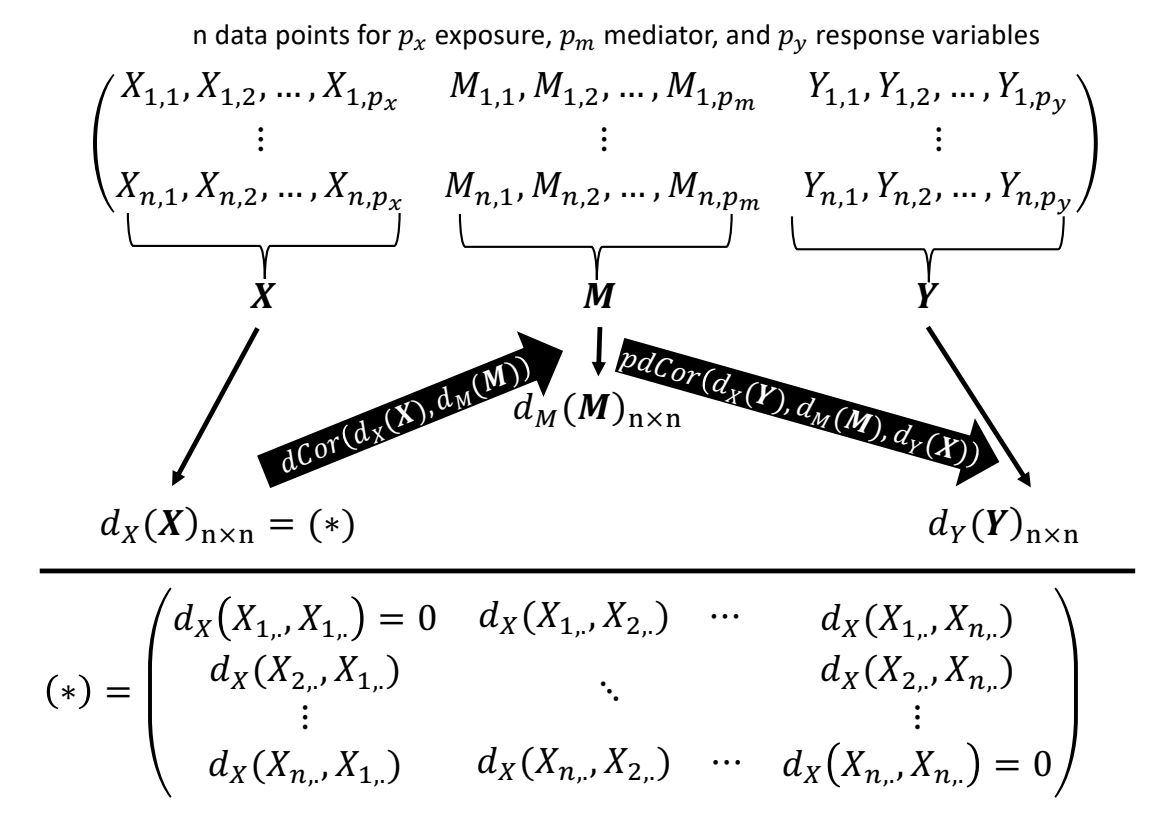
n data points for p_x exposure, p_m mediator, and p_y response variables
$\begin{pmatrix} X_{1,1}, X_{1,2}, \dots, X_{1,p_x} & M_{1,1}, M_{1,2}, \dots, M_{1,p_m} & Y_{1,1}, Y_{1,2}, \dots, Y_{1,p_y} \\ \vdots & \vdots & \vdots \\ X_{n,1}, X_{n,2}, \dots, X_{n,p_x} & M_{n,1}, M_{n,2}, \dots, M_{n,p_m} & Y_{n,1}, Y_{n,2}, \dots, Y_{n,p_y} \end{pmatrix}$
$\boldsymbol{X}$
$\boldsymbol{M}$
$\boldsymbol{Y}$
$dCor(d_X(\boldsymbol{X}), d_M(\boldsymbol{M}))$
$d_M(\boldsymbol{M})_{\mathrm{n}\times\mathrm{n}}$
$pdCor(d_X(\boldsymbol{Y}), d_M(\boldsymbol{M}), d_X(\boldsymbol{X}))$
$d_X(\boldsymbol{X})_{\mathrm{n}\times\mathrm{n}} = (*)$
$d_Y(\boldsymbol{Y})_{\mathrm{n}\times\mathrm{n}}$
$(*) = \begin{pmatrix} d_X(X_{1,.}, X_{1,.}) = 0 & d_X(X_{1,.}, X_{2,.}) & \cdots & d_X(X_{1,.}, X_{n,.}) \\ d_X(X_{2,.}, X_{1,.}) & & \ddots & d_X(X_{2,.}, X_{n,.}) \\ \vdots & & & \vdots \\ d_X(X_{n,.}, X_{1,.}) & d_X(X_{n,.}, X_{2,.}) & \cdots & d_X(X_{n,.}, X_{n,.}) = 0 \end{pmatrix}$