bruceR `PROCESS()` Function and SPSS `PROCESS` Macro

| bruceR `PROCESS()` Function | | | SPSS | `PROCESS` Macro* | Stats. Model** | |
|-----------------------------|------|------------------------------|----------|---------------------|--------------------------------------|---|
| meds | mods | <pre>med.type mod.type</pre> | mod.path | Model | Model Diagram | R Formula |
| _ | 1 | ı | - | 1 | <i>Y</i> | Y ~ X <u>*W</u> equivalent to: Y ~ X + W + X:W |
| _ | 2 | - | - | 2 | W Z Y | Y ~ X <u>*W1</u> + X <u>*W2</u> |
| _ | 2 | "3-way" | - | 3 | <i>X Y</i> | Y ~ X <u>*W1*W2</u> |
| 1+ | _ | ı | - | 4 | $X \longrightarrow Y$ | M ~ X Y ~ X + M |
| 2~4 | _ | "serial" | I | 6 | X Y | M1 ~ X M2 ~ X + M1 Y ~ X + M1 + M2 |
| 1+ | 1~2 | _ "2-way" "3-way" | "x-y" | 5 (5.2) (5.3) | W M_i Y | M ~ X Y ~ X <u>*W</u> + M |
| | 1 | ı | | 7 | | M ~ X <u>*W</u> Y ~ X + M + W |
| 1+ | 2 | 2 – "x-m" | | 9 | <i>x y z</i> | $M \sim X + W1 + X + W2$ $Y \sim X + M$ + W1 + W2 |
| | 2 | "3-way" | | 11 | W M _i Y Y Y | M ~ X*W1*W2 Y ~ X + M + W1 + W2 |

| | 1 | - | | 8 | <i>W M</i> _i <i>Y</i> | M ~ X <u>*W</u> Y ~ X <u>*W</u> + M |
|----|---|---------|-----------------|----|----------------------------------|--|
| 1+ | 2 | - | c("x-m", "x-y") | 10 | W M _I | $M \sim X*W1 + X*W2$ $Y \sim X*W1 + X*W2$ + M |
| | 2 | "3-way" | | 12 | <i>W M X Y</i> | M ~ X*W1*W2 Y ~ X*W1*W2 + M |
| | 1 | - | | 14 | <i>M</i> ₁ <i>W Y</i> | M ~ X + W Y ~ X + M <u>*W</u> |
| 1+ | 2 | _ | "m-y" | 16 | X Y | $M \sim X + W1 + W2$ $Y \sim X + M*W1 + M*W2$ |
| | 2 | "3-way" | | 18 | M_i W Z Y | M ~ X + W1 + W2 Y ~ X + M*W1*W2 |
| | 1 | - | | 15 | <i>M</i> _i <i>W</i> | M ~ X + W Y ~ X <u>*W</u> + M <u>*W</u> |
| 1+ | 2 | - | c("m-y", "x-y") | 17 | X Y | $M \sim X + W1 + W2$ $Y \sim X*W1 + X*W2$ + M*W1 + M*W2 |
| | 2 | "3-way" | | 19 | <i>X Y</i> | $M \sim X + W1 + W2$ $Y \sim X + W1 + W2$ $Y \sim X + W1 + W2$ $Y \sim X + W1 + W2$ |

| | 1 | - | c("x-m", "m-y") | 58 | W M_{i} X | M ~ X <u>*W</u> Y ~ X + M <u>*W</u> |
|----|---|---------|-----------------|----|-----------------|---|
| 1+ | 2 | _ | | 75 | X Y | M ~ X <u>*W1</u> + X <u>*W2</u> Y ~ X + M <u>*W1</u> + M <u>*W2</u> |
| | 2 | "3-way" | | 72 | X Y | M ~ X <u>*W1*W2</u> Y ~ X + M <u>*W1*W2</u> |
| 1+ | 1 | - | | 59 | X Y | M ~ X <u>*W</u> Y ~ X <u>*W</u> + M <u>*W</u> |
| | 2 | - | "all" | 76 | X Y | M ~ X <u>*W1</u> + X <u>*W2</u> Y ~ X <u>*W1</u> + X <u>*W2</u> + M <u>*W1</u> + M <u>*W2</u> |
| | 2 | "3-way" | | 73 | X Y | M ~ X <u>*W1*W2</u> Y ~ X <u>*W1*W2</u> + M <u>*W1*W2</u> |

Note. By default, med.type is set to "parallel" and allows an infinite number of multiple mediators in parallel. By default, mod.type is set to "2-way". The bruceR::PROCESS() function supports (generalized) linear models and (generalized) linear mixed models, or a mixture of various types of models. For other PROCESS models that are not supported by bruceR::PROCESS(), please use the official SPSS PROCESS macro, the official PROCESS R script "process.R" (currently not an R package), or the R packages "mediation", "interactions", and/or "lavaan".

* The SPSS PROCESS model numbers and diagrams are retrieved from Introduction to Mediation, Moderation, and Conditional Process Analysis, Second Edition: A Regression-Based Approach authored by Andrew F. Hayes. Copyright © 2018 The Guilford Press. (for FAQs about PROCESS, see https://www.processmacro.org/faq.html)

** The red part in R formula ("+ W", "+ W1 + W2") are moderator(s) controlled as covariates in the models, which differs from the official PROCESS but is more rigorous and rational. This is a technical limitation related to the mediation::mediate() function, which requires all moderators to be included in both "M" and "Y" models.

Variable Types Supported by bruceR `PROCESS()` and SPSS `PROCESS`

| | Software | | | | |
|------------------|------------------|------------------|------------------------|---------------------|-----------------|
| Υ | х | Mediator(s) | Moderator(s) | bruceR PROCESS() | SPSS PROCESS |
| | Continuous | Continuous | Continuous Dichotomous | Yes | Yes |
| C .: | Dichotomous | Dichotomous | | Yes | No |
| Continuous | Multicategorical | Continuous | | No* | Yes |
| Dichotomous | | Dichotomous | | No* | No |
| | | Multicategorical | Multicategorical | No | No |
| Multicategorical | | | | No | No |

Note. bruceR::PROCESS() function also supports mediation and/or moderation analyses based on (generalized) linear mixed models (i.e., multilevel mediation/moderation).

Comparing Different Methods for Testing Indirect (Mediational) Effects

| | Performance* | | Software | | |
|--------------------------------------|--------------|-----------|------------|---------|--------|
| Method | Type I | Dayran | bruceR | SPSS | jamovi |
| | Error | Power | PROCESS() | PROCESS | jAMM |
| The "component" approach | | | | | |
| Joint-significance test | Very good | Good | Yes | Yes | Yes |
| The "index" approach | | | | | |
| Monte Carlo | Good | Good | "mcmc" | Yes | No |
| Percentile bootstrap | Good | Good | "boot" | Yes | Yes |
| Bias-corrected percentile bootstrap | Bad | Very good | "bc.boot" | Yes | No |
| Accelerated bias-corrected bootstrap | Bad | Very good | "bca.boot" | No | Yes |

Note. The component approach is to test all component paths ("a" and "b") of an indirect effect. The index approach is to test a single mediation index ("ab") and its confidence interval using any resampling method (e.g., bootstrap). *Yzerbyt, V., Muller, D., Batailler, C., & Judd, C. M. (2018). New recommendations for testing indirect effects in mediational models: The need to report and test component paths. *Journal of Personality and Social Psychology*, 115(6), 929–943. https://doi.org/10.1037/pspa0000132

Please update to the latest version of 'bruceR' (https://CRAN.R-project.org/package=bruceR).

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^{*} This is a limitation related to the interactions::sim_slopes() function, which does not support factor-type predictor. However, users could manually convert a multicategorical predictor (X) to numeric dummy variables.