

Mental Health Analysis



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**Health Data Science
(EM14) – a.a. 2022–23**

Awareness is the first step

INCLUSION of mental health in the Sustainable Development Goals

Mental Health & PANDEMIC: Rates of already-common conditions such as depression and anxiety went up by more than **25%** in the first year of the pandemic, adding to the nearly one billion people who were already living with a mental disorder.

Suicide accounts for more than one in every 100 deaths. It is a **major cause** of death among young people.

The **economic consequences** of mental health conditions are enormous. **Productivity losses** and other indirect costs to society often far outstrip health care costs. Economically, **schizophrenia** is the most costly mental disorder per person to society. **Depressive** and **anxiety disorders** are much less costly per person; but they are more prevalent, and so majorly contribute to overall national costs.

Problem:

Assesing the issue of mental health in Italy through the analysis of the PASSI (Progressi delle Aziende Sanitarie per la Salute in Italia) survey held in 2019.



Objectives:

Finding possible explicative relationships between mental health and specific lifestyle habits (smoking, drinking) and conditions.

1

Data Cleaning and EDA

2

Contingency Table Analysis

3

Log Linear model

4

Association selection

5

Logistic Regression

6

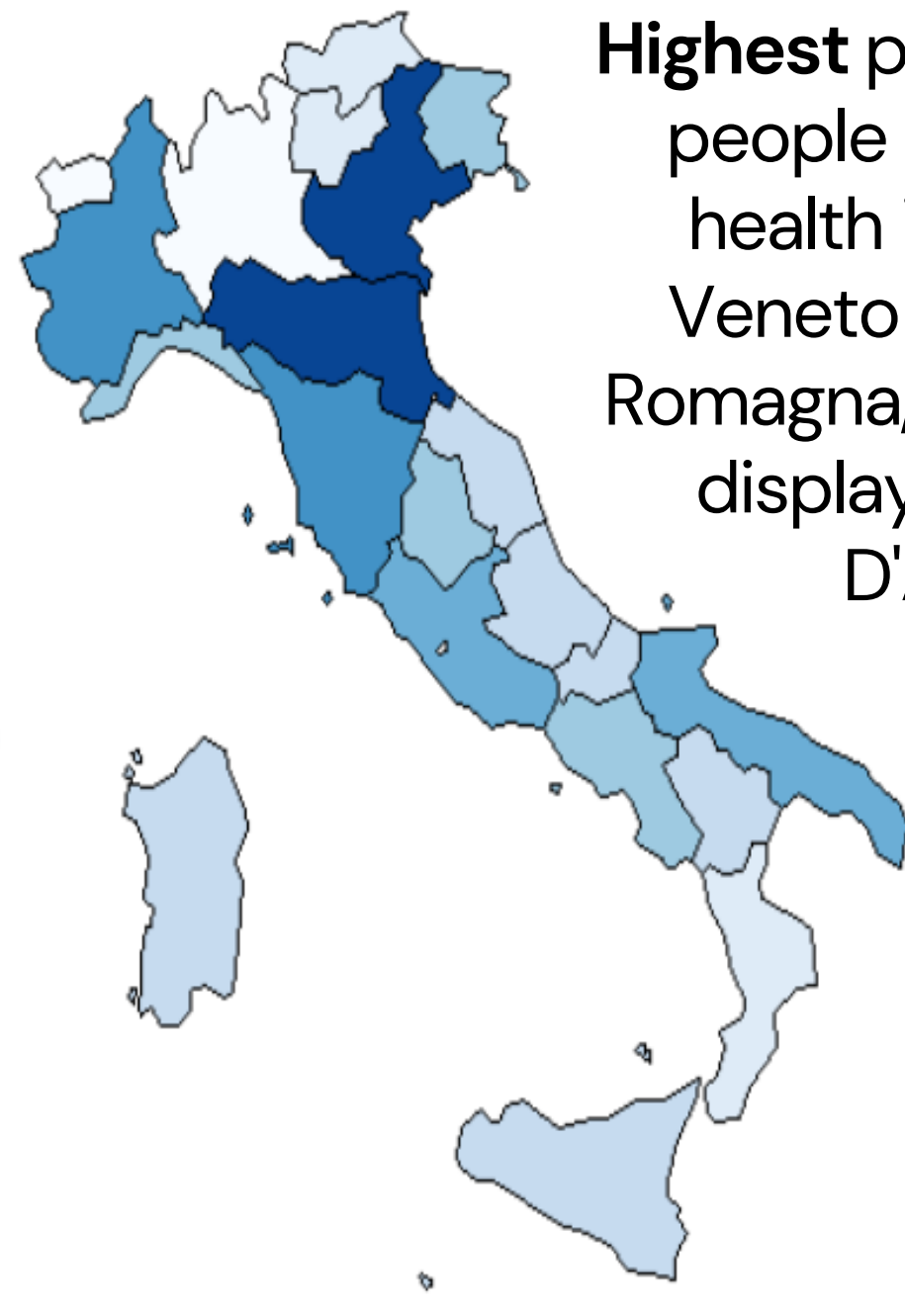
Mixed effects Logistic Regression

1

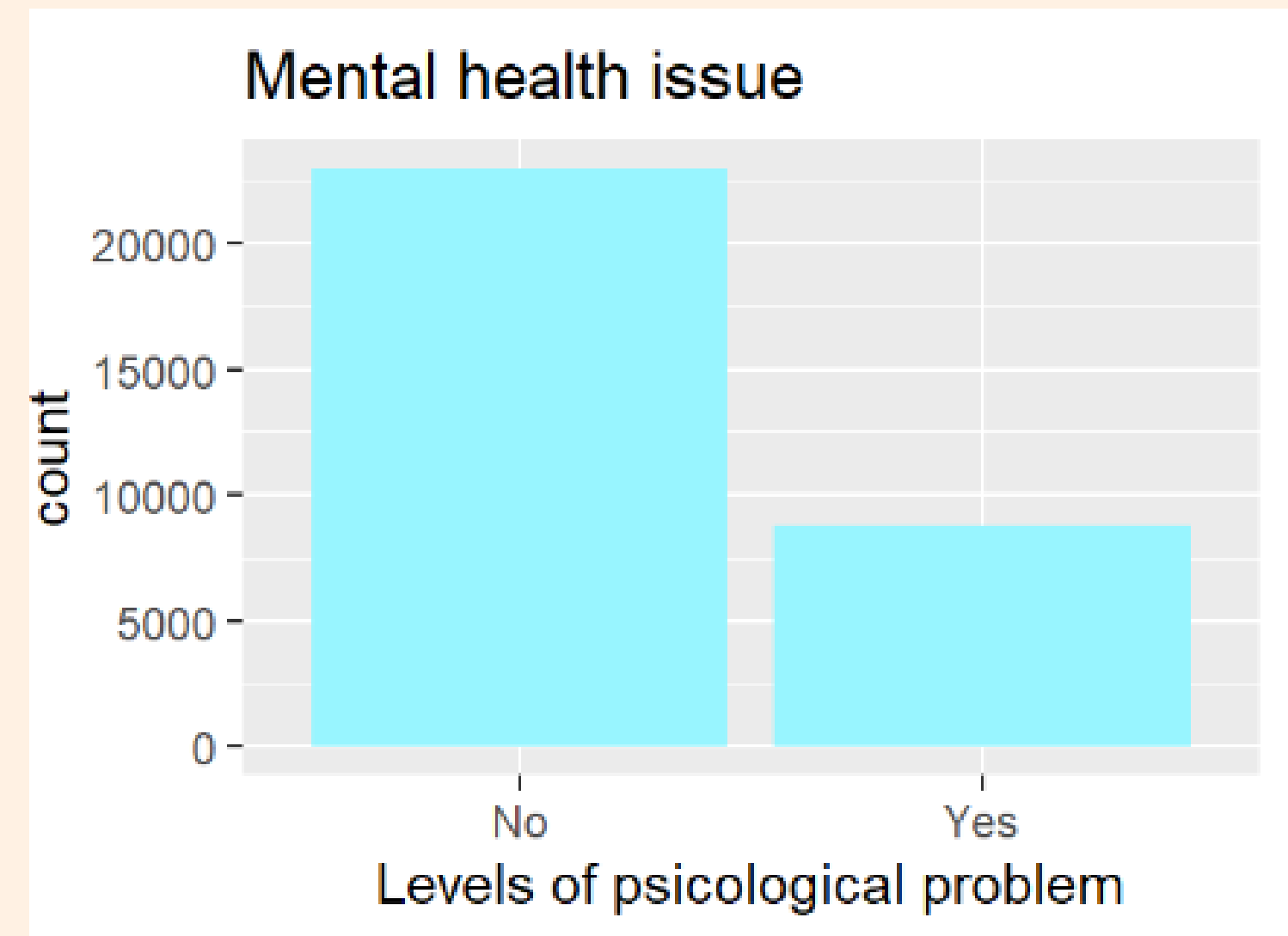
Data Cleaning and EDA

%= (people with mental health issue per region/
total number of people with mental health) * 100

Distribution of people with mental health issue



Highest percentages of people with mental health issue are in Veneto and Emilia-Romagna, the **lowest** is displayed in Valle D'Aosta.



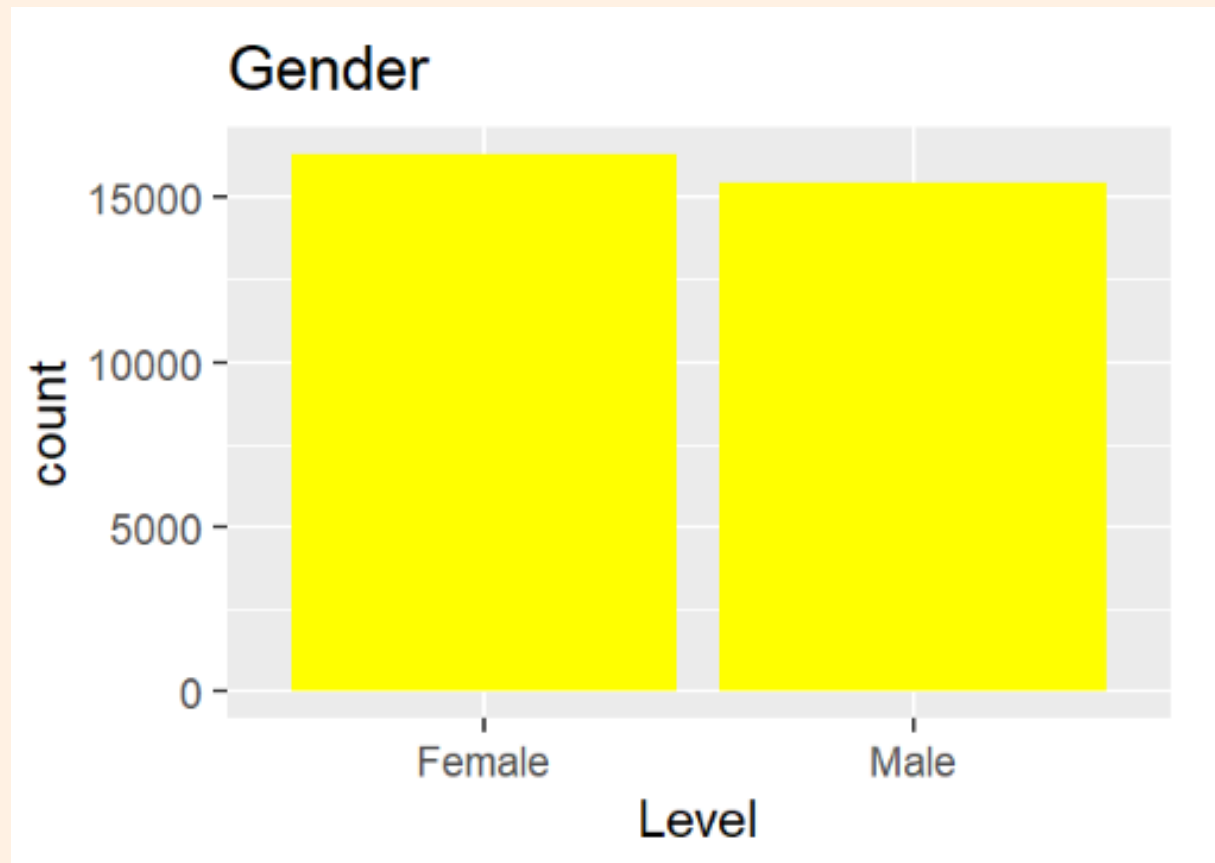
Dependent variable modification:

From "In the last 30 days, for how many days did you feel emotional problems, anxiety, depression, stress?" to a BINARY VARIABLE .

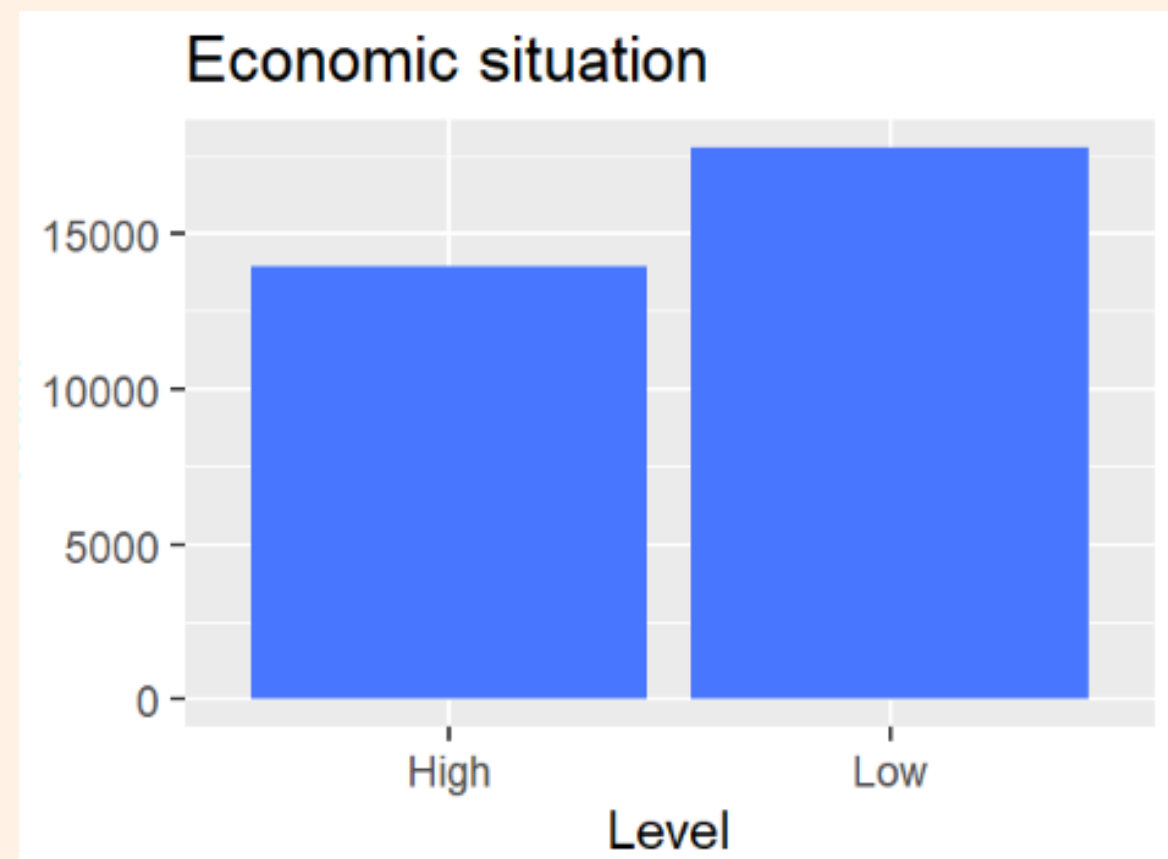
| No | Yes |
|-------|------|
| 22996 | 8764 |

1

Other significant variables:

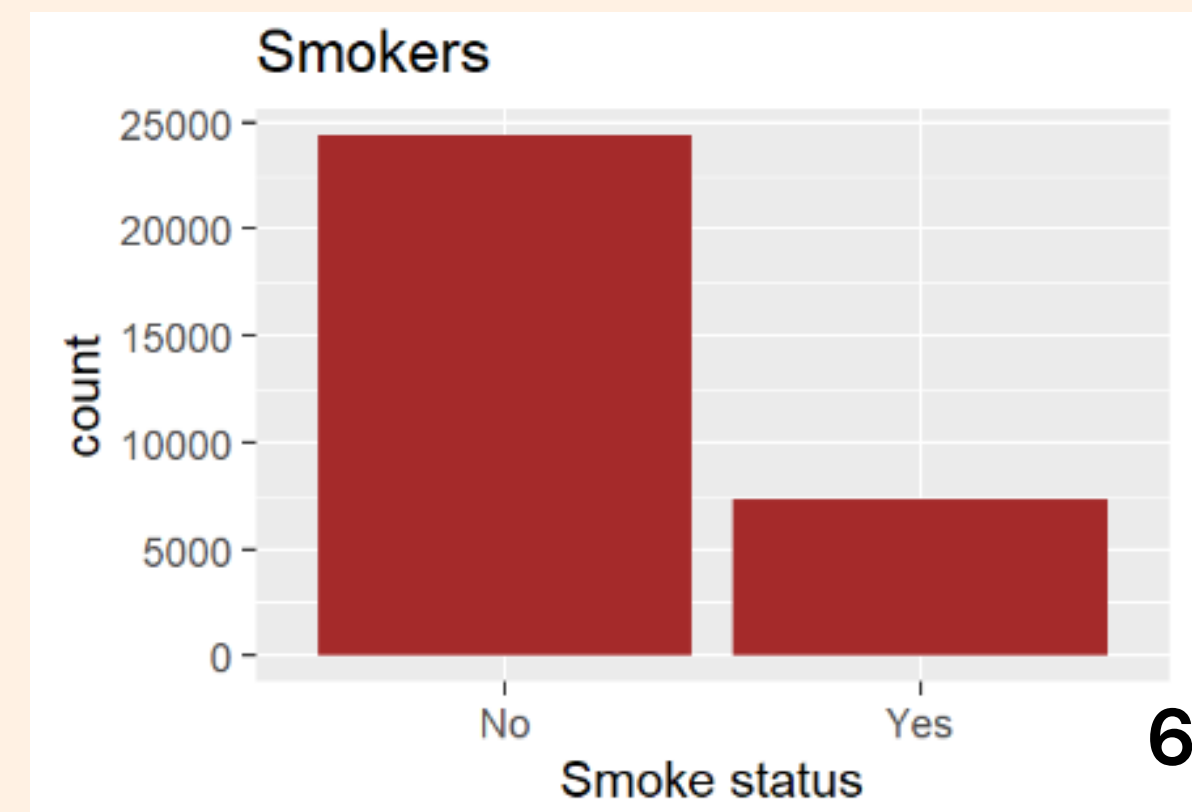


High and Low Economic difficulties



From numerical variable to
"Yes" "No"

Are you currently smoking?



From range -99, 30
to a three levels factor.
`case_when(s05_alcool_gg==0~"0",
s05_alcool_gg>0 & s05_alcool_gg<=15 ~"1",
s05_alcool_gg>15 ~"2")`

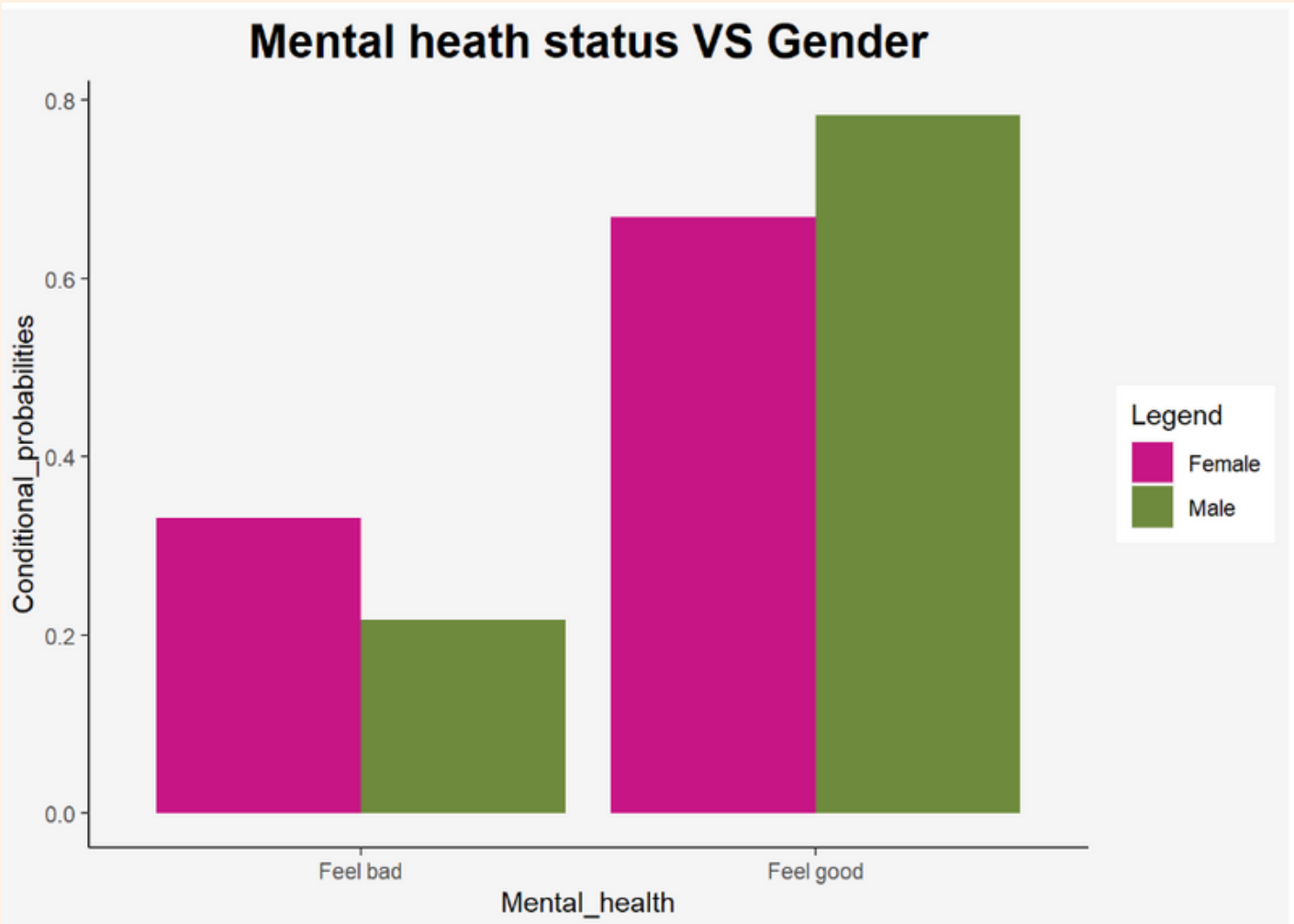
2

Contingency Table Analysis

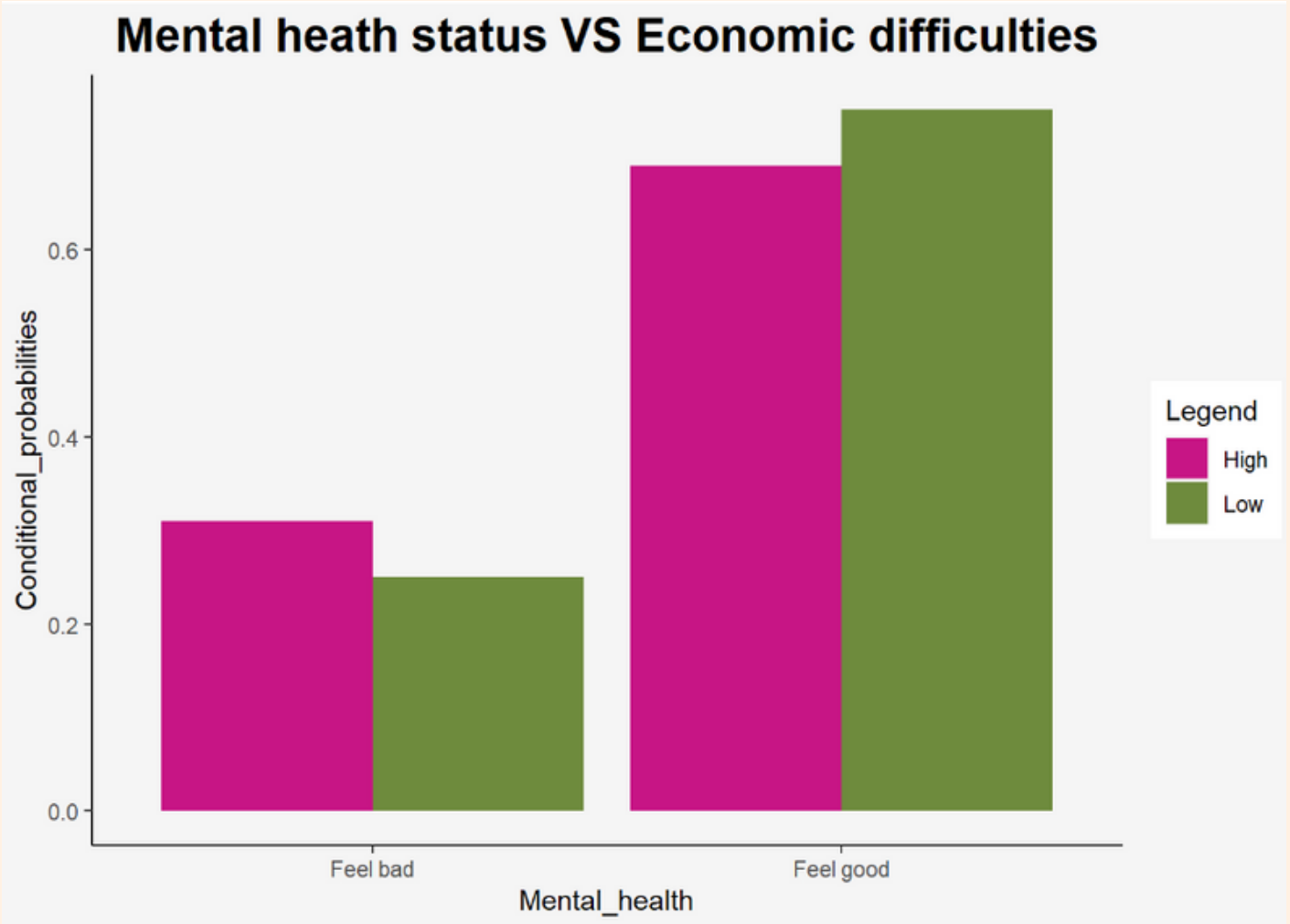
RELATIVE RISK: 1.52
A female is 52% more likely to feel bad mentally than a male.

| | Feel Bad | Feel Good |
|--------|----------|-----------|
| Female | 0.331 | 0.669 |
| Male | 0.217 | 0.783 |

Probabilities of having mental health issues **CONDITIONAL** to **Gender**



Pearson's Chi-squared test:
p-value < 0.05



Probabilities of having mental health issues **CONDITIONAL** to **Economic difficulties**

| | Feel Bad | Feel Good |
|------|----------|-----------|
| High | 0.310 | 0.690 |
| Low | 0.249 | 0.751 |

RELATIVE RISK: 1.25
people with high economic difficulties are 25% more likely to feel bad mentally than the others

Pearson's Chi-squared test:
p-value < 0.05

3

Poisson Loglinear model

We created a table with the variables s01_salute_psic, s03_fumo_att and Alcohol use. Our goal was to study how the cell counts depend on the levels of the categorical variables.

| | | mental issue | |
|---------|-----------|--------------|------|
| | | yes | no |
| alcohol | cigarette | | |
| yes | yes | 1479 | 3450 |
| | no | 3760 | 9528 |
| no | yes | 666 | 1734 |
| | no | 2859 | 8284 |

```
, , alcohol = yes
```

| | | mental issue | |
|-----------|-----------|--------------|----|
| | | yes | no |
| cigarette | | | |
| yes | 0.3000609 | 0.6999391 | |
| no | 0.2829621 | 0.7170379 | |

```
, , alcohol = no
```

| | | mental issue | |
|-----------|-----------|--------------|----|
| | | yes | no |
| cigarette | | | |
| yes | 0.2775000 | 0.7225000 | |
| no | 0.2565736 | 0.7434264 | |

This table of proportions shows that among people who smoke and drink alcohol, 30% have experienced mental problems in the last 30 days. Similarly, among people who do not smoke and drink alcohol, 74% have no mental problems.

Simplest Model:

$$\log(E(\text{Freq})) = \alpha + \beta_1(\text{cigarette}_{\text{yes}}) + \beta_2(\text{mental.issue}_{\text{yes}}) + \beta_3(\text{alcohol}_{\text{yes}})$$

```
Deviance Residuals:
    1      2      3      4      5      6      7      8
 8.9793 -1.7266  7.2078 -6.2026 -6.9688 -0.2937 -11.5986  8.3970

Coefficients:
              Estimate Std. Error z value Pr(>|z|)
(Intercept)   8.928383   0.009761  914.67  <2e-16 ***
cigaretteyes  -1.204014   0.013318  -90.40  <2e-16 ***
mental.issueyes -0.964668   0.012553  -76.84  <2e-16 ***
alcoholyes     0.296485   0.011346   26.13  <2e-16 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for poisson family taken to be 1)

    Null deviance: 17443.78  on 7  degrees of freedom
Residual deviance:  427.72  on 4  degrees of freedom
AIC: 514.2
```

Looking at the summary it appears this is a great model.

We see highly significant coefficients and p-values near 0. But for loglinear models we want to **check the residual deviance** (we'd like it to be close in value to the degrees of freedom). Here we have **427.72** on 4 degrees of freedom. This indicates **a poor fit!**

Our H0 is that the expected frequencies satisfy the given loglinear model but our p-value is 2.844169e-91 so we **reject the null hypothesis**.

0.38 to 1

Odds of having mental problem in the last 30 days *regardless of alcohol consumption or cigarettes smoking.*

A more intuitive way to investigate fit is to compare the fitted values to the observed values.
Our fitted model is not so far from the observed data but it can be improved!

| | cigarette | mental.issue | alcohol | Freq | fitted(mod0) |
|---|-----------|--------------|---------|------|--------------|
| 1 | yes | yes | yes | 1479 | 1160.0133 |
| 2 | no | yes | yes | 3760 | 3866.8692 |
| 3 | yes | no | yes | 3450 | 3043.7774 |
| 4 | no | no | yes | 9528 | 10146.3401 |
| 5 | yes | yes | no | 666 | 862.3846 |
| 6 | no | yes | no | 2859 | 2874.7329 |
| 7 | yes | no | no | 1734 | 2262.8247 |
| 8 | no | no | no | 8284 | 7543.0578 |

Homogeneous model:

$$\log(E(\text{Freq})) = \alpha + \beta_1(\text{cigarette}_{\text{yes}}) + \beta_2(\text{mental.issue}_{\text{yes}}) + \beta_3(\text{alcohol}_{\text{yes}}) + \beta_4(\text{cigarette}_{\text{yes}} \times \text{mental.issue}_{\text{yes}}) + \beta_5(\text{cigarette}_{\text{yes}} \times \text{alcohol}_{\text{yes}}) + \beta_6(\text{mental.issue}_{\text{yes}} \times \text{alcohol}_{\text{yes}})$$

This model fits better. Notice the residual deviance (0.15) compared to the degrees of freedom (1).

Our new p-value is **0.5408396**, so our H0 is true and this means that our expected frequencies satisfy our model!

```
Deviance Residuals:
      1      2      3      4      5      6      7      8
-0.16119  0.10129  0.10575 -0.06358  0.24129 -0.11601 -0.14890  0.06822

Coefficients:
              Estimate Std. Error z value Pr(>|z|)
(Intercept)      9.02133    0.01082  833.814 < 2e-16 ***
cigaretteyes     -1.55957    0.02390  -65.250 < 2e-16 ***
mental.issueyes  -1.06094    0.02033  -52.196 < 2e-16 ***
alcoholyes        0.14131    0.01458   9.691 < 2e-16 ***
cigaretteyes:mental.issueyes  0.09110    0.02962   3.076  0.0021 **
cigaretteyes:alcoholyes    0.54126    0.02802  19.315 < 2e-16 ***
mental.issueyes:alcoholyes  0.12882    0.02568   5.016 5.27e-07 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for poisson family taken to be 1)

Null deviance: 1.7444e+04  on 7  degrees of freedom
Residual deviance: 1.4997e-01  on 1  degrees of freedom
AIC: 92.633
```

Once again we can compare the fitted and observed values and see how well they match.

The model seems to fit very well, but to describe the association between the variables we look at the coefficients of the interactions. For example, let's look at the coefficient exponentiated for "mental.issueyes:alcoholyes".

| | cigarette | mental.issue | alcohol | Freq | fitted(mod1) |
|---|-----------|--------------|---------|------|--------------|
| 1 | yes | yes | yes | 1479 | 1485.2077 |
| 2 | no | yes | yes | 3760 | 3753.7923 |
| 3 | yes | no | yes | 3450 | 3443.7923 |
| 4 | no | no | yes | 9528 | 9534.2077 |
| 5 | yes | yes | no | 666 | 659.7923 |
| 6 | no | yes | no | 2859 | 2865.2077 |
| 7 | yes | no | no | 1734 | 1740.2077 |
| 8 | no | no | no | 8284 | 8277.7923 |



1.14 =

People who have ***manifested mental problems*** in the last 30 days are 1.14 times **more likely to drink alcohol** than people who have not manifested mental problems (not so high).

It's a good idea to calculate a confidence interval for the odds ratio estimates:

| | | 2.5 % | 97.5 % |
|------------------------------|----------|----------|--------|
| cigaretteyes:mental.issueyes | 1.033471 | 1.160721 | |
| cigaretteyes:alcoholyes | 1.626514 | 1.815373 | |
| mental.issueyes:alcoholyes | 1.081685 | 1.196245 | |

As can be seen, the only notable association is that between alcohol and smoking.

We see that the odds of drinking if you smoke cigarettes is at least 1.63 times higher than the odds of drinking if you don't smoke, and vice versa.

Saturated Model:

$$\log(E(\text{Freq})) = \alpha + \beta_1(\text{cigarette}_{\text{yes}}) + \beta_2(\text{mental.issue}_{\text{yes}}) + \beta_3(\text{alcohol}_{\text{yes}}) + \beta_4(\text{cigarette}_{\text{yes}} \times \text{mental.issue}_{\text{yes}}) + \beta_5(\text{cigarette}_{\text{yes}} \times \text{alcohol}_{\text{yes}}) + \beta_6(\text{mental.issue}_{\text{yes}} \times \text{alcohol}_{\text{yes}}) + \beta_7(\text{cigarette}_{\text{yes}} \times \text{mental.issue}_{\text{yes}} \times \text{alcohol}_{\text{yes}})$$

Coefficients:

| | Estimate | Std. Error | z value | Pr(> z) | |
|---|----------|------------|---------|----------|-----|
| (Intercept) | 9.02208 | 0.01099 | 821.158 | < 2e-16 | *** |
| cigaretteyes | -1.56390 | 0.02641 | -59.219 | < 2e-16 | *** |
| mental.issueyes | -1.06385 | 0.02169 | -49.047 | < 2e-16 | *** |
| alcoholyes | 0.13991 | 0.01502 | 9.313 | < 2e-16 | *** |
| cigaretteyes:mental.issueyes | 0.10696 | 0.05048 | 2.119 | 0.0341 | * |
| cigaretteyes:alcoholyes | 0.54803 | 0.03305 | 16.583 | < 2e-16 | *** |
| mental.issueyes:alcoholyes | 0.13404 | 0.02901 | 4.621 | 3.82e-06 | *** |
| cigaretteyes:mental.issueyes:alcoholyes | -0.02415 | 0.06233 | -0.387 | 0.6984 | |

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for poisson family taken to be 1)

Null deviance: 1.7444e+04 on 7 degrees of freedom

Residual deviance: -1.3083e-12 on 0 degrees of freedom

AIC: 94.483

The deviance of this model is basically 0 on 0 degrees of freedom (as many coef as the number of cells in our table) and the **higher-order interaction** is statistically **not significant**!

The fitted counts match the observed counts.

All things being equal, we prefer a simpler model. We usually don't want to finish with a saturated model that perfectly fits our data. We can verify that the homogeneous association model fits just as well as the saturated model ($\rightarrow H_0$) by performing a likelihood ratio test.



P-value: 0.698564

This says our null hypothesis is true!

| | cigarette | mental.issue | alcohol | Freq | fitted(mod2) |
|---|-----------|--------------|---------|------|--------------|
| 1 | yes | yes | yes | 1479 | 1479 |
| 2 | no | yes | yes | 3760 | 3760 |
| 3 | yes | no | yes | 3450 | 3450 |
| 4 | no | no | yes | 9528 | 9528 |
| 5 | yes | yes | no | 666 | 666 |
| 6 | no | yes | no | 2859 | 2859 |
| 7 | yes | no | no | 1734 | 1734 |
| 8 | no | no | no | 8284 | 8284 |

Analysis of Deviance Table

Model 1: $\text{Freq} \sim (\text{cigarette} + \text{mental.issue} + \text{alcohol})^2$

Model 2: $\text{Freq} \sim \text{cigarette} * \text{mental.issue} * \text{alcohol}$

| | Resid. Df | Resid. Dev | Df | Deviance |
|---|-----------|------------|----|----------|
| 1 | 1 | 0.14997 | | |
| 2 | 0 | 0.00000 | 1 | 0.14997 |

Selected Inter Model:

$$\log(E(\text{Freq})) = \alpha + \beta_1(\text{cigarette}_{\text{yes}}) + \beta_2(\text{alcohol}_{\text{yes}}) + \beta_3(\text{mental.issue}_{\text{yes}}) + \beta_4(\text{cigarette}_{\text{yes}} \times \text{alcohol}_{\text{yes}}) + \beta_5(\text{alcohol}_{\text{yes}} \times \text{mental.issue}_{\text{yes}})$$

Here we are fitting a model with the interactions for cigarette and alcohol, and mental.issue and alcohol, but not cigarette and mental.issue. The implication is that mental.issue and cigarette use are independent of one another, controlling for alcohol use.

Then we performed a LRT between the selected interaction model and the homogeneous one:

Analysis of Deviance Table

Model 1: `Freq ~ (cigarette * alcohol) + (mental.issue * alcohol)`

Model 2: `Freq ~ (cigarette + mental.issue + alcohol)^2`

| | Resid. Df | Resid. Dev | Df | Deviance |
|---|-----------|------------|----|----------|
| 1 | 2 | 9.5467 | | |
| 2 | 1 | 0.1500 | 1 | 9.3967 |

 **P-value: 0.0021**

The p-value is tiny. The probability of seeing such a change in deviance (9.3967) if the models really were no different is remote. There appears to be good evidence that the homogeneous association model provides a much better fit than the model that assumes conditional independence between cigarette and mental issue.

Dissimilarity Index

| | Simple Mod | Homogeneous | Saturated | Specific Inter |
|-------------------|------------|-------------|-----------|----------------|
| Dissimilarity ind | 0.046 | 0.001 | 0 | 0.006 |

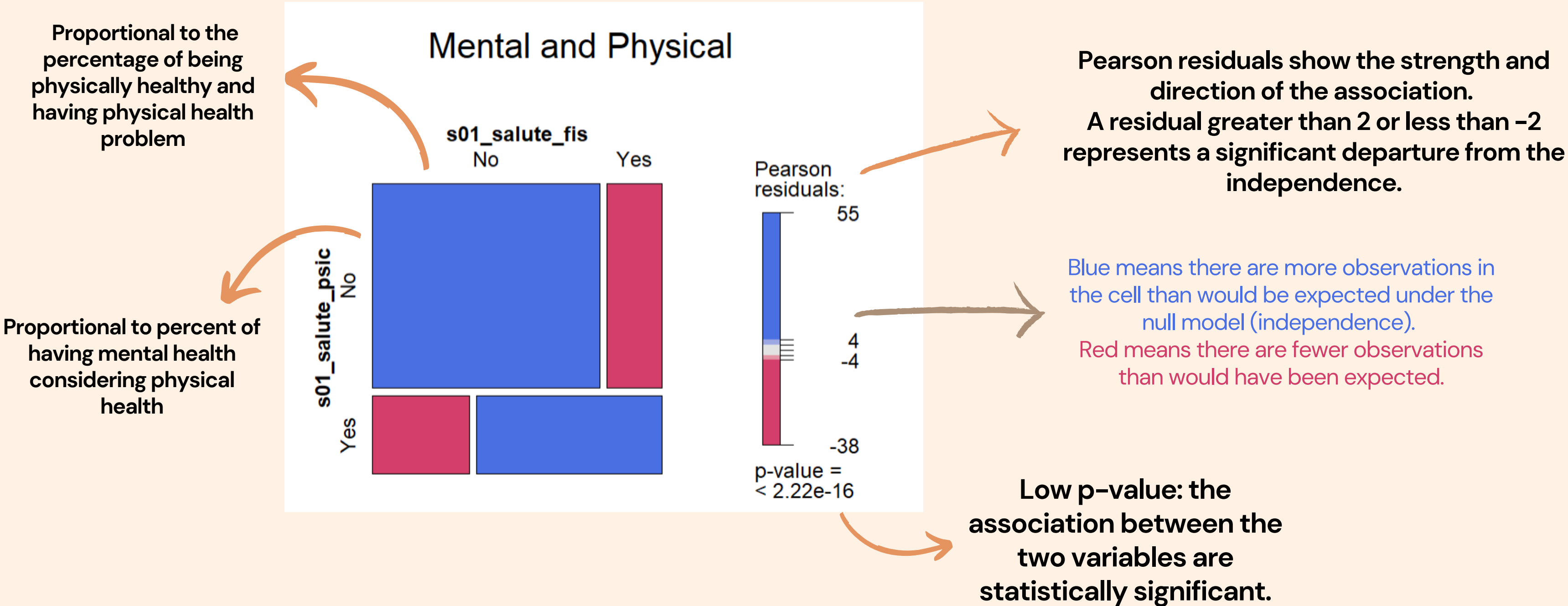
Finally we computed the dissimilarity index for all the model and saw that the data follow the model closely even if the models are not perfect!

As said before the homogeneous model is the best even if the dissimilarity index of the saturated is lower (too complex, so we prefer the simpler)

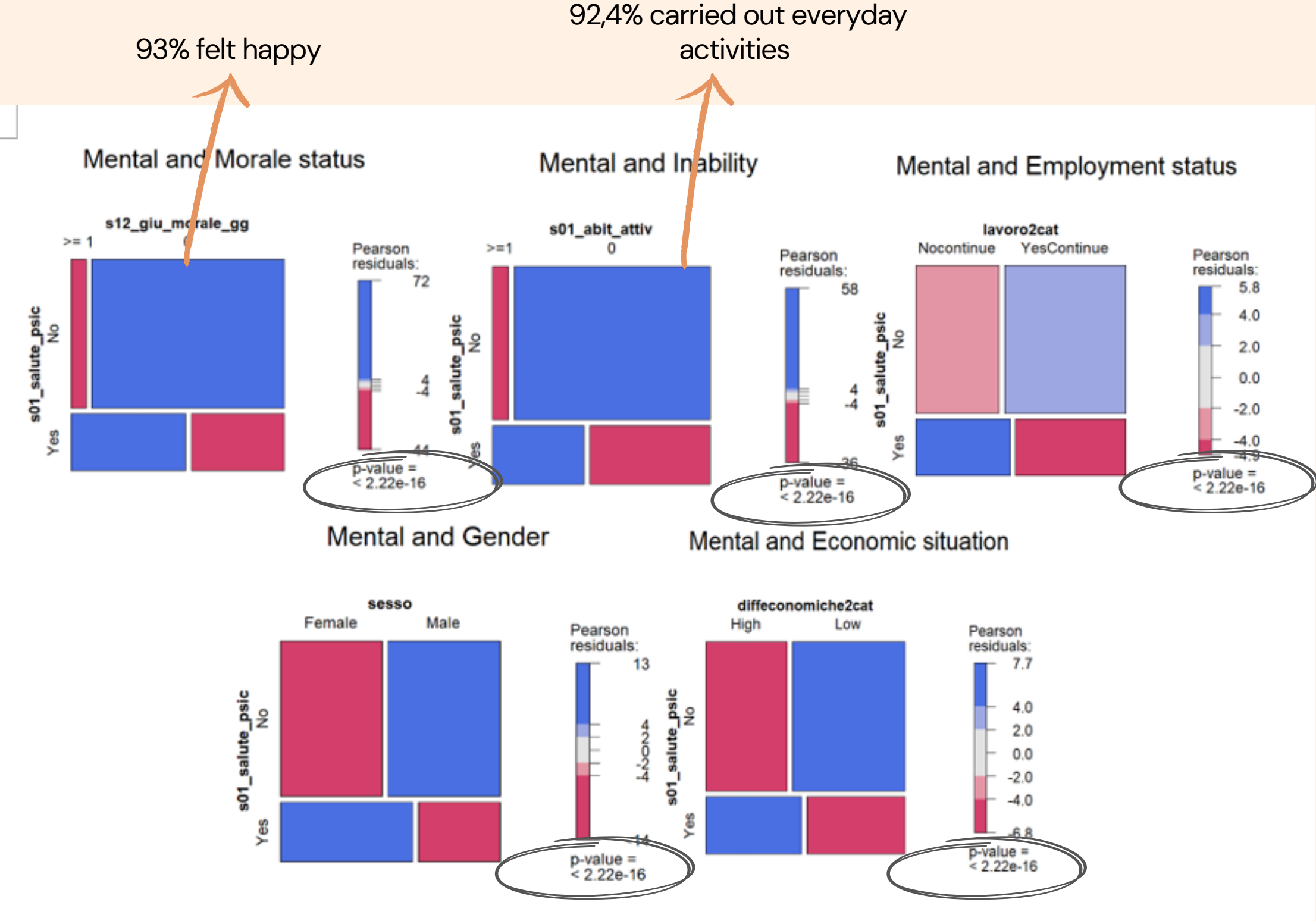
4

Association selection

The mosaic plot is based on conditional probabilities. It's also called crosstabs or two-way table and it's used to summarize the relationship among several categorical variables.



Also for other categorical variables:



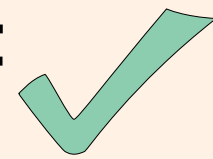
By observing pearson residuals and p-value we can say that moral status, inability, employment status, gender, and economic difficulty are associated to mental health.

5

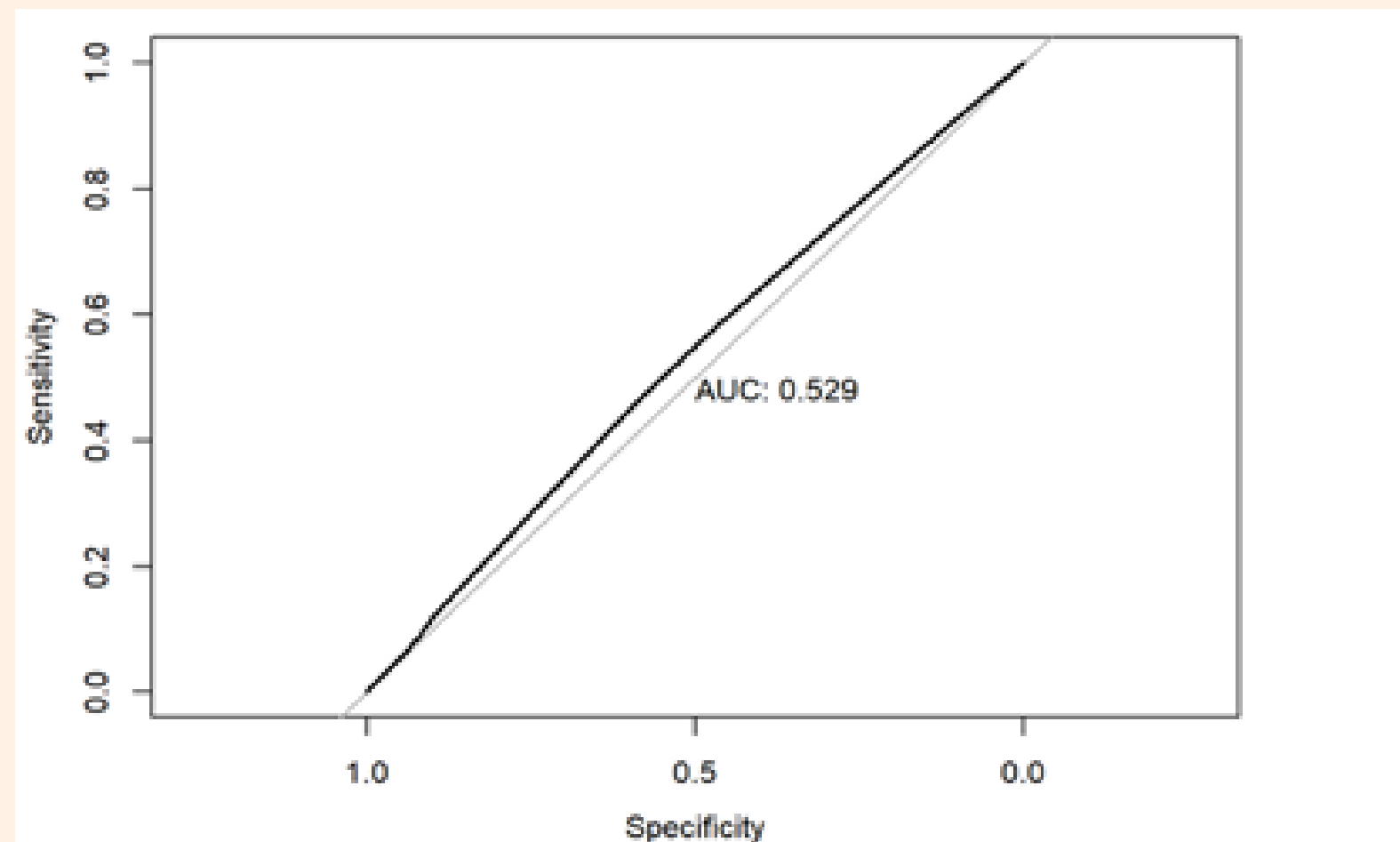
Logistic Regression 1

With only variables
regarding alcohol and
smoking

Unbalanced dataset



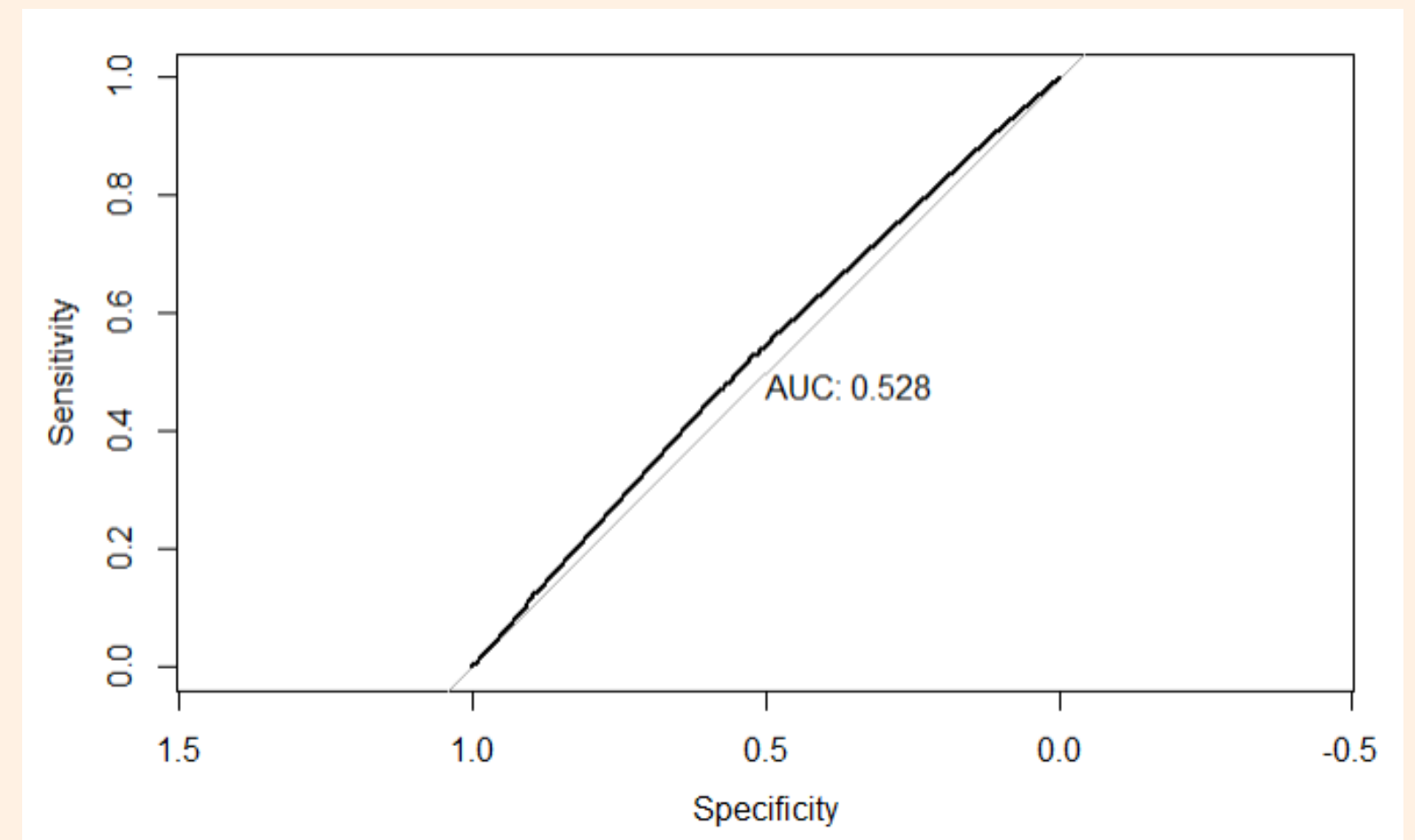
| No | Yes |
|-------|------|
| 22996 | 8764 |



Balanced dataset

| No | Yes |
|-------|-------|
| 15989 | 15771 |

We used `ovun.sample`
which random over-
samples minority examples



The area under the two ROC curves are really similar, the balanced one does not significantly improve the performance of the model, so we will carry out our analysis with unbalanced dataset



Logistic Regression

```
Call:
glm(formula = s01_salute_psic ~ s03_fumo_att + s03_fumo_quanto +
     s05_alcool_gg, family = "binomial", data = df)

Deviance Residuals:
    Min       1Q   Median       3Q      Max
-0.8726 -0.8341 -0.7704  1.5204  1.6628

Coefficients:
              Estimate Std. Error z value Pr(>|z|)
(Intercept)  -1.0626439   0.0203375  -52.250  < 2e-16 ***
s03_fumo_attYes  0.0985869   0.0483806   2.038   0.0416 *
s03_fumo_quanto  0.0001496   0.0033222   0.045   0.9641
s05_alcool_gg1   0.1857532   0.0274230   6.774 1.26e-11 ***
s05_alcool_gg2  -0.0307845   0.0380437  -0.809   0.4184
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

    Null deviance: 37419  on 31759  degrees of freedom
Residual deviance: 37346  on 31755  degrees of freedom
AIC: 37356

Number of Fisher Scoring iterations: 4
```

| | OR | 2.5 % | 97.5 % |
|-----------------|-----------|-----------|-----------|
| (Intercept) | 0.3455410 | 0.3319988 | 0.3595508 |
| s03_fumo_attYes | 1.1036103 | 1.0036199 | 1.2132250 |
| s03_fumo_quanto | 1.0001496 | 0.9936247 | 1.0066528 |
| s05_alcool_gg1 | 1.2041251 | 1.1411292 | 1.2706352 |
| s05_alcool_gg2 | 0.9696845 | 0.8998212 | 1.0445423 |

s03_fumo_attYes and s05_alcool_gg1 are statistically significant.

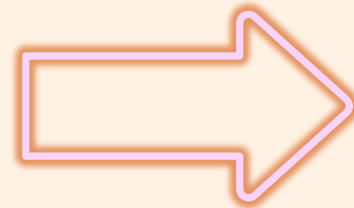
- All else being equal, people who currently smoke cigarettes have **10%** more odds of suffering psychological disturbances than people who do not smoke.
- People who consume alcohol 1 to 15 times in the last 30 days have **20.4%** more odds of suffering psychological health disturbances than people didn't drink alcohol lately

Significance of the overall model

```
#p_value  
with(modellog, pchisq(null.deviance - deviance, df.null - df.residual, lower.tail = FALSE))
```

```
## [1] 7.475762e-15
```

Chi-square: 72.28722
Degree of freedom: 4
P-value < 0.001



Our model as a whole fits significantly better than an empty model.

5 Logistic Regression 2

The variables that are associated with
s01_salute_psic in the mosaic plots
+
the variables regarding alcohol and smoking

```
Call:
glm(formula = s01_salute_psic ~ s01_salute_fis + s12_giu_morale_gg +
    s05_alcool_gg + s01_abit_attiv + sesso + diffeconomiche2cat +
    lavoro2cat + s03_fumo_att + s03_fumo_quanto + s07_eta, family = "binomial",
    data = df)

Deviance Residuals:
    Min       1Q   Median       3Q      Max
-2.3990  -0.4917  -0.4071   0.4199   2.4627

Coefficients:
                Estimate Std. Error z value Pr(>|z|)
(Intercept)      0.673965   0.079847   8.441 < 2e-16 ***
s01_salute_fisYes  1.357824   0.036541  37.159 < 2e-16 ***
s12_giu_morale_gg0 -2.344301   0.036599 -64.054 < 2e-16 ***
s05_alcool_gg1     0.342574   0.036828   9.302 < 2e-16 ***
s05_alcool_gg2     0.209981   0.050468   4.161 3.17e-05 ***
s01_abit_attiv0    -0.925661   0.043335 -21.361 < 2e-16 ***
sessoMale         -0.476728   0.034273 -13.910 < 2e-16 ***
diffeconomiche2catLow -0.009959  0.033383  -0.298  0.76547
lavoro2catYesContinue 0.103769  0.033786   3.071  0.00213 **
s03_fumo_attYes    0.048729   0.061723   0.789  0.42983
s03_fumo_quanto    -0.002025   0.004282  -0.473  0.63621
s07_eta           0.005249   0.001182   4.441 8.93e-06 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

    Null deviance: 37419  on 31759  degrees of freedom
Residual deviance: 25325  on 31748  degrees of freedom
AIC: 25349

Number of Fisher Scoring iterations: 5
```

+ Positive estimate
coefficients

s01_salute_fisYes
(have physical health issue)

s05_alcool_gg1
(1 to 15 times in 30 days)

s05_alcool_gg2
(16 to 30 times in 30 days)

lavoro2catYesContinue
(work continuously)

S07_eta

- Negative estimate
coefficients

s13_giu_morale_gg0
(zero day with sad mood)

s01_abit_attiv0
(everyday activities not be
influenced by bad mood)

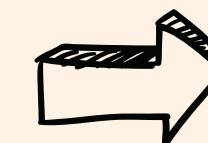
sessoMale

Some differences from the first model:

- positive s05_alcool_gg2
- s03_fumo_attYes not significant



Diffeconomiche2cat not
significant



There are variables
that are strongly
associated both with
them and mental
health issue

5 Logistic Regression 3

Adding an interaction between s01_salute_fis and diffeconomiche2cat

All variables are statistically significant

The interaction between the presence of physical health disturbance (s01_salute_fisYes) and high level of economic difficulties is **statistically significant**. From the positive sign we understood that, all else being equal, people having a physical health issue and high level of economic difficulty are more likely to suffer also psychological problem than people without physical health problem and economic difficulty.

How the predicted probabilities of having mental health issues will be with the increase of the age at each level of alcohol consumption in the last 30 days?

```
call:
glm(formula = s01_salute_psic ~ s12_giu_morale_gg + s05_alcool_gg +
  s01_abit_attiv + lavoro2cat + sesso + s07_eta + s01_salute_fis *
  diffeconomiche2cat, family = "binomial", data = df)

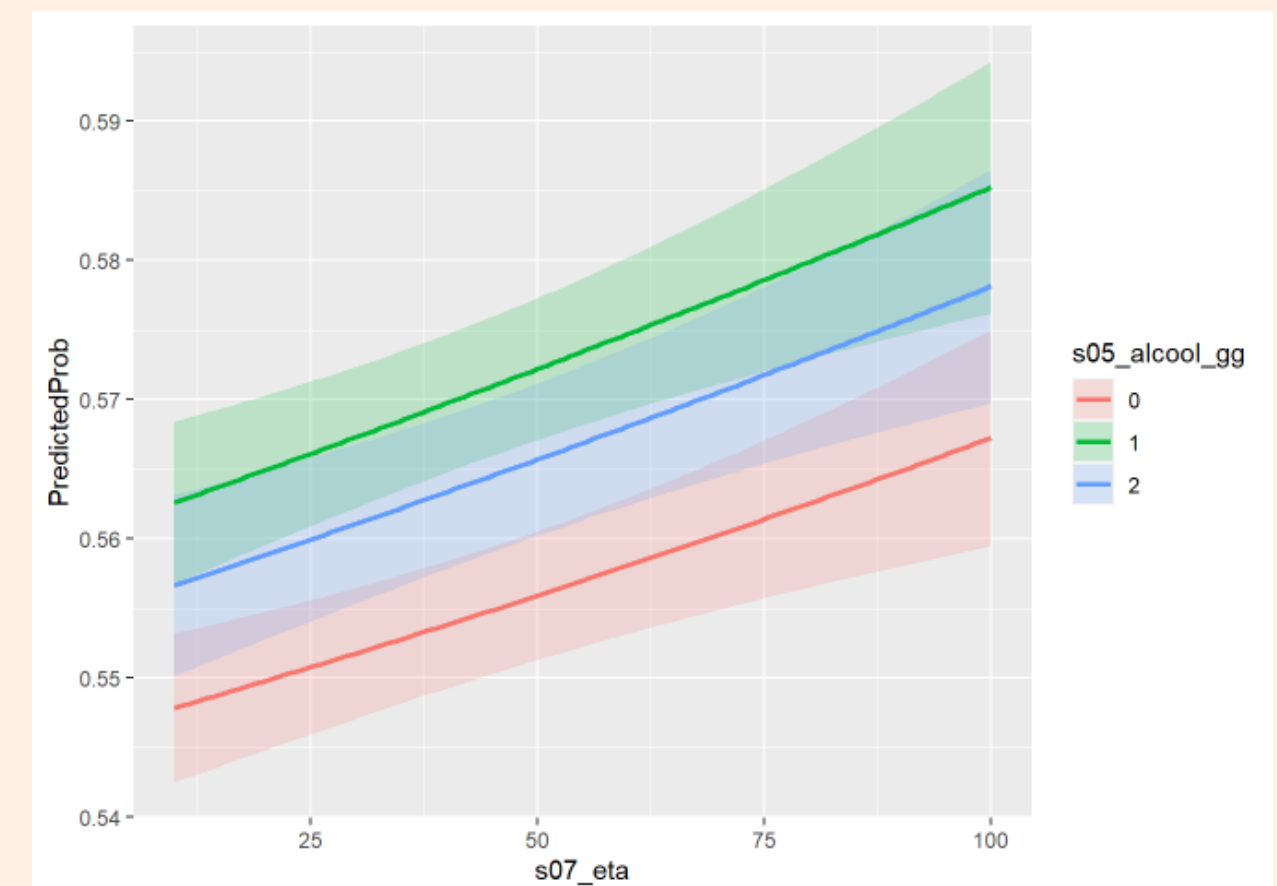
Deviance Residuals:
    Min       1Q   Median       3Q      Max
-2.4238  -0.4882  -0.4081   0.4067   2.4938

Coefficients:
                Estimate Std. Error z value Pr(>|z|)
(Intercept)      0.738759   0.082598   8.944 < 2e-16 ***
s12_giu_morale_gg0 -2.344051   0.036642 -63.972 < 2e-16 ***
s05_alcool_gg1     0.347852   0.036759   9.463 < 2e-16 ***
s05_alcool_gg2     0.215449   0.050267   4.286 1.82e-05 ***
s01_abit_attivo0  -0.915033   0.043410 -21.079 < 2e-16 ***
lavoro2catYesContinue 0.103868   0.033803   3.073 0.002121 **
sessoMale        -0.480536   0.034101 -14.092 < 2e-16 ***
s07_eta           0.004954   0.001176   4.213 2.52e-05 ***
s01_salute_fisYes  1.207764   0.045699  26.429 < 2e-16 ***
diffeconomiche2catHigh -0.152091  0.044882  -3.389 0.000702 ***
s01_salute_fisYes:diffeconomiche2catHigh 0.354310  0.065061   5.446 5.16e-08 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

    Null deviance: 37419  on 31759  degrees of freedom
Residual deviance: 25296  on 31749  degrees of freedom
AIC: 25318

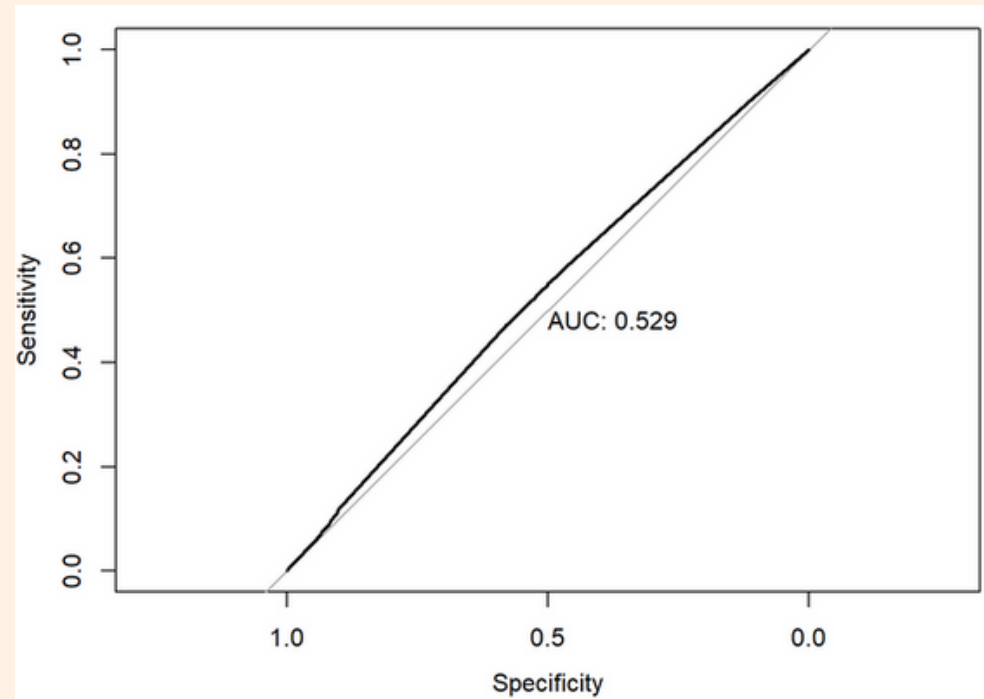
Number of Fisher Scoring iterations: 5
```



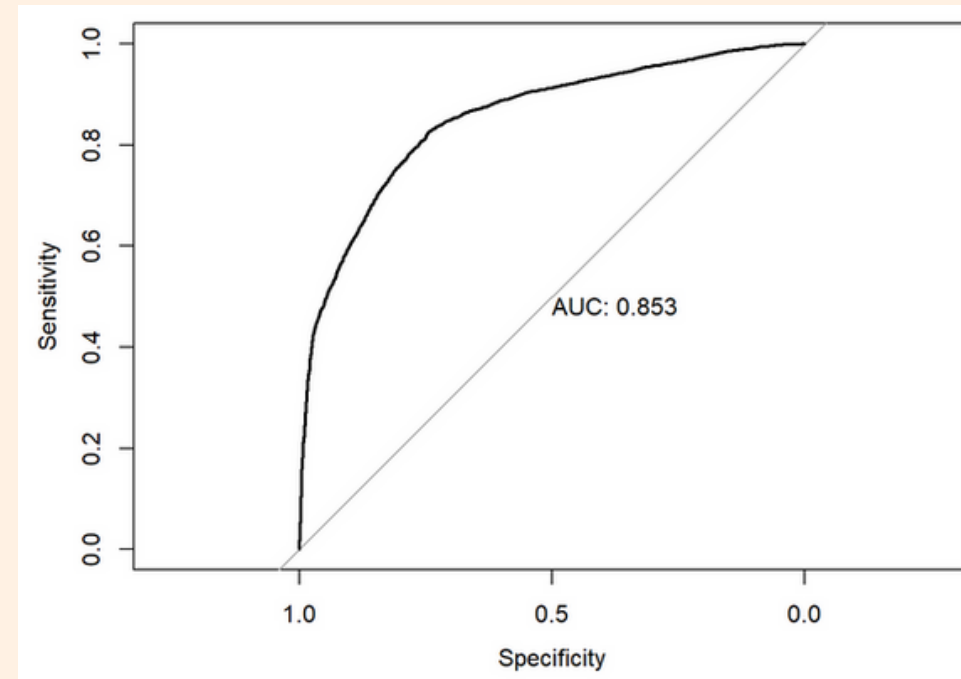
5

Logistic Regression: model selection

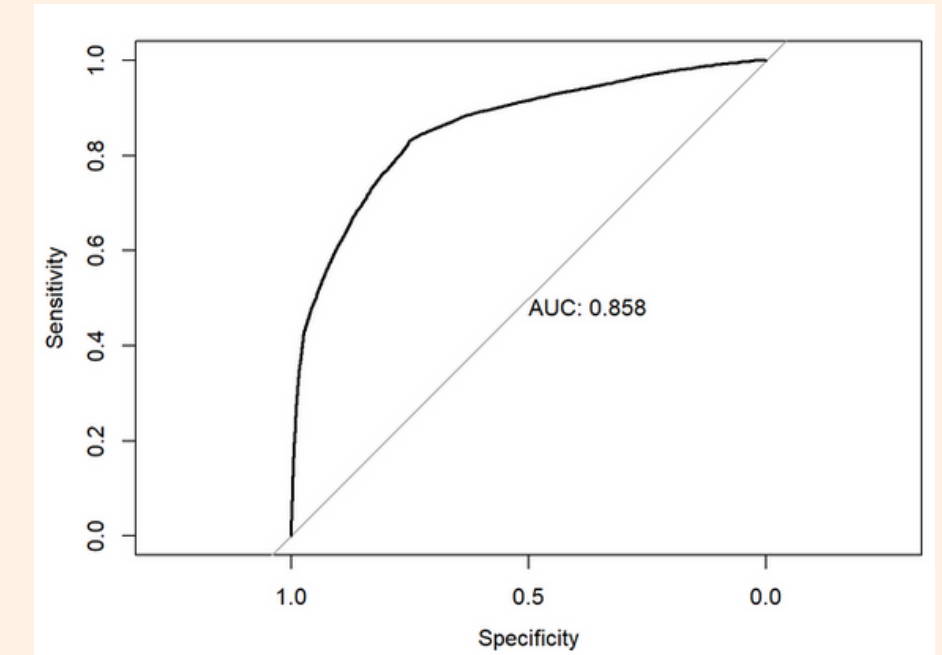
Logistic regression 1



Logistic regression 2



Logistic regression 3



Model selection based on AICc:

| | K | AICc | Delta_AICc | AICcWt | Cum.Wt | LL |
|----------------------|----|----------|------------|--------|--------|-----------|
| modellog interaction | 11 | 25318.01 | 0.00 | 1 | 1 | -12648.00 |
| modellog selected | 12 | 25349.08 | 31.07 | 0 | 1 | -12662.54 |
| modellog pers info | 9 | 36453.05 | 11135.04 | 0 | 1 | -18217.52 |
| modellog | 5 | 37356.22 | 12038.21 | 0 | 1 | -18673.11 |

K: The number of parameters in the model.

AIC: The information score of the model. The smaller the AIC value, the better the model fit.

LL: Log-likelihood. This is the value describing how likely the model is, given the data. The AIC score is calculated from the LL and K.

From this table we can see that the best model is the **modellog selected with interaction (logistic regression 3)** as it has the lowest AIC.

$$s01_salute_psic_i \sim \text{Binomial}(n = 1, \text{prob}_{s01_salute_psic=1} = \hat{P})$$

$$\log \left[\frac{\hat{P}}{1 - \hat{P}} \right] = \alpha_{j[i]} + \beta_1(s07_eta) + \beta_2(s03_fumo_att_{Yes}) + \beta_3(s05_alcohol_gg_1) + \beta_4(s05_alcohol_gg_2) + \beta_5(Sesso_{Male})$$

$$\alpha_j \sim N(\mu_{\alpha_j}, \sigma_{\alpha_j}^2), \text{ for regione } j = 1, \dots, J$$



Mixed Model

Fixed EFFECTS:

The coefficients' interpretation it's the same of the Logistic Regression model, HOWEVER we're considering the effects of the covariates on the **same cluster**

The odds to have mental health problems for a female being classified in the second level of alcohol usage is 1.28 times higher than females with no drinking problems, considering the **SAME REGION**

| s 01 salute psic | | | |
|-----------------------|--------------------|-------------|------------------|
| <i>Predictors</i> | <i>Odds Ratios</i> | <i>CI</i> | <i>p</i> |
| (Intercept) | 0.75 | 0.60 – 0.93 | 0.010 |
| s07 eta | 1.01 | 1.01 – 1.01 | <0.001 |
| s05 alcohol gg [1] | 1.28 | 1.21 – 1.35 | <0.001 |
| s05 alcohol gg [2] | 1.06 | 0.98 – 1.14 | 0.124 |
| sesso [Male] | 0.51 | 0.48 – 0.53 | <0.001 |
| s03 fumo quanto | 1.02 | 1.01 – 1.02 | <0.001 |
| Random Effects | | | |
| σ^2 | 3.29 | | |
| τ_{00} regione | 0.21 | | |
| ICC | 0.06 | | |
| N _{regione} | 20 | | |
| Observations | 31760 | | |



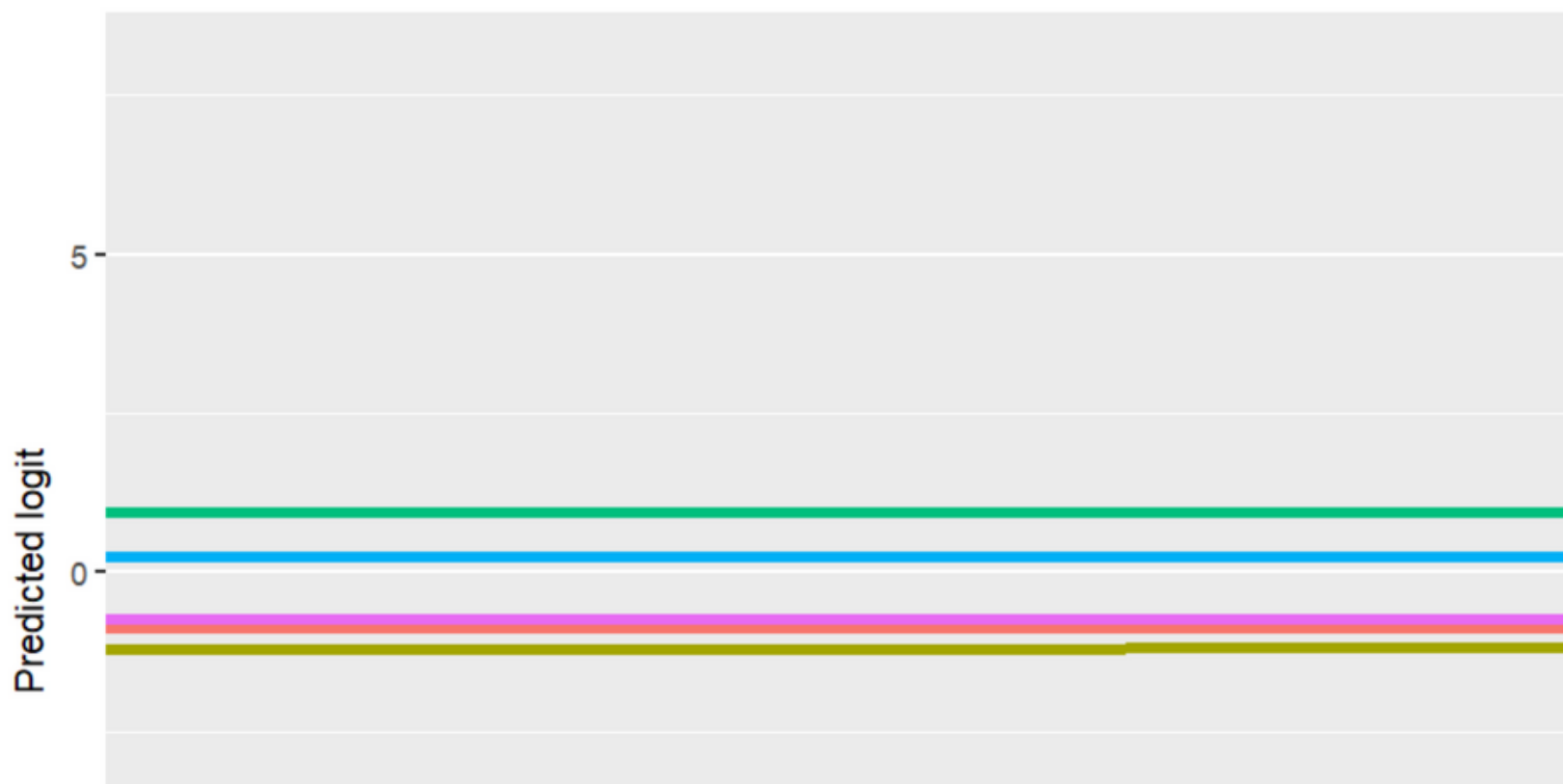
ICC: only 6% of the variance in the model is explained by the Random effect!

Random EFFECTS:

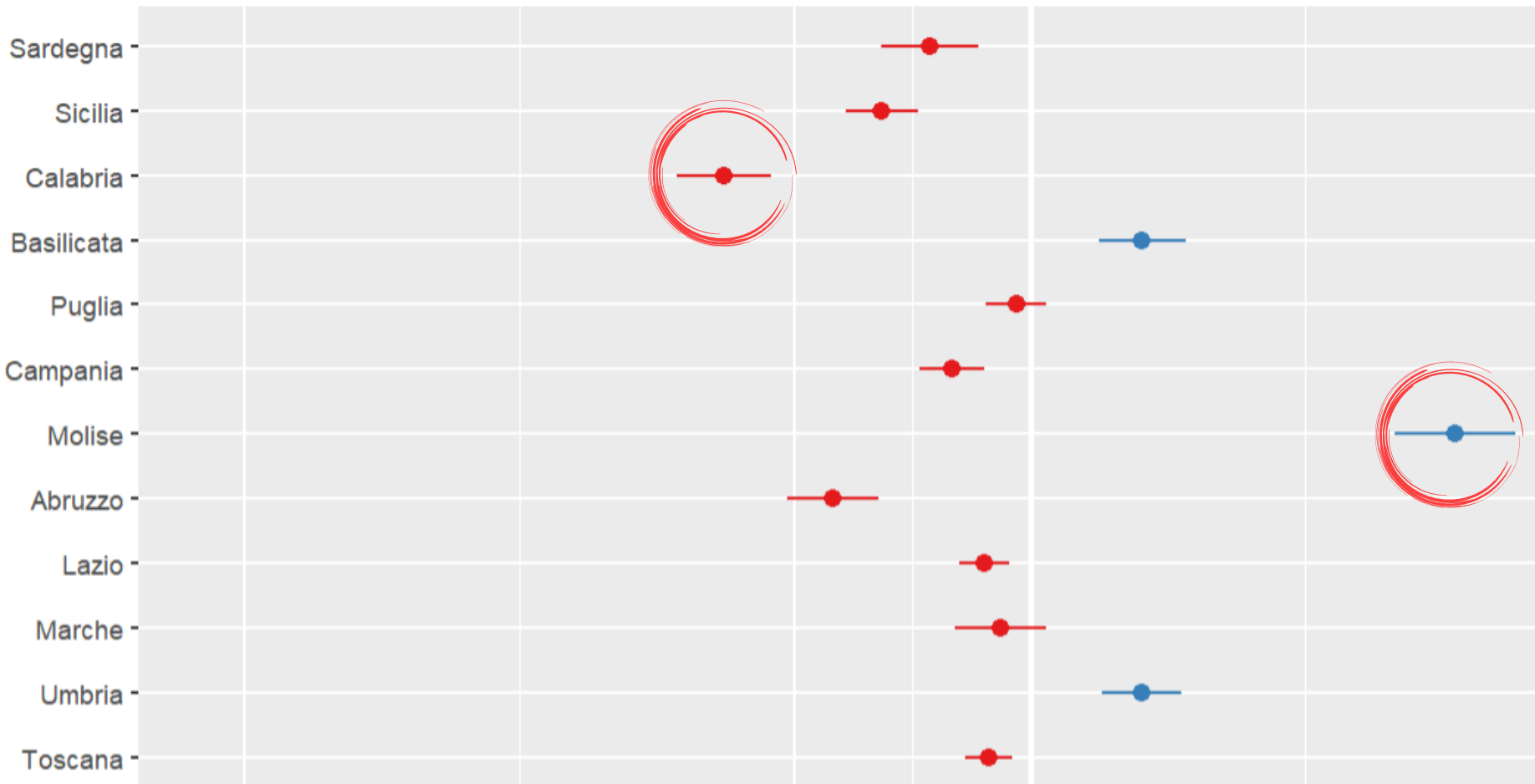
| | (Intercept) | s07_eta |
|-------------------------------------|-------------|-------------|
| Piemonte | -0.34060731 | 0.009269022 |
| Valle d'Aosta/Vallée d'Aoste | -0.74206065 | 0.009269022 |
| Provincia Autonoma di Trento | 0.23482077 | 0.009269022 |
| Provincia Autonoma di Bolzano/Bozen | -0.48098531 | 0.009269022 |
| Veneto | 0.01132592 | 0.009269022 |

Very little adjustment for the log-odds of having mental health explained by the Age coefficient!

regione Abruzzo Calabria Molise Provincia Autonoma di Trento Valle d'Aosta/Vallée d'Aoste



Random effects



| | | |
|----------------------------|-------|--------|
| Within-Group Variance | 3.29 | (1.81) |
| Between-Group Variance | | |
| Random Intercept (regione) | 0.21 | (0.46) |
| N (groups per factor) | | |
| regione | 20 | |
| Observations | 31760 | |

Could it be a matter of different number of observations for each region in the dataset?

Conclusions

- Regarding the variables mental health, alcohol use and smoker status the homogenous model showed a better fit than the one that supposed independence between them . People with medium level of consumption (1 to 15 times in 30 days) are the most likely to suffer mental health issues.
- There is a significant association between economic situation, physical health and mental health: the presence of physical health issue combined with bad economic situation increases the likelihood of having psychological disturbances.
- We were expecting an higher variability between regions regarding the mental health problem but from the results given by the random intercept model we really can't validate our assumption

“When in a state of good mental health, a person has a general **positive outlook, can accomplish daily tasks, maintain relationships and engage in meaningful recreation, this includes a **sense of balance** and **empowerment** to set boundaries and address life and work goals, step by step.”**

Dr. Darleen Dempster, member in the clinical
mental health counseling program of the
Southern New Hampshire University