

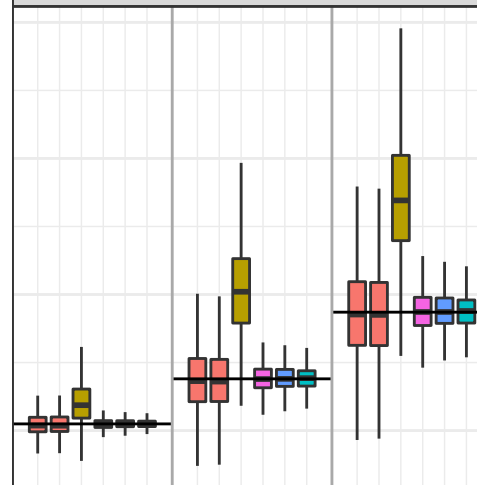
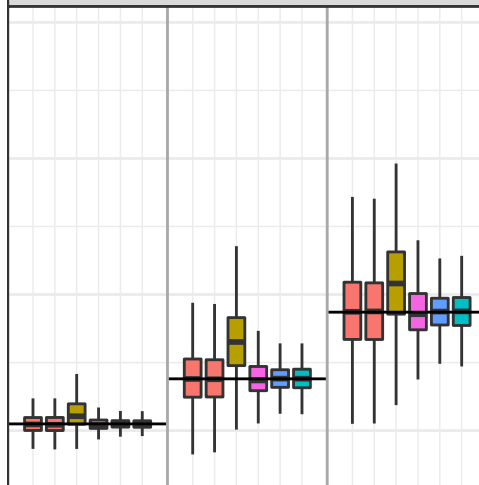
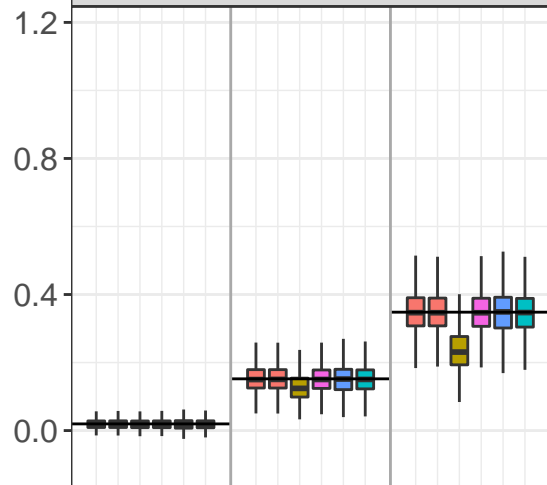
● OLS bootstrap ● Box-Cox bootstrap ● Median bootstrap
■ OLS Sobel ● Winsorized bootstrap ● ROBMED

Standard normal

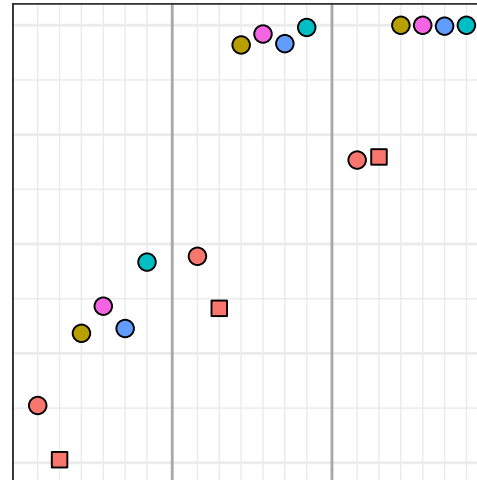
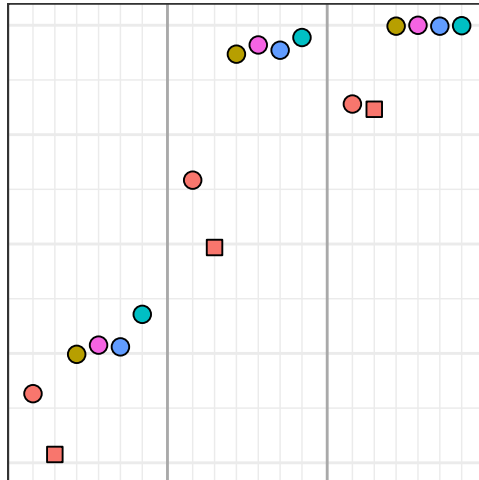
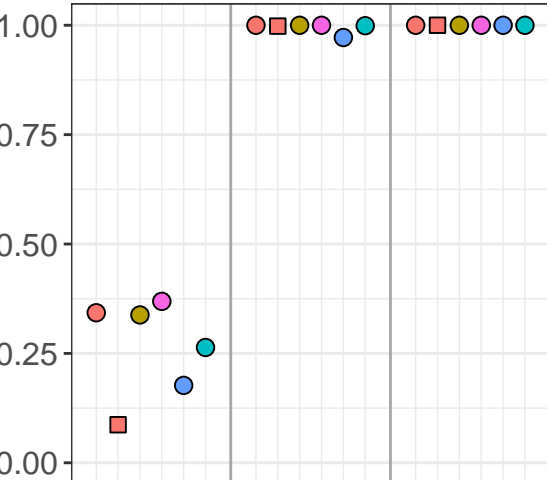
Heavy tails

Contaminated normal

Indirect effect ab



Rate of rejection with correct sign



Effect size of a and b