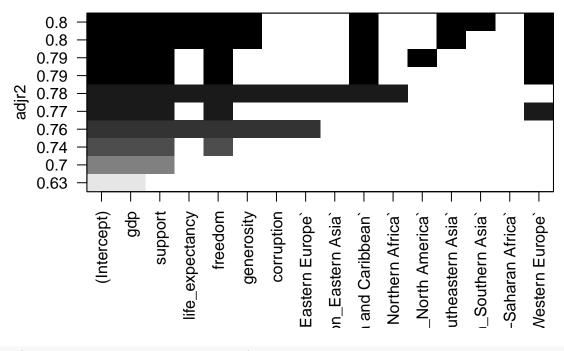


```
# Best subset selection: seqrep
# Not sure if this is hybrid
result.leaps.seqrep <- regsubsets(score~., data=HAPPY2, nvmax=10, method="seqrep")

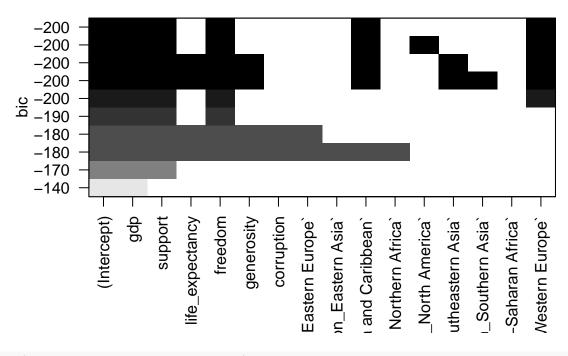
# Maybe ignore R^2 for now, not preferable criteria
# Note that AIC isn't a thing for this
plot(result.leaps.seqrep, scale="r2")</pre>
```



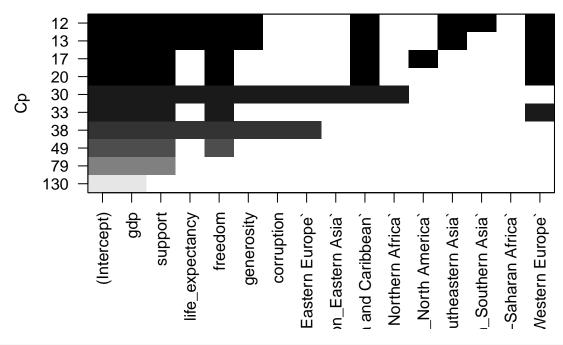
plot(result.leaps.seqrep, scale="adjr2")



plot(result.leaps.seqrep, scale="bic")



plot(result.leaps.seqrep, scale="Cp")



Look at last result for AIC and variables to select
step_forward <- step(null_model, scope=list(lower=null_model, upper=full_model), direction="forward")</pre>

```
## Start: AIC=32.43
## score ~ 1
##
##
                                               Df Sum of Sq
                                                                 RSS
                                                                           AIC
## + gdp
                                                1
                                                     115.918
                                                              66.842 -115.441
## + life_expectancy
                                                     111.071 71.688 -105.011
                                                1
## + support
                                                     109.084 73.675 -100.938
                                                1
## + 'region_Sub-Saharan Africa'
                                                     59.467 123.293
                                                                      -24.218
                                                1
## + freedom
                                                1
                                                     56.937 125.822
                                                                      -21.192
## + 'region_Western Europe'
                                                1
                                                     49.547 133.212
                                                                      -12.689
## + corruption
                                                1
                                                     30.800 151.960
                                                                        6.931
## + 'region_Southern Asia'
                                                       6.043 176.717
                                                                       29.420
                                                1
## + 'region_Latin America and Caribbean'
                                                1
                                                       5.977 176.782
                                                                       29.475
## + 'region_North America'
                                                1
                                                       5.527 177.233
                                                                       29.854
## <none>
                                                             182.760
                                                                       32.430
## + generosity
                                                1
                                                       1.259 181.501
                                                                       33.400
## + 'region_Middle East and Northern Africa'
                                                       0.844 181.916
                                                                       33.740
                                                1
## + 'region_Central and Eastern Europe'
                                                       0.656 182.104
                                                                       33.894
                                                1
## + 'region_Eastern Asia'
                                                       0.406 182.353
                                                                       34.098
                                                1
## + 'region_Southeastern Asia'
                                                1
                                                       0.246 182.514
                                                                       34.229
##
## Step: AIC=-115.44
## score ~ gdp
```

```
##
##
                                                               RSS
                                               Df Sum of Sq
                                                                        ATC
## + support
                                                    13.2887 53.553 -146.47
## + freedom
                                                    13.1433 53.699 -146.06
## + life_expectancy
                                                1
                                                     8.2425 58.599 -133.05
## + 'region_Latin America and Caribbean'
                                                     6.2652 60.577 -128.10
                                                1
## + 'region_Middle East and Northern Africa'
                                                     6.0814 60.761 -127.65
                                                1
## + 'region_Western Europe'
                                                     6.0071 60.835 -127.47
                                                1
## + corruption
                                                1
                                                     3.6444 63.197 -121.80
## + generosity
                                                1
                                                     3.2987 63.543 -120.98
## + 'region_Eastern Asia'
                                                1
                                                     1.4108 65.431 -116.62
## <none>
                                                            66.842 -115.44
## + 'region_Southern Asia'
                                                     0.7307 66.111 -115.08
                                                1
## + 'region_North America'
                                                1
                                                     0.6459 66.196 -114.89
## + 'region_Sub-Saharan Africa'
                                                     0.4968 66.345 -114.55
                                                1
## + 'region_Central and Eastern Europe'
                                                1
                                                     0.3928 66.449 -114.32
## + 'region_Southeastern Asia'
                                                     0.3664 66.476 -114.26
                                                1
##
## Step: AIC=-146.47
## score ~ gdp + support
##
##
                                               Df Sum of Sq
                                                               RSS
## + freedom
                                                     7.8187 45.734 -167.98
                                                1
## + 'region Western Europe'
                                                     5.3503 48.203 -160.15
                                                1
## + corruption
                                                1
                                                     4.6081 48.945 -157.87
## + life_expectancy
                                                1
                                                     3.9684 49.585 -155.94
## + generosity
                                                     3.0025 50.551 -153.06
                                                1
## + 'region_Latin America and Caribbean'
                                                1
                                                     2.8045 50.749 -152.48
## + 'region_Middle East and Northern Africa'
                                                     2.1837 51.369 -150.67
                                                1
## + 'region_Central and Eastern Europe'
                                                     1.4899 52.063 -148.67
                                                1
## + 'region_Eastern Asia'
                                                1
                                                     0.9078 52.645 -147.01
## <none>
                                                            53.553 -146.47
## + 'region_North America'
                                                1
                                                     0.6689 52.884 -146.34
## + 'region_Southeastern Asia'
                                                     0.5063 53.047 -145.88
                                                1
## + 'region_Southern Asia'
                                                     0.2782 53.275 -145.24
                                                1
## + 'region_Sub-Saharan Africa'
                                                     0.0530 53.500 -144.62
                                                1
##
## Step: AIC=-167.98
## score ~ gdp + support + freedom
##
##
                                               Df Sum of Sq
                                                               RSS
## + 'region_Western Europe'
                                                     4.4002 41.334 -181.06
## + life_expectancy
                                                1
                                                     3.0861 42.648 -176.39
## + 'region_Southeastern Asia'
                                                     2.5275 43.207 -174.45
                                                1
## + 'region_Latin America and Caribbean'
                                                1
                                                     2.1018 43.633 -172.99
## + corruption
                                                     1.3239 44.411 -170.36
                                                1
## + 'region_Middle East and Northern Africa'
                                                1
                                                     0.7429 44.992 -168.42
                                                     0.7047 45.030 -168.30
## + generosity
## <none>
                                                            45.734 -167.98
## + 'region_Southern Asia'
                                                     0.5570 45.177 -167.81
## + 'region_Eastern Asia'
                                                     0.4833 45.251 -167.57
                                                1
## + 'region_North America'
                                                1
                                                     0.4459 45.289 -167.44
## + 'region_Central and Eastern Europe'
                                                1
                                                     0.3204 45.414 -167.03
## + 'region_Sub-Saharan Africa'
                                                1
                                                     0.2357 45.499 -166.75
```

```
##
## Step: AIC=-181.06
## score ~ gdp + support + freedom + 'region_Western Europe'
                                              Df Sum of Sq
                                                              RSS
## + 'region_Latin America and Caribbean'
                                                    3.5778 37.756 -192.55
                                               1
## + life_expectancy
                                                    1.9820 39.352 -186.38
                                               1
## + 'region_Southeastern Asia'
                                                    1.6734 39.661 -185.21
                                               1
                                                    0.9019 40.432 -182.34
## + 'region_North America'
                                               1
## <none>
                                                           41.334 -181.06
## + 'region_Sub-Saharan Africa'
                                               1
                                                    0.5447 40.790 -181.03
## + 'region_Southern Asia'
                                                    0.4803 40.854 -180.80
                                               1
## + generosity
                                               1
                                                    0.2129 41.121 -179.82
## + corruption
                                                    0.1715 41.163 -179.68
## + 'region_Middle East and Northern Africa'
                                                    0.1512 41.183 -179.60
                                               1
## + 'region_Eastern Asia'
                                               1
                                                    0.1188 41.215 -179.49
## + 'region_Central and Eastern Europe'
                                                    0.0007 41.334 -179.06
                                               1
##
## Step: AIC=-192.55
## score ~ gdp + support + freedom + 'region_Western Europe' + 'region_Latin America and Caribbean'
##
##
                                                              RSS
                                              Df Sum of Sq
## + 'region_North America'
                                                   1.21185 36.545 -195.41
## + 'region Southeastern Asia'
                                                   0.95865 36.798 -194.38
                                               1
## + life_expectancy
                                               1
                                                   0.94043 36.816 -194.30
## + generosity
                                                   0.71969 37.037 -193.41
## <none>
                                                           37.756 -192.55
## + corruption
                                                   0.45336 37.303 -192.35
                                               1
## + 'region_Central and Eastern Europe'
                                                   0.38216 37.374 -192.06
                                               1
## + 'region_Southern Asia'
                                               1
                                                   0.28895 37.467 -191.69
## + 'region_Sub-Saharan Africa'
                                               1
                                                   0.05012 37.706 -190.74
## + 'region_Eastern Asia'
                                               1
                                                   0.02672 37.730 -190.65
## + 'region_Middle East and Northern Africa'
                                               1 0.02564 37.731 -190.65
## Step: AIC=-195.41
## score ~ gdp + support + freedom + 'region_Western Europe' + 'region_Latin America and Caribbean' +
##
       'region North America'
##
##
                                              Df Sum of Sq
                                                              RSS
                                                                      AIC
## + life_expectancy
                                                   0.89665 35.648 -197.11
## + 'region Southeastern Asia'
                                                   0.79000 35.755 -196.66
## + 'region_Central and Eastern Europe'
                                                   0.60508 35.939 -195.89
                                               1
## + generosity
                                                   0.50012 36.044 -195.46
## <none>
                                                           36.545 -195.41
                                                   0.29502 36.250 -194.61
## + corruption
                                               1
                                                   0.26699 36.278 -194.50
## + 'region_Southern Asia'
                                               1
                                                   0.06759 36.477 -193.68
## + 'region_Sub-Saharan Africa'
                                               1
## + 'region_Eastern Asia'
                                                   0.00627 36.538 -193.43
                                               1
## + 'region_Middle East and Northern Africa' 1
                                                   0.00213 36.542 -193.41
## Step: AIC=-197.11
## score ~ gdp + support + freedom + 'region_Western Europe' + 'region_Latin America and Caribbean' +
##
       'region_North America' + life_expectancy
##
```

```
Df Sum of Sq
##
                                                               RSS
## + 'region_Southeastern Asia'
                                                    0.87899 34.769 -198.83
## <none>
                                                            35.648 -197.11
## + generosity
                                                    0.45034 35.198 -197.00
                                                1
## + 'region_Southern Asia'
                                                    0.35227 35.296 -196.59
## + 'region Central and Eastern Europe'
                                                   0.34589 35.302 -196.56
                                                1
## + corruption
                                                   0.25875 35.389 -196.19
## + 'region_Eastern Asia'
                                                1
                                                   0.07005 35.578 -195.40
## + 'region_Sub-Saharan Africa'
                                                1
                                                   0.05635 35.592 -195.34
## + 'region_Middle East and Northern Africa'
                                                   0.00213 35.646 -195.12
                                               1
## Step: AIC=-198.83
## score ~ gdp + support + freedom + 'region_Western Europe' + 'region_Latin America and Caribbean' +
       'region_North America' + life_expectancy + 'region_Southeastern Asia'
##
##
##
                                              Df Sum of Sq
                                                               RSS
                                                                       AIC
                                                    0.89159 33.877 -200.70
## + generosity
## + 'region_Southern Asia'
                                                    0.48644 34.282 -198.93
## <none>
                                                            34.769 -198.83
## + corruption
                                                    0.21083 34.558 -197.73
## + 'region_Central and Eastern Europe'
                                                1
                                                   0.16293 34.606 -197.53
## + 'region_Eastern Asia'
                                                   0.12277 34.646 -197.35
                                                1
## + 'region_Middle East and Northern Africa'
                                               1
                                                   0.01996 34.749 -196.91
## + 'region_Sub-Saharan Africa'
                                                   0.00048 34.768 -196.83
##
## Step: AIC=-200.7
## score ~ gdp + support + freedom + 'region_Western Europe' + 'region_Latin America and Caribbean' +
       'region_North America' + life_expectancy + 'region_Southeastern Asia' +
##
       generosity
##
##
                                              Df Sum of Sq
                                                               RSS
                                                                       AIC
## + 'region_Southern Asia'
                                                    0.65657 33.221 -201.62
                                                            33.877 -200.70
## + 'region_Central and Eastern Europe'
                                                    0.27326 33.604 -199.91
                                                1
## + 'region_Eastern Asia'
                                                   0.16982 33.708 -199.45
## + corruption
                                                   0.06972 33.808 -199.01
                                                1
## + 'region Middle East and Northern Africa'
                                               1 0.02521 33.852 -198.81
## + 'region_Sub-Saharan Africa'
                                                   0.00595 33.871 -198.72
                                                1
##
## Step: AIC=-201.61
## score ~ gdp + support + freedom + 'region_Western Europe' + 'region_Latin America and Caribbean' +
       'region_North America' + life_expectancy + 'region_Southeastern Asia' +
##
       generosity + 'region_Southern Asia'
##
##
                                              Df Sum of Sq
##
                                                               RSS
                                                                       AIC
## <none>
                                                            33.221 -201.62
## + 'region_Eastern Asia'
                                                1 0.219768 33.001 -200.60
## + 'region_Central and Eastern Europe'
                                                1 0.173175 33.048 -200.39
## + 'region_Sub-Saharan Africa'
                                                1 0.085270 33.135 -200.00
## + 'region_Middle East and Northern Africa'
                                               1 0.065386 33.155 -199.91
## + corruption
                                                1 0.046356 33.174 -199.82
```

step_backward <- step(null_model, scope=list(lower=null_model, upper=full_model), direction="backward")</pre>

```
## Start: AIC=32.43
## score ~ 1
step_both <- step(null_model, scope=list(lower=null_model, upper=full_model), direction="both")</pre>
## Start: AIC=32.43
## score ~ 1
##
##
                                             Df Sum of Sq
                                                             RSS
## + gdp
                                                  115.918 66.842 -115.441
## + life_expectancy
                                                  111.071 71.688 -105.011
                                              1 109.084 73.675 -100.938
## + support
## + 'region_Sub-Saharan Africa'
                                                  59.467 123.293
                                                                  -24.218
                                              1
## + freedom
                                              1
                                                  56.937 125.822 -21.192
## + 'region_Western Europe'
                                                  49.547 133.212 -12.689
                                              1
## + corruption
                                                   30.800 151.960
                                                                    6.931
                                              1
## + 'region_Southern Asia'
                                                   6.043 176.717
                                              1
                                                                   29.420
## + 'region_Latin America and Caribbean'
                                                  5.977 176.782 29.475
                                              1
## + 'region_North America'
                                                  5.527 177.233 29.854
## <none>
                                                          182.760 32.430
## + generosity
                                              1
                                                   1.259 181.501 33.400
## + 'region_Middle East and Northern Africa'
                                                   0.844 181.916 33.740
                                              1
## + 'region_Central and Eastern Europe'
                                                   0.656 182.104 33.894
                                              1
                                                  0.406 182.353
## + 'region_Eastern Asia'
                                              1
                                                                   34.098
## + 'region_Southeastern Asia'
                                              1
                                                  0.246 182.514
                                                                  34.229
##
## Step: AIC=-115.44
## score ~ gdp
##
##
                                             Df Sum of Sq
                                                              RSS
                                                                     AIC
## + support
                                                   13.289 53.553 -146.47
## + freedom
                                                   13.143 53.699 -146.06
                                              1
## + life_expectancy
                                                  8.242 58.599 -133.05
                                              1
## + 'region_Latin America and Caribbean'
                                                  6.265 60.577 -128.10
                                              1
## + 'region_Middle East and Northern Africa'
                                                  6.081 60.761 -127.65
                                              1
## + 'region Western Europe'
                                              1
                                                   6.007 60.835 -127.47
## + corruption
                                              1
                                                   3.644 63.197 -121.80
## + generosity
                                              1
                                                    3.299 63.543 -120.98
## + 'region_Eastern Asia'
                                                   1.411 65.431 -116.62
                                              1
## <none>
                                                           66.842 -115.44
## + 'region_Southern Asia'
                                              1
                                                   0.731 66.111 -115.08
## + 'region_North America'
                                              1
                                                   0.646 66.196 -114.89
                                                   0.497 66.345 -114.55
## + 'region_Sub-Saharan Africa'
                                              1
                                             1
## + 'region_Central and Eastern Europe'
                                                   0.393 66.449 -114.32
## + 'region_Southeastern Asia'
                                              1
                                                    0.366 66.476 -114.26
                                              1 115.918 182.760
## - gdp
                                                                  32.43
##
## Step: AIC=-146.47
## score ~ gdp + support
##
##
                                             Df Sum of Sq
                                                            RSS
## + freedom
                                              1
                                                  7.8187 45.734 -167.98
## + 'region_Western Europe'
                                                   5.3503 48.203 -160.15
                                                 4.6081 48.945 -157.87
## + corruption
```

```
## + life_expectancy
                                                     3.9684 49.585 -155.94
                                                1
                                                     3.0025 50.551 -153.06
## + generosity
                                                1
## + 'region Latin America and Caribbean'
                                                    2.8045 50.749 -152.48
## + 'region_Middle East and Northern Africa'
                                                     2.1837 51.369 -150.67
                                                1
## + 'region_Central and Eastern Europe'
                                                1
                                                     1.4899 52.063 -148.67
## + 'region Eastern Asia'
                                                1
                                                     0.9078 52.645 -147.01
## <none>
                                                            53.553 -146.47
## + 'region_North America'
                                                1
                                                     0.6689 52.884 -146.34
## + 'region_Southeastern Asia'
                                                1
                                                     0.5063 53.047 -145.88
## + 'region_Southern Asia'
                                                1
                                                     0.2782 53.275 -145.24
## + 'region_Sub-Saharan Africa'
                                               1
                                                     0.0530 53.500 -144.62
                                                    13.2887 66.842 -115.44
## - support
                                                1
## - gdp
                                                    20.1220 73.675 -100.94
##
## Step: AIC=-167.98
## score ~ gdp + support + freedom
##
##
                                               Df Sum of Sq
                                                               RSS
                                                                       AIC
## + 'region_Western Europe'
                                                     4.4002 41.334 -181.06
## + life expectancy
                                                1
                                                     3.0861 42.648 -176.39
## + 'region_Southeastern Asia'
                                                     2.5275 43.207 -174.45
                                                1
## + 'region_Latin America and Caribbean'
                                                     2.1018 43.633 -172.99
                                                1
## + corruption
                                                     1.3239 44.411 -170.36
                                                1
                                                     0.7429 44.992 -168.42
## + 'region_Middle East and Northern Africa'
                                                1
## + generosity
                                                1
                                                     0.7047 45.030 -168.30
## <none>
                                                            45.734 -167.98
## + 'region_Southern Asia'
                                                     0.5570 45.177 -167.81
                                                1
## + 'region_Eastern Asia'
                                                1
                                                     0.4833 45.251 -167.57
## + 'region_North America'
                                                     0.4459 45.289 -167.44
                                                1
## + 'region_Central and Eastern Europe'
                                                     0.3204 45.414 -167.03
                                                1
## + 'region_Sub-Saharan Africa'
                                                1
                                                     0.2357 45.499 -166.75
## - freedom
                                                1
                                                     7.8187 53.553 -146.47
## - support
                                                1
                                                    7.9641 53.699 -146.06
## - gdp
                                                    17.5299 63.264 -121.64
                                                1
## Step: AIC=-181.06
## score ~ gdp + support + freedom + 'region_Western Europe'
##
##
                                               Df Sum of Sq
                                                               RSS
                                                                       ATC
## + 'region_Latin America and Caribbean'
                                                     3.5778 37.756 -192.55
                                                1
## + life expectancy
                                                     1.9820 39.352 -186.38
                                                1
## + 'region_Southeastern Asia'
                                                     1.6734 39.661 -185.21
                                                1
## + 'region_North America'
                                                1
                                                     0.9019 40.432 -182.34
## <none>
                                                            41.334 -181.06
## + 'region_Sub-Saharan Africa'
                                                     0.5447 40.790 -181.03
                                                1
## + 'region_Southern Asia'
                                                     0.4803 40.854 -180.80
                                                1
## + generosity
                                                1
                                                     0.2129 41.121 -179.82
## + corruption
                                                     0.1715 41.163 -179.68
## + 'region_Middle East and Northern Africa'
                                                     0.1512 41.183 -179.60
                                                1
## + 'region_Eastern Asia'
                                                1
                                                     0.1188 41.215 -179.49
## + 'region_Central and Eastern Europe'
                                                     0.0007 41.334 -179.06
                                                1
## - 'region_Western Europe'
                                                1
                                                     4.4002 45.734 -167.98
## - freedom
                                                1
                                                     6.8686 48.203 -160.15
## - support
                                                     7.7607 49.095 -157.42
```

```
1 11.5976 52.932 -146.21
## - gdp
##
## Step: AIC=-192.55
## score ~ gdp + support + freedom + 'region_Western Europe' + 'region_Latin America and Caribbean'
##
                                              Df Sum of Sq
                                                              RSS
                                                                      ATC
## + 'region North America'
                                                    1.2118 36.545 -195.41
## + 'region_Southeastern Asia'
                                               1
                                                    0.9587 36.798 -194.38
## + life_expectancy
                                               1
                                                    0.9404 36.816 -194.30
## + generosity
                                               1
                                                    0.7197 37.037 -193.41
## <none>
                                                           37.756 -192.55
                                                    0.4534 37.303 -192.35
## + corruption
                                               1
## + 'region_Central and Eastern Europe'
                                                    0.3822 37.374 -192.06
                                               1
## + 'region_Southern Asia'
                                               1
                                                    0.2889 37.467 -191.69
## + 'region_Sub-Saharan Africa'
                                                    0.0501 37.706 -190.74
                                               1
## + 'region_Eastern Asia'
                                                    0.0267 37.730 -190.65
                                               1
## + 'region_Middle East and Northern Africa'
                                                    0.0256 37.731 -190.65
                                               1
## - 'region_Latin America and Caribbean'
                                                    3.5778 41.334 -181.06
                                               1
                                                    5.2740 43.030 -175.06
## - support
                                               1
## - freedom
                                                    5.8600 43.616 -173.05
## - 'region_Western Europe'
                                               1
                                                    5.8763 43.633 -172.99
                                                   13.1580 50.914 -150.00
## - gdp
##
## Step: AIC=-195.41
## score ~ gdp + support + freedom + 'region_Western Europe' + 'region_Latin America and Caribbean' +
       'region_North America'
##
                                              Df Sum of Sq
                                                              RSS
                                                                       AIC
## + life_expectancy
                                                    0.8967 35.648 -197.11
                                               1
## + 'region_Southeastern Asia'
                                               1
                                                    0.7900 35.755 -196.66
## + 'region_Central and Eastern Europe'
                                               1
                                                    0.6051 35.939 -195.89
                                                    0.5001 36.044 -195.46
## + generosity
                                               1
## <none>
                                                           36.545 -195.41
## + corruption
                                                    0.2950 36.250 -194.61
                                               1
## + 'region_Southern Asia'
                                                    0.2670 36.278 -194.50
                                               1
## + 'region_Sub-Saharan Africa'
                                                    0.0676 36.477 -193.68
                                               1
## + 'region Eastern Asia'
                                                    0.0063 36.538 -193.43
## + 'region_Middle East and Northern Africa'
                                                    0.0021 36.542 -193.41
                                               1
## - 'region_North America'
                                                    1.2118 37.756 -192.55
                                               1
## - 'region_Latin America and Caribbean'
                                                    3.8878 40.432 -182.34
                                               1
## - support
                                                    5.2617 41.806 -177.36
                                               1
## - freedom
                                                    5.4514 41.996 -176.69
                                               1
## - 'region_Western Europe'
                                               1
                                                    6.5371 43.082 -172.89
                                                   12.0619 48.606 -154.91
## - gdp
## Step: AIC=-197.11
## score ~ gdp + support + freedom + 'region_Western Europe' + 'region_Latin America and Caribbean' +
##
       'region_North America' + life_expectancy
##
##
                                              Df Sum of Sq
                                                              RSS
## + 'region_Southeastern Asia'
                                                    0.8790 34.769 -198.83
## <none>
                                                           35.648 -197.11
## + generosity
                                                    0.4503 35.198 -197.00
                                               1
## + 'region_Southern Asia'
                                                    0.3523 35.296 -196.59
```

```
## + 'region_Central and Eastern Europe'
                                                     0.3459 35.302 -196.56
                                                1
## + corruption
                                                     0.2587 35.389 -196.19
                                                1
## - life_expectancy
                                                     0.8967 36.545 -195.41
## + 'region_Eastern Asia'
                                                     0.0701 35.578 -195.40
                                                1
## + 'region_Sub-Saharan Africa'
                                                1
                                                     0.0564 35.592 -195.34
## + 'region Middle East and Northern Africa'
                                                     0.0021 35.646 -195.12
                                                1
## - 'region North America'
                                                     1.1681 36.816 -194.30
                                                1
## - 'region_Latin America and Caribbean'
                                                     2.8048 38.453 -187.82
                                                1
## - support
                                                1
                                                     4.3400 39.988 -181.99
## - gdp
                                                1
                                                     4.5661 40.214 -181.15
## - 'region_Western Europe'
                                                1
                                                     5.1822 40.830 -178.88
                                                     5.2254 40.873 -178.73
## - freedom
## Step: AIC=-198.83
## score ~ gdp + support + freedom + 'region_Western Europe' + 'region_Latin America and Caribbean' +
##
       'region_North America' + life_expectancy + 'region_Southeastern Asia'
##
##
                                               Df Sum of Sq
                                                               RSS
                                                                       AIC
                                                     0.8916 33.877 -200.70
## + generosity
## + 'region Southern Asia'
                                                     0.4864 34.282 -198.93
## <none>
                                                            34.769 -198.83
## + corruption
                                                     0.2108 34.558 -197.73
                                                     0.1629 34.606 -197.53
## + 'region_Central and Eastern Europe'
                                                1
## + 'region Eastern Asia'
                                                     0.1228 34.646 -197.35
                                                1
## - 'region_Southeastern Asia'
                                                     0.8790 35.648 -197.11
                                                1
## + 'region_Middle East and Northern Africa'
                                                1
                                                     0.0200 34.749 -196.91
## + 'region_Sub-Saharan Africa'
                                                     0.0005 34.768 -196.83
                                                1
## - life_expectancy
                                                     0.9856 35.755 -196.66
                                                1
## - 'region_North America'
                                                     0.9922 35.761 -196.64
                                                1
## - 'region_Latin America and Caribbean'
                                                     2.1597 36.929 -191.85
                                                1
## - 'region_Western Europe'
                                                1
                                                    4.1910 38.960 -183.87
## - support
                                                1
                                                     4.2843 39.053 -183.51
## - gdp
                                                1
                                                     4.3896 39.159 -183.11
## - freedom
                                                     6.0826 40.852 -176.81
                                                1
## Step: AIC=-200.7
## score ~ gdp + support + freedom + 'region_Western Europe' + 'region_Latin America and Caribbean' +
##
       'region_North America' + life_expectancy + 'region_Southeastern Asia' +
##
       generosity
##
##
                                               Df Sum of Sq
                                                               RSS
                                                                       ATC
## + 'region_Southern Asia'
                                                     0.6566 33.221 -201.62
                                                            33.877 -200.70
## <none>
## + 'region_Central and Eastern Europe'
                                                     0.2733 33.604 -199.91
                                                1
## - 'region_North America'
                                                1
                                                     0.6934 34.571 -199.68
## + 'region_Eastern Asia'
                                                     0.1698 33.708 -199.45
                                                1
## + corruption
                                                1
                                                     0.0697 33.808 -199.01
## - generosity
                                                     0.8916 34.769 -198.83
                                                1
## + 'region_Middle East and Northern Africa'
                                                     0.0252 33.852 -198.81
                                                1
## + 'region_Sub-Saharan Africa'
                                                1
                                                     0.0059 33.871 -198.72
                                                     0.9357 34.813 -198.64
## - life_expectancy
                                                1
## - 'region_Southeastern Asia'
                                                    1.3202 35.198 -197.00
                                                1
## - 'region_Latin America and Caribbean'
                                                1
                                                     2.5335 36.411 -191.95
## - 'region_Western Europe'
                                                     3.2762 37.154 -188.94
                                                1
```

```
4.4015 38.279 -184.50
## - support
## - freedom
                                               1
                                                    4.5582 38.436 -183.89
                                                    4.9492 38.827 -182.38
## - gdp
##
## Step: AIC=-201.61
## score ~ gdp + support + freedom + 'region_Western Europe' + 'region_Latin America and Caribbean' +
       'region_North America' + life_expectancy + 'region_Southeastern Asia' +
       generosity + 'region_Southern Asia'
##
##
##
                                              Df Sum of Sq
                                                               RSS
                                                                       AIC
## <none>
                                                           33.221 -201.62
## - 'region_North America'
                                                    0.6285 33.849 -200.82
## - 'region_Southern Asia'
                                                    0.6566 33.877 -200.70
## + 'region_Eastern Asia'
                                                    0.2198 33.001 -200.60
## + 'region_Central and Eastern Europe'
                                               1
                                                    0.1732 33.048 -200.39
## + 'region_Sub-Saharan Africa'
                                                    0.0853 33.135 -200.00
## + 'region_Middle East and Northern Africa'
                                                    0.0654 33.155 -199.91
                                               1
## + corruption
                                                    0.0464 33.174 -199.82
## - generosity
                                                    1.0617 34.282 -198.93
                                               1
## - life expectancy
                                                    1.0624 34.283 -198.92
## - 'region_Southeastern Asia'
                                               1
                                                    1.5533 34.774 -196.81
## - 'region_Latin America and Caribbean'
                                                    2.2489 35.470 -193.85
## - 'region_Western Europe'
                                                    2.9493 36.170 -190.94
                                               1
## - support
                                               1
                                                    4.0325 37.253 -186.54
## - gdp
                                               1
                                                    4.6917 37.912 -183.93
## - freedom
                                                    4.8155 38.036 -183.44
```