```
In [1]: # Sources Used :
        # 1. https://bookdown.org/mike/data_analysis/mediation.html (Topic 33 )
        # 2. https://cran.r-project.org/web/packages/mediation/mediation.pdf (Page 11)
        # 3. https://imai.fas.harvard.edu/projects/files/mediationReview.pdf [ had this , b
        # 4. https://rpubs.com/MichaelGilbertUCR/732775
        # 5. https://www.rdocumentation.org/packages/mediation/versions/1.0/topics/mediate
        # 6. https://www.r-bloggers.com/2019/08/how-to-do-mediation-scientifically/ [ Not u
        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='PAO',
                            boot=TRUE, sims=1500)
        summary(results)
        also installing the dependencies 'diffobj', 'brio', 'desc', 'pkgload', 'praise',
         'waldo', 'checkmate', 'testthat', 'gridExtra', 'htmlTable', 'viridis', 'Formula',
         'minqa', 'nloptr', 'mvtnorm', 'sandwich', 'lpSolve', 'Hmisc', '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
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F-statistic: 0.1691 on 2 and 31 DF, p-value: 0.8452

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Running nonparametric bootstrap
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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.
"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.
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.
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.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.M, 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.M, 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.
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.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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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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"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.
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
               0.00563
                          -0.02042
                                           0.05
                                                   0.60
ADF
               0.00427
                                           0.04
                                                   0.37
                          -0.01844
Total Effect
               0.00990
                          -0.03282
                                           0.07
                                                   0.67
Prop. Mediated 0.56838
                          -1.53846
                                           1.00
                                                     NA
```

Sample Size Used: 34

Simulations: 1500

Mediation Analysis Results for Case 2 :

```
Call:
lm(formula = Panas.. ~ BFI..A., data = data)
Residuals:
    Min
              1Q Median
                               3Q
                                       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 ***
BFI..A.
            0.08493
                      0.05099 1.666
                                         0.106
Signif. codes: 0 '***' 0.001 '**' 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
              10 Median
                               3Q
                                       Max
-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.
                       0.1749 3.274 0.00255 **
             0.5726
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
lm(formula = Panas.. ~ BFI..A. + PAQ, data = data)
Residuals:
    Min
              10 Median
                               3Q
                                       Max
-0.12200 -0.02946 -0.02281 -0.01616 0.89129
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 1.85766
                      0.11407 16.286 <2e-16 ***
BFI..A.
            0.09254
                      0.05979 1.548
                                         0.132
PAQ
           -0.01330
                      0.05230 -0.254
                                       0.801
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 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
                          -6.33e-02
                                             0.01
                                                     0.63
ADE
               9.25e-02
                          -4.48e-16
                                             0.31
                                                     0.24
               8.49e-02
                                             0.28
                                                     0.32
Total Effect
                           -4.44e-16
Prop. Mediated -8.96e-02
                           -3.86e+00
                                             1.00
                                                     0.62
```

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)
        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
        -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

```
Call:
lm(formula = PAQ ~ BFI..C., data = data)
Residuals:
   Min
            1Q Median
                           3Q
                                  Max
-0.8677 -0.6177 0.2574 0.3824 1.3823
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 2.1176
                       0.6658 3.181 0.00326 **
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:
    Min
              1Q Median
                               3Q
-0.06777 -0.04002 -0.02615 -0.01227 0.95998
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
                                        8e-11 ***
(Intercept) 1.970651
                    0.204831 9.621
BFI..C.
                                        0.938
          0.006937 0.088782 0.078
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"
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Warning message in predict.lm(new.fit.Y, type = "response", newdata = pred.data.
c):
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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.
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.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.
"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.
"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.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.
"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.
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.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.
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.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.
"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.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"
```

```
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.
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
                                    -4.87e-02
                                                  1.00e-02
                                                              0.52
        ADE
                        6.94e-03
                                    -3.04e-02
                                                  6.00e-02
                                                              0.46
        Total Effect
                        5.20e-17
                                    -6.25e-02
                                                  6.00e-02
                                                              0.90
        Prop. Mediated -1.33e+14
                                    -2.38e+14
                                                  1.81e+13
                                                                NA
        Sample Size Used: 34
        Simulations: 1500
In [4]: #Case 4
        cat("Mediation Analysis Results for Case 4", ":\n")
        model.0 <- lm(Panas.. ~ BFI..N., data)</pre>
        summary(model.0)
        model.M <- lm(PAQ ~ BFI..N., data)</pre>
        summary(model.M)
        model.Y <- lm(Panas.. ~ BFI..N. + PAQ, data)</pre>
        summary(model.Y)
        results <- mediate(model.M, model.Y, treat='BFI..N.', mediator='PAQ',
                           boot=TRUE, sims=500)
        summary(results)
        Mediation Analysis Results for Case 4:
        Call:
        lm(formula = Panas.. ~ BFI..N., data = data)
        Residuals:
             Min
                       10
                           Median
                                         3Q
                                                 Max
        -0.10396 -0.02475 -0.02475 -0.02475 0.89604
        Coefficients:
                    Estimate Std. Error t value Pr(>|t|)
                                                  <2e-16 ***
        (Intercept) 1.86634
                                0.10398 17.949
        BFI..N.
                     0.07921
                                0.04854
                                         1.632
                                                   0.113
        Signif. codes: 0 '*** 0.001 '** 0.01 '* 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|)
        (Intercept) 1.48515
                               0.41073 3.616 0.00102 **
        BFI..N.
                    0.06436
                               0.19175 0.336 0.73934
        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
        Call:
        lm(formula = Panas.. ~ BFI..N. + PAQ, data = data)
        Residuals:
             Min
                      10 Median
                                        3Q
        -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 -1.26e-02
                                                            0.80
                                                    0.01
        ADE
                       7.77e-02
                                  -4.54e-16
                                                    0.29
                                                            0.17
        Total Effect
                       7.92e-02
                                  -4.77e-16
                                                    0.30
                                                            0.39
        Prop. Mediated 1.87e-02
                                                    1.00
                                  -2.23e-01
                                                              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..0. + PAQ, data)</pre>
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
           1Q Median
                         3Q
                               Max
-0.100 -0.075 0.000 0.000 0.900
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
                       0.14764 12.192 1.44e-13 ***
(Intercept) 1.80000
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
lm(formula = PAQ ~ BFI..0., 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|)
                                  2.324 0.0266 *
(Intercept) 1.3500
                         0.5809
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
                       1Q
                           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
                                    -9.93e-03
                                                       0.02
                                                               0.66
                                                       0.32
                                                               0.21
        ADE
                        9.75e-02
                                    -5.45e-16
        Total Effect
                        1.00e-01
                                    -5.55e-16
                                                       0.33
                                                               0.21
        Prop. Mediated 2.51e-02
                                    -3.60e-01
                                                       1.00
                                                               0.63
        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
              1Q 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
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
Call:
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
lm(formula = Panas.. ~ EI..Self.A. + PAQ, data = data)
Residuals:
    Min
              10 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 '**' 0.05 '.' 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
                          -2.65e-03
                                             0.0
                                                    0.45
ADE
               4.45e-04
                          -5.34e-03
                                             0.0
                                                    0.49
              -1.04e-16
                                                    0.71
Total Effect
                           -4.36e-03
                                             0.0
Prop. Mediated 4.26e+12
                          -1.22e+01
                                            11.9
                                                      NA
```

Sample Size Used: 34

(Intercept) 2.260053 EI..Self.M. -0.003513

Multiple R-squared: 0.1037,

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)
         summary(results)
        Mediation Analysis Results for Case 7:
        Call:
        lm(formula = Panas.. ~ EI..Self.M., data = data)
        Residuals:
              Min
                        10
                            Median
                                           3Q
         -0.13357 -0.04223 -0.02115 0.01223 0.86994
        Coefficients:
```

Estimate Std. Error t value Pr(>|t|)

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

Residual standard error: 0.1649 on 32 degrees of freedom

F-statistic: 3.702 on 1 and 32 DF, p-value: 0.06327

0.001826 -1.924

0.123159 18.351 <2e-16 \*\*\*

0.0633 .

Adjusted R-squared: 0.07569

https://parenting-child-wellbeing-suchetas-research.notebook.us-east-1.sagemaker.aws/lab/tree/data/Case1.ipynb

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 '**' 0.05 '.' 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)
        6. 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:
```

```
Call:
lm(formula = Panas.. ~ EI..Social.A., data = data)
Residuals:
              1Q Median
    Min
                                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)
EI..Social.A. -0.000317
                       0.003546 -0.089
                                            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
Call:
lm(formula = PAQ ~ EI..Social.A., data = data)
Residuals:
   Min
            10 Median
                            3Q
                                   Max
-0.7422 -0.6039 0.2657 0.3763 1.4632
Coefficients:
              Estimate Std. Error t value Pr(>|t|)
(Intercept)
              2.232088
                       1.048859
                                  2.128 0.0411 *
EI..Social.A. -0.007901 0.013409 -0.589
                                           0.5598
Signif. codes: 0 '*** 0.001 '** 0.01 '* 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
lm(formula = Panas.. ~ EI..Social.A. + PAQ, data = data)
Residuals:
    Min
                 Median
              10
                                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
ACME
              -2.14e-04
                           -2.42e-03
                                              0.0
                                                     0.42
ADE
              -1.03e-04
                           -2.75e-03
                                              0.0
                                                     0.56
                                                     0.47
Total Effect
              -3.17e-04
                           -3.10e-03
                                              0.0
Prop. Mediated 6.76e-01
                           -1.40e+01
                                             10.2
                                                       NA
```

Sample Size Used: 34

Simulations: 1500

```
Mediation Analysis Results for Case 9 : 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 '**' 0.05 '.' 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
                     1Q Median
                                     3Q
                                           Max
         -0.7430 -0.4650 -0.1368 0.4597 1.5350
         Coefficients:
                     Estimate Std. Error t value Pr(>|t|)
         (Intercept) 3.248633
                                0.650328 4.995 2.01e-05 ***
         EI..RM.
                    -0.023164
                                0.009118 -2.540 0.0161 *
         ___
         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
         Call:
         lm(formula = Panas.. ~ EI..RM. + PAQ, data = data)
         Residuals:
             Min
                       10 Median
                                        3Q
         -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 '** 0.01 '* 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 -4.02e-03
                                                      0.0
                                                             0.13
         ADE
                        6.46e-04
                                   -1.03e-03
                                                      0.0
                                                             0.21
         Total Effect -9.38e-05
                                   -1.95e-03
                                                      0.0
                                                             0.65
         Prop. Mediated 7.88e+00
                                   -2.44e+01
                                                     18.5
                                                               NA
         Sample Size Used: 34
         Simulations: 1500
In [10]: #Case 10
         cat("Mediation Analysis Results for Case 10", ":\n")
```

```
model.0 <- lm(Panas.. ~ Total, data)</pre>
summary(model.0)
model.M <- lm(PAQ ~ Total, data)</pre>
summary(model.M)
model.Y <- lm(Panas.. ~ Total + PAQ, data)</pre>
summary(model.Y)
results <- mediate(model.M, model.Y, treat='Total', mediator='PAQ',
                   boot=TRUE, sims=1500)
summary(results)
Mediation Analysis Results for Case 10 :
Call:
lm(formula = Panas.. ~ Total, data = data)
Residuals:
     Min
               10 Median
                                 3Q
                                         Max
-0.09487 -0.05897 -0.02308 0.00385 0.94103
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
                         0.1053 20.239 <2e-16 ***
(Intercept)
            2.1308
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
lm(formula = PAQ ~ Total, data = data)
Residuals:
             1Q Median
    Min
                             3Q
                                    Max
-0.6282 -0.6154 0.3654 0.3846 1.3974
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
                       0.40646 4.069 0.000288 ***
(Intercept) 1.65385
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
                        1Q
                            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
                                     -0.01451
                                                      0.01
                                                              0.87
         ADE
                        -0.03556
                                     -0.13145
                                                      0.00
                                                              0.19
         Total Effect -0.03590
                                                      0.00
                                                              0.33
                                     -0.12956
         Prop. Mediated 0.00947
                                                      1.00
                                     -0.35256
                                                                NA
         Sample Size Used: 34
         Simulations: 1500
In [11]:
         #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|)
(Intercept) 2.50000
                       0.15562 16.064 < 2e-16 ***
CBCL
           -0.25000
                       0.08149 -3.068 0.00436 **
_ _ _
Signif. codes: 0 '***' 0.001 '**' 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
Call:
lm(formula = PAQ ~ CBCL, data = data)
Residuals:
   Min
            1Q Median
                            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
lm(formula = Panas.. ~ CBCL + PAQ, data = data)
Residuals:
    Min
                 Median
              10
                               3Q
                                       Max
-0.26790 -0.01313 -0.01313 0.02267 0.73210
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
                       0.16602 14.764 1.43e-15 ***
(Intercept) 2.45107
CBCL
           -0.25477
                       0.08198 -3.108 0.00402 **
            0.03580
                       0.04112 0.871 0.39066
PAQ
Signif. codes: 0 '***' 0.001 '**' 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"
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):
"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.
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):
```

```
"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.
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.
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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.
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.
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.
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.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.
"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.
"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"
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Causal Mediation Analysis

Nonparametric Bootstrap Confidence Intervals with the Percentile Method

```
Estimate 95% CI Lower 95% CI Upper p-value
ACME
                0.00477
                            -0.01070
                                             0.03
                                                    0.753
ADE
               -0.25477
                            -1.00000
                                             0.00
                                                    0.088 .
                                                    0.077 .
Total Effect
               -0.25000
                            -1.00000
                                             0.00
Prop. Mediated -0.01909
                                             1.00
                            -1.17692
                                                       NA
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Sample Size Used: 34
```

Simulations: 1500

```
In [12]: #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)</pre>
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)</pre>
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..O., 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)
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)</pre>
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)
Mediation Analysis Results for Case 12:
lm(formula = Panas...1 ~ BFI..E., data = data)
Residuals:
    Min
             1Q Median
                             3Q
                                    Max
-0.5248 -0.5248 0.3168 0.4753 0.6337
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 1.8416
                         0.5922 3.110 0.00392 **
BFI..E.
             -0.1584
                         0.2972 -0.533 0.59769
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.5122 on 32 degrees of freedom
Multiple R-squared: 0.008801, Adjusted R-squared: -0.02217
F-statistic: 0.2841 on 1 and 32 DF, p-value: 0.5977
```

### 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

lm(formula = Panas...1 ~ BFI..E. + PAQ, data = data)

## Residuals:

Min 1Q Median 3Q Max -0.5784 -0.4359 0.2792 0.4217 0.7521

### Coefficients:

Estimate Std. Error t value Pr(>|t|)(Intercept) 1.6695 0.6143 2.718 0.0107 \* BFI..E. -0.1880 0.2982 -0.631 0.5330 PAQ 0.1425 0.1372 1.038 0.3072

https://parenting-child-wellbeing-suchetas-research.notebook.us-east-1.sagemaker.aws/lab/tree/data/Case1.ipynb

---

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

Residual standard error: 0.5116 on 31 degrees of freedom Multiple R-squared: 0.0421, Adjusted R-squared: -0.0197 F-statistic: 0.6813 on 2 and 31 DF, p-value: 0.5134

```
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):
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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"
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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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t):
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"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.
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.
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.
"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"
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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"
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.
"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.
"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.
"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.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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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.
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.
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.M, 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.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.
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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.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"
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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.
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.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.
"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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"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):
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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.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.
"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.
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.
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.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.
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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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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.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.
"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"
Causal Mediation Analysis
Nonparametric Bootstrap Confidence Intervals with the Percentile Method
               Estimate 95% CI Lower 95% CI Upper p-value
ACME
                                            0.27
                 0.0296
                            -0.1690
                                                     0.58
                -0.1880
ADF
                                            0.70
                                                     0.47
                            -0.8476
Total Effect
                -0.1584
                            -0.6452
                                            0.52
                                                     0.48
                                            0.32
Prop. Mediated -0.1870
                            -0.6275
                                                      NA
Sample Size Used: 34
Simulations: 1500
Mediation Analysis Results for Case 13:
lm(formula = Panas...1 ~ BFI..A., data = data)
Residuals:
    Min
             1Q Median
                             3Q
                                    Max
-0.5890 -0.5343 0.4110 0.4657 0.5205
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 1.64384
                       0.33893
                                  4.85 3.07e-05 ***
BFI..A.
            -0.05479
                        0.15673 -0.35
                                          0.729
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.5135 on 32 degrees of freedom
Multiple R-squared: 0.003805, Adjusted R-squared: -0.02733
F-statistic: 0.1222 on 1 and 32 DF, p-value: 0.7289
```

```
Call:
lm(formula = PAQ ~ BFI..A., data = data)
Residuals:
    Min
              1Q Median
                                3Q
                                       Max
-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...1 ~ BFI..A. + PAQ, data = data)
Residuals:
   Min
            1Q Median
                            3Q
                                  Max
-0.6257 -0.4500 0.2510 0.4009 0.5855
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
                       0.3411 4.558 7.59e-05 ***
(Intercept)
            1.5547
BFI..A.
           -0.1757
                        0.1788 -0.983
                                         0.333
PAQ
            0.2112
                        0.1564 1.350
                                         0.187
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.507 on 31 degrees of freedom
Multiple R-squared: 0.05913, Adjusted R-squared: -0.001576
F-statistic: 0.974 on 2 and 31 DF, p-value: 0.3888
Running nonparametric bootstrap
Causal Mediation Analysis
Nonparametric Bootstrap Confidence Intervals with the Percentile Method
              Estimate 95% CI Lower 95% CI Upper p-value
ACME
                                           0.30
                0.1209
                          -0.0662
                                                   0.16
ADE
               -0.1757
                           -0.4832
                                           0.19
                                                   0.33
Total Effect
               -0.0548
                           -0.3574
                                          0.26
                                                  0.73
                                          16.05 0.77
Prop. Mediated -2.2066
                          -19.6003
```

Sample Size Used: 34

Simulations: 1500

Mediation Analysis Results for Case 14 :

```
Call:
lm(formula = Panas...1 ~ BFI..C., data = data)
Residuals:
   Min
            1Q Median
                            3Q
                                  Max
-0.5294 -0.5294 0.4706 0.4706 0.4706
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 1.529e+00 5.220e-01 2.93 0.00621 **
BFI..C.
          5.935e-16 2.572e-01 0.00 1.00000
Signif. codes: 0 '***, 0.001 '**, 0.01 '*, 0.05 '.', 0.1 ', 1
Residual standard error: 0.5145 on 32 degrees of freedom
Multiple R-squared: 1.077e-30, Adjusted R-squared: -0.03125
F-statistic: 3.446e-29 on 1 and 32 DF, p-value: 1
Call:
lm(formula = PAQ ~ BFI..C., data = data)
Residuals:
   Min
            1Q Median
                            3Q
                                  Max
-0.8677 -0.6177 0.2574 0.3824 1.3823
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
                               3.181 0.00326 **
(Intercept)
            2.1176
                        0.6658
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
lm(formula = Panas...1 ~ BFI..C. + PAQ, data = data)
Residuals:
            10 Median
                            3Q
                                  Max
-0.5816 -0.4707 0.2818 0.4440 0.5550
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
                       0.59914 2.070 0.0469 *
(Intercept) 1.24013
BFI..C.
            0.03415
                       0.25969 0.132 0.8962
PAQ
            0.13661
                       0.13866 0.985 0.3322
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.5147 on 31 degrees of freedom
Multiple R-squared: 0.03036, Adjusted R-squared: -0.0322
F-statistic: 0.4853 on 2 and 31 DF, p-value: 0.6201
```

```
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"
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.
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):
"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):
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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"
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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.
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.
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.
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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.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):
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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"
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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.
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.
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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"
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.
"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"
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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.
"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"
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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.
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):
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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.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.
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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.
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t):
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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.
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"
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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.
"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):
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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.
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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):
"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
```

Causar Mediacion Analysis

Nonparametric Bootstrap Confidence Intervals with the Percentile Method

```
Estimate 95% CI Lower 95% CI Upper p-value
ACME
              -3.42e-02 -1.68e-01
                                       9.00e-02
                                                  0.57
ADF
              3.42e-02
                         -4.97e-01
                                       5.40e-01
                                                  0.87
Total Effect
              5.62e-16
                         -5.15e-01
                                       5.50e-01
                                                  0.97
Prop. Mediated -6.08e+13
                         -3.22e+13
                                      2.63e+13
                                                    NA
```

Sample Size Used: 34

Simulations: 1500

Mediation Analysis Results for Case 15 :

```
Call:
lm(formula = Panas...1 ~ BFI..N., data = data)
Residuals:
   Min
            1Q Median
                            3Q
                                  Max
-0.6040 -0.5248 0.3960 0.4753 0.5545
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 1.36634
                      0.31830 4.293 0.000153 ***
BFI..N.
            0.07921
                       0.14860 0.533 0.597691
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.5122 on 32 degrees of freedom
Multiple R-squared: 0.008801, Adjusted R-squared: -0.02217
F-statistic: 0.2841 on 1 and 32 DF, p-value: 0.5977
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...1 ~ BFI..N. + PAQ, data = data)
Residuals:
            10 Median
   Min
                            3Q
                                  Max
-0.6459 -0.5128 0.2946 0.4249 0.6261
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
                      0.37835 3.100 0.0041 **
(Intercept) 1.17280
BFI..N.
            0.07082
                       0.14909 0.475 0.6381
PAQ
            0.13031
                      0.13721 0.950 0.3496
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.513 on 31 degrees of freedom
Multiple R-squared: 0.03683, Adjusted R-squared: -0.02531
F-statistic: 0.5926 on 2 and 31 DF, p-value: 0.559
Running nonparametric bootstrap
```

## Causal Mediation Analysis

Nonparametric Bootstrap Confidence Intervals with the Percentile Method

```
Estimate 95% CI Lower 95% CI Upper p-value
ACME
                0.00839
                           -0.05093
                                             0.09
                                                     0.76
ADE
                0.07082
                           -0.24108
                                             0.37
                                                     0.62
                                             0.38
                                                     0.59
Total Effect
               0.07921
                            -0.23211
Prop. Mediated 0.10588
                            -3.33774
                                             2.35
                                                       NA
```

Sample Size Used: 34

Simulations: 1500

Mediation Analysis Results for Case 16 :

Call:

lm(formula = Panas...1 ~ BFI..O., data = data)

#### Residuals:

Min 1Q Median 3Q Max -0.6667 -0.2000 0.3333 0.3333 0.8000

#### Coefficients:

Estimate Std. Error t value Pr(>|t|)
(Intercept) 2.6000 0.4098 6.345 4.01e-07 \*\*\*
BFI..0. -0.4667 0.1752 -2.664 0.012 \*

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

Residual standard error: 0.4655 on 32 degrees of freedom Multiple R-squared: 0.1815, Adjusted R-squared: 0.1559 F-statistic: 7.095 on 1 and 32 DF, p-value: 0.012 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..0. 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...1 ~ BFI..0. + PAQ, data = data)
Residuals:
   Min
            1Q Median
                            3Q
                                   Max
-0.7345 -0.2488 0.1029 0.4282 0.7512
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
                       0.4380 5.435 6.17e-06 ***
(Intercept)
             2.3804
BFI..O.
            -0.4856
                        0.1738 -2.794 0.00884 **
PAQ
             0.1627
                        0.1233 1.320 0.19664
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.4602 on 31 degrees of freedom
Multiple R-squared: 0.225,
                              Adjusted R-squared: 0.175
F-statistic: 4.5 on 2 and 31 DF, p-value: 0.01923
Running nonparametric bootstrap
Causal Mediation Analysis
Nonparametric Bootstrap Confidence Intervals with the Percentile Method
              Estimate 95% CI Lower 95% CI Upper p-value
ACME
                0.0190
                           -0.0665
                                           0.11 0.6480
                                           -0.17 0.0053 **
ADE
               -0.4856
                            -0.7699
Total Effect
               -0.4667
                           -0.7586
                                          -0.15 0.0093 **
Prop. Mediated -0.0407
                                           0.18 0.6573
                            -0.4271
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Sample Size Used: 34
Simulations: 1500
Mediation Analysis Results for Case 17 :
lm(formula = Panas...1 ~ EI..Self.A., data = data)
Residuals:
   Min
            1Q Median
                            3Q
                                   Max
-0.5886 -0.5245 0.4188 0.4607 0.6235
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 1.149591 0.840840
                               1.367
                                         0.181
EI..Self.A. 0.004933
                     0.010860
                                 0.454
                                         0.653
Residual standard error: 0.5128 on 32 degrees of freedom
Multiple R-squared: 0.006406, Adjusted R-squared: -0.02464
```

F-statistic: 0.2063 on 1 and 32 DF, p-value: 0.6527

```
Call:
```

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...1 ~ EI..Self.A. + PAQ, data = data)

#### Residuals:

Min 1Q Median 3Q Max -0.6317 -0.5056 0.2342 0.4866 0.6160

### Coefficients:

Estimate Std. Error t value Pr(>|t|) (Intercept) 0.718750 0.926030 0.776 0.444 EI..Self.A. 0.007325 0.011045 0.663 0.512 PAQ 0.152447 0.139251 1.095 0.282

Residual standard error: 0.5113 on 31 degrees of freedom Multiple R-squared: 0.04339, Adjusted R-squared: -0.01833

F-statistic: 0.703 on 2 and 31 DF, p-value: 0.5028

Running nonparametric bootstrap

Causal Mediation Analysis

Nonparametric Bootstrap Confidence Intervals with the Percentile Method

Estimate 95% CI Lower 95% CI Upper p-value 0.01 ACMF -0.00239 -0.00978 0.59 -0.01092 ADF 0.00733 0.04 0.38 Total Effect 0.00493 -0.01143 0.04 0.57 Prop. Mediated -0.48506 -5.45459 3.90 0.99

Sample Size Used: 34

Simulations: 1500

Mediation Analysis Results for Case 18:

```
Call:
        lm(formula = Panas...1 ~ EI..Self.M., data = data)
        Residuals:
           Min
                    1Q Median
                                   3Q
                                          Max
        -0.8471 -0.4651 0.2261 0.3910 0.6867
        Coefficients:
                   Estimate Std. Error t value Pr(>|t|)
        (Intercept) 0.842224
                                        2.317
                                               0.0271 *
                            0.363474
        EI..Self.M. 0.010468
                            0.005389
                                       1.943
                                               0.0609 .
        Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
        Residual standard error: 0.4866 on 32 degrees of freedom
                                     Adjusted R-squared: 0.07753
        Multiple R-squared: 0.1055,
        F-statistic: 3.773 on 1 and 32 DF, p-value: 0.06092
        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...1 ~ EI..Self.M.. + PAQ, data)
        2. eval(mf, parent.frame())
        3. eval(mf, parent.frame())
        4. stats::model.frame(formula = Panas...1 ~ EI..Self.M.. + PAQ,
              data = data, drop.unused.levels = TRUE)
        5. model.frame.default(formula = Panas...1 ~ EI..Self.M.. + PAQ,
              data = data, drop.unused.levels = TRUE)
        eval(predvars, data, env)
        eval(predvars, data, env)
In [ ]:
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