```
In [1]: install.packages("mediation")
        library(mediation)
        # Sample data frame 'data' with columns 'Panas...', 'Panas...1', 'BFI..E.', 'BFI..A.
        data <- read.csv("Pilot_modified_data_1.csv")</pre>
        #Case 1
        cat("Mediation Analysis Results for Case 1", ":\n")
        model.0 <- lm(Panas.. ~ BFI..E., data)</pre>
        summary(model.0)
        model.M <- lm(PAQ ~ BFI..E., data)</pre>
         summary(model.M)
        model.Y <- lm(Panas.. ~ BFI..E. + PAQ, data)</pre>
         summary(model.Y)
         results <- mediate(model.M, model.Y, treat='BFI..E.', mediator='PAQ',
                            boot=TRUE, sims=1500)
         summary(results)
        also installing the dependency 'lme4'
        Updating HTML index of packages in '.Library'
        Making 'packages.html' ...
         done
         Loading required package: MASS
        Loading required package: Matrix
        Loading required package: mvtnorm
        Loading required package: sandwich
        mediation: Causal Mediation Analysis
        Version: 4.5.0
```

Mediation Analysis Results for Case 1 :

```
Call:
lm(formula = Panas.. ~ BFI..E., data = data)
Residuals:
   Min
            1Q Median
                           3Q
                                 Max
-0.0396 -0.0297 -0.0297 -0.0297 0.9703
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 2.009901  0.201318  9.984 2.36e-11 ***
BFI..E.
          0.009901
                    0.101031 0.098
                                        0.923
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.1741 on 32 degrees of freedom
Multiple R-squared: 0.0003,
                             Adjusted R-squared: -0.03094
F-statistic: 0.009604 on 1 and 32 DF, p-value: 0.9225
Call:
lm(formula = PAQ ~ BFI..E., data = data)
Residuals:
   Min
            1Q Median
                           3Q
                                 Max
-0.8317 -0.6238 0.3762 0.3762 1.3762
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept)
           1.2079
                       0.7620 1.585
                                        0.123
BFI..E.
             0.2079
                       0.3824 0.544
                                        0.590
Residual standard error: 0.6591 on 32 degrees of freedom
Multiple R-squared: 0.009154, Adjusted R-squared: -0.02181
F-statistic: 0.2956 on 1 and 32 DF, p-value: 0.5904
Call:
lm(formula = Panas.. ~ BFI..E. + PAQ, data = data)
Residuals:
              10
                 Median
                              3Q
-0.06695 -0.03989 -0.02849 -0.01282 0.96011
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
BFI..E.
           0.004274 0.102578 0.042 0.967
PAO
           0.027066
                    0.047202 0.573
                                        0.571
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.176 on 31 degrees of freedom
Multiple R-squared: 0.01079, Adjusted R-squared: -0.05303
F-statistic: 0.1691 on 2 and 31 DF, p-value: 0.8452
```

```
Running nonparametric bootstrap
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
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"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
```

t):

```
"prediction from a rank-deficient fit may be misleading"
        Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
        "prediction from a rank-deficient fit may be misleading"
        Causal Mediation Analysis
        Nonparametric Bootstrap Confidence Intervals with the Percentile Method
                       Estimate 95% CI Lower 95% CI Upper p-value
        ACME
                        0.00563
                                                      0.05
                                                              0.59
                                    -0.02439
        ADE
                        0.00427
                                                      0.04
                                                              0.41
                                    -0.02083
        Total Effect
                        0.00990
                                    -0.06061
                                                      0.07
                                                              0.68
        Prop. Mediated 0.56838
                                    -1.74375
                                                      1.00
                                                                NA
        Sample Size Used: 34
        Simulations: 1500
In [2]: #Case 2
        cat("Mediation Analysis Results for Case 2", ":\n")
        model.0 <- lm(Panas.. ~ BFI..A., data)</pre>
        summary(model.0)
        model.M <- lm(PAQ ~ BFI..A., data)</pre>
        summary(model.M)
        model.Y <- lm(Panas.. ~ BFI..A. + PAQ, data)</pre>
        summary(model.Y)
        results <- mediate(model.M, model.Y, treat='BFI..A.', mediator='PAQ',
                           boot=TRUE, sims=1500)
        summary(results)
        Mediation Analysis Results for Case 2:
        lm(formula = Panas.. ~ BFI..A., data = data)
        Residuals:
                           Median
             Min
                       10
                                         30
                                                  Max
        -0.10685 -0.02192 -0.02192 -0.02192 0.89315
        Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
        (Intercept) 1.85205
                                0.11027 16.796 <2e-16 ***
                                0.05099
        BFI..A.
                     0.08493
                                         1.666
                                                    0.106
        Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
        Residual standard error: 0.1671 on 32 degrees of freedom
        Multiple R-squared: 0.07978, Adjusted R-squared: 0.05103
        F-statistic: 2.774 on 1 and 32 DF, p-value: 0.1055
```

```
Call:
        lm(formula = PAQ ~ BFI..A., data = data)
        Residuals:
            Min
                      1Q Median
                                                Max
                                        3Q
        -1.13973 -0.56712 0.00548 0.43288 1.43288
        Coefficients:
                   Estimate Std. Error t value Pr(>|t|)
        (Intercept) 0.4219
                               0.3782 1.115 0.27296
        BFI..A.
                     0.5726
                                0.1749 3.274 0.00255 **
        _ _ _
        Signif. codes: 0 (***, 0.001 (**, 0.01 (*, 0.05 (., 0.1 (), 1
        Residual standard error: 0.5731 on 32 degrees of freedom
        Multiple R-squared: 0.2509,
                                      Adjusted R-squared: 0.2275
        F-statistic: 10.72 on 1 and 32 DF, p-value: 0.002551
        Call:
        lm(formula = Panas.. ~ BFI..A. + PAQ, data = data)
        Residuals:
             Min
                      10 Median
                                        3Q
        -0.12200 -0.02946 -0.02281 -0.01616 0.89129
        Coefficients:
                   Estimate Std. Error t value Pr(>|t|)
                               0.11407 16.286 <2e-16 ***
        (Intercept) 1.85766
        BFI..A.
                    0.09254
                               0.05979 1.548
                                                 0.132
        PAQ
                   -0.01330
                               0.05230 -0.254
                                                 0.801
        Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
        Residual standard error: 0.1696 on 31 degrees of freedom
        Multiple R-squared: 0.0817,
                                     Adjusted R-squared: 0.02245
        F-statistic: 1.379 on 2 and 31 DF, p-value: 0.2669
        Running nonparametric bootstrap
        Causal Mediation Analysis
        Nonparametric Bootstrap Confidence Intervals with the Percentile Method
                       Estimate 95% CI Lower 95% CI Upper p-value
        ACME
                      -7.61e-03 -6.03e-02
                                                    0.01
                                                            0.64
        ADE
                       9.25e-02
                                  -4.44e-16
                                                    0.32
                                                            0.25
        Total Effect
                       8.49e-02
                                  -4.44e-16
                                                    0.28
                                                            0.37
                                                    1.00
        Prop. Mediated -8.96e-02
                                  -4.32e+00
                                                              NA
        Sample Size Used: 34
        Simulations: 1500
In [3]: #Case 3
        cat("Mediation Analysis Results for Case 3", ":\n")
```

```
model.0 <- lm(Panas.. ~ BFI..C., data)</pre>
summary(model.0)
model.M <- lm(PAQ ~ BFI..C., data)</pre>
summary(model.M)
model.Y <- lm(Panas.. ~ BFI..C. + PAQ, data)</pre>
summary(model.Y)
results <- mediate(model.M, model.Y, treat='BFI..C.', mediator='PAQ',
                   boot=TRUE, sims=1500)
summary(results)
Mediation Analysis Results for Case 3:
Call:
lm(formula = Panas.. ~ BFI..C., data = data)
Residuals:
     Min
               10 Median
                                3Q
                                         Max
-0.02941 -0.02941 -0.02941 -0.02941 0.97059
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept) 2.029e+00 1.767e-01 11.48 6.9e-13 ***
BFI..C. 2.912e-17 8.708e-02
                                   0.00
                                               1
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.1742 on 32 degrees of freedom
Multiple R-squared: 2.032e-29, Adjusted R-squared: -0.03125
F-statistic: 6.502e-28 on 1 and 32 DF, p-value: 1
lm(formula = PAQ ~ BFI..C., data = data)
Residuals:
             1Q Median
    Min
                             3Q
                                    Max
-0.8677 -0.6177 0.2574 0.3824 1.3823
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
                         0.6658 3.181 0.00326 **
(Intercept) 2.1176
BFI..C.
            -0.2500
                         0.3281 -0.762 0.45167
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.6562 on 32 degrees of freedom
Multiple R-squared: 0.01782,
                              Adjusted R-squared: -0.01287
F-statistic: 0.5806 on 1 and 32 DF, p-value: 0.4517
```

Call:

lm(formula = Panas.. ~ BFI..C. + PAQ, data = data)

Residuals:

1Q Median Min 3Q Max -0.06777 -0.04002 -0.02615 -0.01227 0.95998

Coefficients:

Estimate Std. Error t value Pr(>|t|)(Intercept) 1.970651 0.204831 9.621 8e-11 *** BFI..C. 0.006937 0.088782 0.078 0.938 PAQ 0.027748 0.047406 0.585 0.563

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

Residual standard error: 0.176 on 31 degrees of freedom Multiple R-squared: 0.01093, Adjusted R-squared: -0.05288

F-statistic: 0.1713 on 2 and 31 DF, p-value: 0.8434

```
Running nonparametric bootstrap
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
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c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
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"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
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Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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c):
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
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c):
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Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
t):
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Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
t):
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
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c):
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
```

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Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
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t):
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t):
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
```

```
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
```

```
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
```

```
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
```

```
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
```

Causal Mediation Analysis

Nonparametric Bootstrap Confidence Intervals with the Percentile Method

```
Estimate 95% CI Lower 95% CI Upper p-value
ACME
              -6.94e-03
                          -4.15e-02
                                            0.02
                                                    0.55
ADE
               6.94e-03
                           -2.15e-02
                                            0.05
                                                    0.45
                                            0.06
                                                    0.86
Total Effect
               2.65e-17
                          -6.06e-02
                                            4.60
Prop. Mediated -2.62e+14
                          -3.35e+14
                                                      NA
```

Sample Size Used: 34

Simulations: 1500

Mediation Analysis Results for Case 4 :

```
Call:
lm(formula = Panas.. ~ BFI..N., data = data)
Residuals:
    Min
              1Q Median
                               3Q
                                       Max
-0.10396 -0.02475 -0.02475 -0.02475 0.89604
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 1.86634 0.10398 17.949 <2e-16 ***
BFI..N.
            0.07921
                       0.04854 1.632
                                         0.113
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.1673 on 32 degrees of freedom
Multiple R-squared: 0.07681, Adjusted R-squared: 0.04796
F-statistic: 2.662 on 1 and 32 DF, p-value: 0.1126
Call:
lm(formula = PAQ ~ BFI..N., data = data)
Residuals:
   Min
            1Q Median
                            3Q
                                  Max
-0.6782 -0.6139 0.3218 0.3861 1.3861
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
                       0.41073 3.616 0.00102 **
(Intercept) 1.48515
BFI..N.
                       0.19175 0.336 0.73934
            0.06436
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.661 on 32 degrees of freedom
Multiple R-squared: 0.003508, Adjusted R-squared: -0.02763
F-statistic: 0.1126 on 1 and 32 DF, p-value: 0.7393
lm(formula = Panas.. ~ BFI..N. + PAQ, data = data)
Residuals:
    Min
                 Median
              10
                                3Q
                                       Max
-0.11137 -0.05090 -0.03364 -0.01062 0.88863
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
                      0.12487 14.673 1.69e-15 ***
(Intercept) 1.83215
BFI..N.
            0.07773
                       0.04920 1.580
                                         0.124
PAQ
            0.02302
                       0.04528 0.508
                                         0.615
Signif. codes: 0 (***, 0.001 (**, 0.01 (*, 0.05 (., 0.1 (), 1
Residual standard error: 0.1693 on 31 degrees of freedom
Multiple R-squared: 0.08444, Adjusted R-squared: 0.02537
F-statistic: 1.43 on 2 and 31 DF, p-value: 0.2548
Running nonparametric bootstrap
```

Causal Mediation Analysis

Nonparametric Bootstrap Confidence Intervals with the Percentile Method

```
Estimate 95% CI Lower 95% CI Upper p-value
ACME
               1.48e-03
                          -1.47e-02
                                             0.01
                                                     0.80
ADE
               7.77e-02
                           -4.51e-16
                                             0.27
                                                     0.12
               7.92e-02
                                             0.27
                                                     0.31
Total Effect
                           -4.24e-16
Prop. Mediated 1.87e-02
                           -2.01e-01
                                             1.00
                                                       NA
```

Sample Size Used: 34

Simulations: 500

```
In [5]: #Case 5
        cat("Mediation Analysis Results for Case 5", ":\n")
        model.0 <- lm(Panas.. ~ BFI..O., data)</pre>
        summary(model.0)
        model.M <- lm(PAQ ~ BFI..O., data)</pre>
        summary(model.M)
        model.Y <- lm(Panas.. ~ BFI..O. + PAQ, data)
        summary(model.Y)
        results <- mediate(model.M, model.Y, treat='BFI..O.', mediator='PAQ',
                           boot=TRUE, sims=1500)
        summary(results)
        Mediation Analysis Results for Case 5:
        Call:
        lm(formula = Panas.. ~ BFI..O., data = data)
        Residuals:
           Min
                   10 Median
                                 3Q
                                        Max
        -0.100 -0.075 0.000 0.000 0.900
        Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
        (Intercept) 1.80000
                                0.14764 12.192 1.44e-13 ***
        BFI..O.
                     0.10000
                                0.06312 1.584
                                                   0.123
        Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
        Residual standard error: 0.1677 on 32 degrees of freedom
        Multiple R-squared: 0.07273, Adjusted R-squared: 0.04375
```

F-statistic: 2.51 on 1 and 32 DF, p-value: 0.123

```
Call:
        lm(formula = PAQ ~ BFI..O., data = data)
        Residuals:
           Min
                    1Q Median
                                    3Q
                                           Max
        -0.7000 -0.5833 0.3000 0.4167 1.4167
        Coefficients:
                   Estimate Std. Error t value Pr(>|t|)
        (Intercept) 1.3500
                                0.5809
                                         2.324 0.0266 *
        BFI..O.
                     0.1167
                                0.2484
                                        0.470
                                                0.6417
        Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
        Residual standard error: 0.6599 on 32 degrees of freedom
        Multiple R-squared: 0.006848, Adjusted R-squared: -0.02419
        F-statistic: 0.2207 on 1 and 32 DF, p-value: 0.6417
        Call:
        lm(formula = Panas.. ~ BFI..0. + PAQ, data = data)
        Residuals:
             Min
                      10
                          Median
                                        3Q
                                                Max
        -0.10646 -0.07132 -0.00897 0.01256 0.89354
        Coefficients:
                   Estimate Std. Error t value Pr(>|t|)
                               0.16158 10.960 3.43e-12 ***
        (Intercept) 1.77093
        BFI..O.
                    0.09749
                               0.06412 1.520
                                                 0.139
        PAQ
                    0.02153
                               0.04548 0.473
                                                 0.639
        Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
        Residual standard error: 0.1698 on 31 degrees of freedom
        Multiple R-squared: 0.07938,
                                     Adjusted R-squared: 0.01999
        F-statistic: 1.337 on 2 and 31 DF, p-value: 0.2775
        Running nonparametric bootstrap
        Causal Mediation Analysis
        Nonparametric Bootstrap Confidence Intervals with the Percentile Method
                       Estimate 95% CI Lower 95% CI Upper p-value
        ACME
                       2.51e-03 -7.91e-03
                                                    0.02
                                                            0.63
        ADE
                       9.75e-02
                                   -5.22e-16
                                                    0.34
                                                            0.17
        Total Effect 1.00e-01
                                  -5.55e-16
                                                    0.33
                                                            0.17
        Prop. Mediated 2.51e-02
                                                    0.72
                                   -4.17e-01
                                                              NA
        Sample Size Used: 34
        Simulations: 1500
In [6]: #Case 6
        cat("Mediation Analysis Results for Case 6", ":\n")
```

```
model.0 <- lm(Panas.. ~ EI..Self.A., data)</pre>
summary(model.0)
model.M <- lm(PAQ ~ EI..Self.A., data)</pre>
summary(model.M)
model.Y <- lm(Panas.. ~ EI..Self.A. + PAQ, data)</pre>
summary(model.Y)
results <- mediate(model.M, model.Y, treat='EI..Self.A.', mediator='PAQ',
                   boot=TRUE, sims=1500)
summary(results)
Mediation Analysis Results for Case 6:
Call:
lm(formula = Panas.. ~ EI..Self.A., data = data)
Residuals:
     Min
               10 Median
                                3Q
                                         Max
-0.02941 -0.02941 -0.02941 -0.02941 0.97059
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept) 2.029e+00 2.855e-01 7.107 4.6e-08 ***
EI..Self.A. 9.513e-18 3.688e-03
                                  0.000
                                               1
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.1742 on 32 degrees of freedom
Multiple R-squared: 2.052e-29, Adjusted R-squared: -0.03125
F-statistic: 6.567e-28 on 1 and 32 DF, p-value: 1
lm(formula = PAQ ~ EI..Self.A., data = data)
Residuals:
    Min
             1Q Median
                             3Q
                                   Max
-0.7746 -0.6098 0.2254 0.4137 1.5079
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 2.82617
                       1.06414
                                2.656
                                         0.0122 *
EI..Self.A. -0.01570
                       0.01374 -1.142 0.2620
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.649 on 32 degrees of freedom
Multiple R-squared: 0.03916,
                              Adjusted R-squared: 0.009129
F-statistic: 1.304 on 1 and 32 DF, p-value: 0.262
```

```
Call:
        lm(formula = Panas.. ~ EI..Self.A. + PAQ, data = data)
        Residuals:
             Min
                       1Q
                           Median
                                         3Q
                                                 Max
        -0.07218 -0.04115 -0.02652 -0.01189 0.95974
        Coefficients:
                     Estimate Std. Error t value Pr(>|t|)
        (Intercept) 1.9492496 0.3186973
                                          6.116 8.82e-07 ***
        EI..Self.A. 0.0004452 0.0038012 0.117
                                                    0.908
        PAQ
                    0.0283643 0.0479237 0.592
                                                    0.558
        Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
        Residual standard error: 0.176 on 31 degrees of freedom
        Multiple R-squared: 0.01117,
                                       Adjusted R-squared: -0.05262
        F-statistic: 0.1752 on 2 and 31 DF, p-value: 0.8402
        Running nonparametric bootstrap
        Causal Mediation Analysis
        Nonparametric Bootstrap Confidence Intervals with the Percentile Method
                        Estimate 95% CI Lower 95% CI Upper p-value
        ACME
                       -4.45e-04
                                   -2.87e-03
                                                      0.00
                                                              0.44
                                                      0.00
        ADE
                        4.45e-04
                                    -4.61e-03
                                                              0.46
        Total Effect -7.84e-17
                                   -3.24e-03
                                                      0.00
                                                              0.76
        Prop. Mediated 5.68e+12
                                    -1.48e+01
                                                      8.09
                                                                NA
        Sample Size Used: 34
        Simulations: 1500
In [7]: #Case 7
        cat("Mediation Analysis Results for Case 7", ":\n")
        model.0 <- lm(Panas.. ~ EI..Self.M., data)</pre>
        summary(model.0)
        model.M <- lm(PAQ ~ EI..Self.M., data)</pre>
        summary(model.M)
        model.Y <- lm(Panas.. ~ EI..Self.M.. + PAQ, data)</pre>
        summary(model.Y)
        results <- mediate(model.M, model.Y, treat='EI..Self.M.', mediator='PAQ',
                           boot=TRUE, sims=1500)
```

Mediation Analysis Results for Case 7 :

summary(results)

Call:

```
lm(formula = Panas.. ~ EI..Self.M., data = data)
        Residuals:
            Min
                      1Q Median
                                       3Q
                                               Max
        -0.13357 -0.04223 -0.02115 0.01223 0.86994
        Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
        (Intercept) 2.260053 0.123159 18.351 <2e-16 ***
        EI..Self.M. -0.003513 0.001826 -1.924
                                                 0.0633 .
        Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
        Residual standard error: 0.1649 on 32 degrees of freedom
        Multiple R-squared: 0.1037,
                                      Adjusted R-squared: 0.07569
        F-statistic: 3.702 on 1 and 32 DF, p-value: 0.06327
        Call:
        lm(formula = PAQ ~ EI..Self.M., data = data)
        Residuals:
           Min
                    1Q Median
                                   3Q
                                          Max
        -0.7516 -0.5779 0.2301 0.4064 1.4573
        Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
        (Intercept) 1.960531
                              0.490648
                                        3.996 0.000354 ***
        Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
        Residual standard error: 0.6569 on 32 degrees of freedom
        Multiple R-squared: 0.01586,
                                     Adjusted R-squared: -0.0149
        F-statistic: 0.5156 on 1 and 32 DF, p-value: 0.478
        Error in eval(predvars, data, env): object 'EI..Self.M..' not found
        Traceback:
        1. lm(Panas.. ~ EI..Self.M.. + PAQ, data)
        2. eval(mf, parent.frame())
        3. eval(mf, parent.frame())
        4. stats::model.frame(formula = Panas.. ~ EI..Self.M.. + PAQ, data = data,
              drop.unused.levels = TRUE)
        5. model.frame.default(formula = Panas.. ~ EI..Self.M.. + PAQ, data = data,
              drop.unused.levels = TRUE)
        eval(predvars, data, env)
       eval(predvars, data, env)
In [8]: #Case 8
        cat("Mediation Analysis Results for Case 8", ":\n")
        model.0 <- lm(Panas.. ~ EI..Social.A., data)</pre>
        summary(model.0)
        model.M <- lm(PAQ ~ EI..Social.A., data)</pre>
        summary(model.M)
```

```
model.Y <- lm(Panas.. ~ EI..Social.A. + PAQ, data)</pre>
summary(model.Y)
results <- mediate(model.M, model.Y, treat='EI..Social.A.', mediator='PAQ',
                 boot=TRUE, sims=1500)
summary(results)
Mediation Analysis Results for Case 8:
lm(formula = Panas.. ~ EI..Social.A., data = data)
Residuals:
    Min
             10
                 Median
                              3Q
                                     Max
-0.03441 -0.03124 -0.02934 -0.02672 0.97035
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
             2.054065 0.277335 7.406
                                          2e-08 ***
(Intercept)
0.929
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.1741 on 32 degrees of freedom
Multiple R-squared: 0.0002498, Adjusted R-squared: -0.03099
F-statistic: 0.007995 on 1 and 32 DF, p-value: 0.9293
lm(formula = PAQ ~ EI..Social.A., data = data)
Residuals:
   Min
           1Q Median
                          3Q
                                 Max
-0.7422 -0.6039 0.2657 0.3763 1.4632
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept)
             EI..Social.A. -0.007901 0.013409 -0.589 0.5598
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.6586 on 32 degrees of freedom
Multiple R-squared: 0.01073, Adjusted R-squared: -0.02018
F-statistic: 0.3472 on 1 and 32 DF, p-value: 0.5598
```

```
Call:
         lm(formula = Panas.. ~ EI..Social.A. + PAQ, data = data)
         Residuals:
              Min
                        1Q
                            Median
                                          3Q
                                                   Max
         -0.06790 -0.04032 -0.02625 -0.01254 0.96014
         Coefficients:
                         Estimate Std. Error t value Pr(>|t|)
                        1.9935444 0.2994649
                                               6.657 1.92e-07 ***
         (Intercept)
         EI..Social.A. -0.0001028 0.0036027 -0.029
                                                         0.977
         PAQ
                        0.0271140 0.0472401 0.574
                                                         0.570
         ---
         Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
         Residual standard error: 0.176 on 31 degrees of freedom
         Multiple R-squared: 0.01076,
                                        Adjusted R-squared: -0.05306
         F-statistic: 0.1686 on 2 and 31 DF, p-value: 0.8456
         Running nonparametric bootstrap
         Causal Mediation Analysis
         Nonparametric Bootstrap Confidence Intervals with the Percentile Method
                         Estimate 95% CI Lower 95% CI Upper p-value
                                     -0.002420
         ACME
                        -0.000214
                                                        0.00
                                                                0.38
                                                        0.00
         ADE
                        -0.000103
                                     -0.002708
                                                                0.60
         Total Effect -0.000317
                                                        0.00
                                                                0.47
                                     -0.002925
         Prop. Mediated 0.675765
                                                        6.58
                                                                  NA
                                     -8.403419
         Sample Size Used: 34
         Simulations: 1500
In [10]:
         #Case 9
         cat("Mediation Analysis Results for Case 9", ":\n")
         model.0 <- lm(Panas.. ~ EI..RM., data)</pre>
         summary(model.0)
         model.M <- lm(PAQ ~ EI..RM., data)</pre>
         summary(model.M)
         model.Y <- lm(Panas.. ~ EI..RM. + PAQ, data)</pre>
         summary(model.Y)
         results <- mediate(model.M, model.Y, treat='EI..RM.', mediator='PAQ',
                            boot=TRUE, sims=1500)
```

Mediation Analysis Results for Case 9 :

summary(results)

```
Call:
lm(formula = Panas.. ~ EI..RM., data = data)
Residuals:
    Min
              1Q Median
                               3Q
                                       Max
-0.03198 -0.03020 -0.02898 -0.02870 0.97055
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept) 2.036e+00 1.875e-01 10.858 2.91e-12 ***
EI..RM.
           -9.383e-05 2.629e-03 -0.036
                                           0.972
___
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.1742 on 32 degrees of freedom
Multiple R-squared: 3.981e-05, Adjusted R-squared: -0.03121
F-statistic: 0.001274 on 1 and 32 DF, p-value: 0.9717
Call:
lm(formula = PAQ ~ EI..RM., data = data)
Residuals:
   Min
            10 Median
                            3Q
                                  Max
-0.7430 -0.4650 -0.1368 0.4597 1.5350
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
                                4.995 2.01e-05 ***
(Intercept) 3.248633
                       0.650328
                       0.009118 -2.540 0.0161 *
EI..RM.
          -0.023164
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.604 on 32 degrees of freedom
Multiple R-squared: 0.1678,
                              Adjusted R-squared: 0.1418
F-statistic: 6.454 on 1 and 32 DF, p-value: 0.01613
lm(formula = Panas.. ~ EI..RM. + PAQ, data = data)
Residuals:
    Min
              10 Median
                               3Q
                                       Max
-0.07781 -0.04297 -0.02184 -0.01394 0.95864
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 1.9322801 0.2525894 7.650 1.26e-08 ***
EI..RM.
           0.0006458 0.0029100 0.222 0.826
PAQ
           0.0319330 0.0514661 0.620
                                          0.539
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.1759 on 31 degrees of freedom
Multiple R-squared: 0.01231, Adjusted R-squared: -0.05142
F-statistic: 0.1931 on 2 and 31 DF, p-value: 0.8254
Running nonparametric bootstrap
```

Causal Mediation Analysis

Nonparametric Bootstrap Confidence Intervals with the Percentile Method

```
Estimate 95% CI Lower 95% CI Upper p-value
ACME
              -7.40e-04
                          -4.35e-03
                                              0.0
                                                     0.13
ADE
               6.46e-04
                          -8.96e-04
                                              0.0
                                                     0.21
              -9.38e-05
                                                     0.67
Total Effect
                           -2.03e-03
                                              0.0
Prop. Mediated 7.88e+00
                           -2.08e+01
                                             27.5
                                                       NA
```

Sample Size Used: 34

Simulations: 1500

lm(formula = Panas.. ~ Total, data = data)

Residuals:

Min 1Q Median 3Q Max -0.09487 -0.05897 -0.02308 0.00385 0.94103

Coefficients:

```
Estimate Std. Error t value Pr(>|t|)
(Intercept) 2.1308 0.1053 20.239 <2e-16 ***
Total -0.0359 0.0358 -1.003 0.324
---
```

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

Residual standard error: 0.1715 on 32 degrees of freedom Multiple R-squared: 0.03046, Adjusted R-squared: 0.0001603 F-statistic: 1.005 on 1 and 32 DF, p-value: 0.3236

```
Call:
         lm(formula = PAQ ~ Total, data = data)
         Residuals:
            Min
                     1Q Median
                                     3Q
                                            Max
         -0.6282 -0.6154 0.3654 0.3846 1.3974
         Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
         (Intercept) 1.65385
                                0.40646 4.069 0.000288 ***
         Total
                    -0.01282
                                0.13822 -0.093 0.926678
         ____
         Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
         Residual standard error: 0.662 on 32 degrees of freedom
         Multiple R-squared: 0.0002688, Adjusted R-squared: -0.03097
         F-statistic: 0.008603 on 1 and 32 DF, p-value: 0.9267
         Call:
         lm(formula = Panas.. ~ Total + PAQ, data = data)
         Residuals:
              Min
                       10 Median
                                         3Q
                                                 Max
         -0.10439 -0.04232 -0.02422 -0.00676 0.93117
         Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
                                0.13107 15.922 <2e-16 ***
         (Intercept) 2.08693
         Total
                    -0.03556
                                0.03619 -0.983
                                                  0.333
         PAQ
                     0.02651
                                0.04628 0.573
                                                  0.571
         Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
         Residual standard error: 0.1733 on 31 degrees of freedom
         Multiple R-squared: 0.04061,
                                      Adjusted R-squared: -0.02128
         F-statistic: 0.6561 on 2 and 31 DF, p-value: 0.5259
         Running nonparametric bootstrap
         Causal Mediation Analysis
         Nonparametric Bootstrap Confidence Intervals with the Percentile Method
                       Estimate 95% CI Lower 95% CI Upper p-value
         ACME
                       -0.00034
                                   -0.01427
                                                    0.01
                                                            0.82
         ADE
                       -0.03556
                                   -0.12814
                                                    0.00
                                                            0.22
         Total Effect -0.03590
                                   -0.12180
                                                    0.00
                                                            0.37
         Prop. Mediated 0.00947
                                    -0.27049
                                                    1.00
                                                              NA
         Sample Size Used: 34
         Simulations: 1500
In [12]: #Case 11
         cat("Mediation Analysis Results for Case 10", ":\n")
```

```
model.0 <- lm(Panas.. ~ CBCL, data)</pre>
summary(model.0)
model.M <- lm(PAQ ~ CBCL, data)</pre>
summary(model.M)
model.Y <- lm(Panas.. ~ CBCL + PAQ, data)</pre>
summary(model.Y)
results <- mediate(model.M, model.Y, treat='CBCL', mediator='PAQ',
                   boot=TRUE, sims=1500)
summary(results)
Mediation Analysis Results for Case 10 :
Call:
lm(formula = Panas.. ~ CBCL, data = data)
Residuals:
   Min
           1Q Median
                         3Q
                               Max
 -0.25
                0.00
         0.00
                       0.00
                              0.75
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
                        0.15562 16.064 < 2e-16 ***
(Intercept) 2.50000
CBCL
            -0.25000
                        0.08149 -3.068 0.00436 **
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.1531 on 32 degrees of freedom
Multiple R-squared: 0.2273,
                                Adjusted R-squared: 0.2031
F-statistic: 9.412 on 1 and 32 DF, p-value: 0.004365
lm(formula = PAQ ~ CBCL, data = data)
Residuals:
             1Q Median
    Min
                             3Q
                                    Max
-0.6333 -0.6333 0.3667 0.3667 1.3667
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 1.3667
                         0.6716
                                  2.035
                                          0.0502 .
CBCL
              0.1333
                         0.3517
                                  0.379
                                          0.7071
---
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.6606 on 32 degrees of freedom
Multiple R-squared: 0.004472, Adjusted R-squared: -0.02664
F-statistic: 0.1438 on 1 and 32 DF, p-value: 0.7071
```

```
Call:
```

lm(formula = Panas.. ~ CBCL + PAQ, data = data)

Residuals:

Min 1Q Median 3Q Max -0.26790 -0.01313 -0.01313 0.02267 0.73210

Coefficients:

Estimate Std. Error t value Pr(>|t|)
(Intercept) 2.45107 0.16602 14.764 1.43e-15 ***
CBCL -0.25477 0.08198 -3.108 0.00402 **
PAQ 0.03580 0.04112 0.871 0.39066

- - -

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

Residual standard error: 0.1537 on 31 degrees of freedom Multiple R-squared: 0.2457, Adjusted R-squared: 0.1971

F-statistic: 5.049 on 2 and 31 DF, p-value: 0.01264

```
Running nonparametric bootstrap
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
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Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
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"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
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"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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t):
"prediction from a rank-deficient fit may be misleading"
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
```

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Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
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"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
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t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
```

```
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
c):
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
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Warning message in predict.lm(new.fit.M, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
t):
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
"prediction from a rank-deficient fit may be misleading"
```

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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
        "prediction from a rank-deficient fit may be misleading"
        Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
        t):
        "prediction from a rank-deficient fit may be misleading"
        Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
        c):
        "prediction from a rank-deficient fit may be misleading"
        Causal Mediation Analysis
        Nonparametric Bootstrap Confidence Intervals with the Percentile Method
                        Estimate 95% CI Lower 95% CI Upper p-value
        ACME
                         0.00477
                                     -0.01189
                                                       0.03
                                                              0.749
        ADF
                        -0.25477
                                     -1.00000
                                                       0.00
                                                              0.081 .
        Total Effect
                        -0.25000
                                     -1.00000
                                                       0.00
                                                              0.084 .
        Prop. Mediated -0.01909
                                     -1.50481
                                                       1.00
                                                                 NA
        Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
        Sample Size Used: 34
        Simulations: 1500
In [ ]: #Case 12
        cat("Mediation Analysis Results for Case 12", ":\n")
        model.0 <- lm(Panas...1 ~ BFI..E., data)</pre>
        summary(model.0)
        model.M <- lm(PAQ ~ BFI..E., data)</pre>
        summary(model.M)
        model.Y <- lm(Panas...1 ~ BFI..E. + PAQ, data)</pre>
        summary(model.Y)
        results <- mediate(model.M, model.Y, treat='BFI..E.', mediator='PAQ',
                            boot=TRUE, sims=1500)
        summary(results)
        #Case 13
        cat("Mediation Analysis Results for Case 13", ":\n")
        model.0 <- lm(Panas...1 ~ BFI..A., data)</pre>
        summary(model.0)
        model.M <- lm(PAQ ~ BFI..A., data)</pre>
        summary(model.M)
        model.Y <- lm(Panas...1 ~ BFI..A. + PAQ, data)</pre>
        summary(model.Y)
        results <- mediate(model.M, model.Y, treat='BFI..A.', mediator='PAQ',
```

```
boot=TRUE, sims=1500)
summary(results)
#Case 14
cat("Mediation Analysis Results for Case 14", ":\n")
model.0 <- lm(Panas...1 ~ BFI..C., data)</pre>
summary(model.0)
model.M <- lm(PAQ ~ BFI..C., data)</pre>
summary(model.M)
model.Y <- lm(Panas...1 ~ BFI..C. + PAQ, data)
summary(model.Y)
results <- mediate(model.M, model.Y, treat='BFI..C.', mediator='PAQ',
                    boot=TRUE, sims=1500)
summary(results)
#Case 15
cat("Mediation Analysis Results for Case 15", ":\n")
model.0 <- lm(Panas...1 ~ BFI..N., data)</pre>
summary(model.0)
model.M <- lm(PAQ ~ BFI..N., data)</pre>
summary(model.M)
model.Y <- lm(Panas...1 ~ BFI..N. + PAQ, data)
summary(model.Y)
results <- mediate(model.M, model.Y, treat='BFI..N.', mediator='PAQ',
                    boot=TRUE, sims=1500)
summary(results)
#Case 16
cat("Mediation Analysis Results for Case 16", ":\n")
model.0 <- lm(Panas...1 ~ BFI..0., data)</pre>
summary(model.0)
model.M <- lm(PAQ ~ BFI..O., data)</pre>
summary(model.M)
model.Y <- lm(Panas...1 ~ BFI..0. + PAQ, data)</pre>
summary(model.Y)
results <- mediate(model.M, model.Y, treat='BFI..O.', mediator='PAQ',
                    boot=TRUE, sims=1500)
summary(results)
#Case 17
cat("Mediation Analysis Results for Case 17", ":\n")
```

```
model.0 <- lm(Panas...1 ~ EI..Self.A., data)</pre>
summary(model.0)
model.M <- lm(PAQ ~ EI..Self.A., data)</pre>
summary(model.M)
model.Y <- lm(Panas...1 ~ EI..Self.A. + PAQ, data)</pre>
summary(model.Y)
results <- mediate(model.M, model.Y, treat='EI..Self.A.', mediator='PAQ',
                    boot=TRUE, sims=1500)
summary(results)
#Case 18
cat("Mediation Analysis Results for Case 18", ":\n")
model.0 <- lm(Panas...1 ~ EI..Self.M., data)</pre>
summary(model.0)
model.M <- lm(PAQ ~ EI..Self.M., data)</pre>
summary(model.M)
model.Y <- lm(Panas...1 ~ EI..Self.M.. + PAQ, data)</pre>
summary(model.Y)
results <- mediate(model.M, model.Y, treat='EI..Self.M.', mediator='PAQ',
                    boot=TRUE, sims=1500)
summary(results)
#Case 19
cat("Mediation Analysis Results for Case 19", ":\n")
model.0 <- lm(Panas...1 ~ EI..Social.A., data)</pre>
summary(model.0)
model.M <- lm(PAQ ~ EI..Social.A., data)</pre>
summary(model.M)
model.Y <- lm(Panas...1 ~ EI..Social.A. + PAQ, data)</pre>
summary(model.Y)
results <- mediate(model.M, model.Y, treat='EI..Social.A.', mediator='PAQ',
                    boot=TRUE, sims=1500)
summary(results)
#Case 20
cat("Mediation Analysis Results for Case 20", ":\n")
model.0 <- lm(Panas...1 ~ EI..RM., data)
summary(model.0)
model.M <- lm(PAQ ~ EI..RM., data)</pre>
summary(model.M)
model.Y <- lm(Panas...1 ~ EI..RM. + PAQ, data)</pre>
```

```
summary(model.Y)
         results <- mediate(model.M, model.Y, treat='EI..RM.', mediator='PAQ',
                             boot=TRUE, sims=1500)
         summary(results)
         #Case 21
         cat("Mediation Analysis Results for Case 21", ":\n")
         model.0 <- lm(Panas...1 ~ Total, data)</pre>
         summary(model.0)
         model.M <- lm(PAQ ~ Total, data)</pre>
         summary(model.M)
         model.Y <- lm(Panas...1 ~ Total + PAQ, data)</pre>
         summary(model.Y)
         results <- mediate(model.M, model.Y, treat='Total', mediator='PAQ',
                             boot=TRUE, sims=1500)
         summary(results)
         #Case 22
         cat("Mediation Analysis Results for Case 22", ":\n")
         model.0 <- lm(Panas...1 ~ CBCL, data)</pre>
         summary(model.0)
         model.M <- lm(PAQ ~ CBCL, data)
         summary(model.M)
         model.Y <- lm(Panas...1 ~ CBCL + PAQ, data)</pre>
         summary(model.Y)
         results <- mediate(model.M, model.Y, treat='CBCL', mediator='PAQ',
                             boot=TRUE, sims=1500)
         summary(results)
In [ ]:
In [
In [ ]:
In [ ]:
In [ ]:
In [ ]:
```