# Package 'regmedint'

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Title Regression-Based Causal Mediation Analysis with an Interaction

Term

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|---|
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| R topics documented:  |
| beta_hat  |

2 beta\_hat

|       | coef.regmedint                | 8          |
|-------|-------------------------------|------------|
|       | coef.summary_regmedint        | 9          |
|       | confint.regmedint             |            |
|       | fit_mreg                      | 11         |
|       | fit_yreg                      | 12         |
|       | grad_prop_med_yreg_linear     | 13         |
|       | grad_prop_med_yreg_logistic   | 14         |
|       | new_regmedint                 | 14         |
|       | print.regmedint               | 16         |
|       | print.summary_regmedint       | 17         |
|       | prop_med_yreg_linear          |            |
|       | prop_med_yreg_logistic        |            |
|       | regmedint                     |            |
|       | report_missing                |            |
|       | summary.regmedint             |            |
|       | summary.regmedint_mod_poisson |            |
|       | theta_hat                     |            |
|       | validate_args                 |            |
|       | validate_regmedint            |            |
|       | vcov.regmedint                |            |
|       | vcov.regmedint_mod_poisson    |            |
|       | vv2015                        |            |
|       |                               |            |
| Index |                               | <b>3</b> 0 |
|       |                               |            |
|       |                               |            |

beta\_hat

Create a vector of coefficients from the mediator model (mreg)

## Description

This function extracts coef from mreg\_fit and pads with zeros appropriately to create a named vector consistently having the following elements: (Intercept) avar cvar: This part is eliminated when cvar = NULL. EMM\_AC\_Mmodel: This part is eliminated when EMM\_AC\_Mmodel = NULL.

## Usage

```
beta_hat(mreg, mreg_fit, avar, cvar, EMM_AC_Mmodel = NULL)
```

| mreg          | A character vector of length 1. Mediator regression type: "linear" or "logistic"   |
|---------------|--|
| mreg_fit      | Model fit object for mreg (mediator model).  |
| avar          | A character vector of length 1. Treatment variable name.   |
| cvar          | A character vector of length > 0. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there should usually be some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |
| EMM_AC_Mmodel | A character vector of length > 0. Effect modifiers names. The C in AxC product term in mediator model. Use NULL if there is no covariate.  |

calc\_myreg 3

#### Value

A named numeric vector of coefficients.

| calc_myreg | Return mediation analysis functions given mediator and outcome models. |
|------------|--|
|            |  |

## Description

This function returns functions that can be used to calculate the causal effect measures, given the mediator model fit  $(mreg\_fit)$  and the outcome model fit  $(yreg\_fit)$ .

## Usage

```
calc_myreg(
  mreg,
  mreg_fit,
  yreg,
  yreg_fit,
  avar,
  mvar,
  cvar,
  EMM_AC_Mmodel,
  EMM_AC_Ymodel,
  EMM_MC,
  interaction
)
```

| mreg                | A character vector of length 1. Mediator regression type: "linear" or "logistic".  |
|---------------------|--|
| mreg_fit            | Model fit from fit_mreg  |
| yreg                | A character vector of length 1. Outcome regression type: "linear", "logistic", "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull".   |
| <pre>yreg_fit</pre> | Model fit from fit_yreg  |
| avar                | A character vector of length 1. Treatment variable name.   |
| mvar                | A character vector of length 1. Mediator variable name.  |
| cvar                | A character vector of length > 0. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there should usually be some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |
| EMM_AC_Mmodel       | A character vector of length > 0. Effect modifiers names. The C in AxC product term in mediator model. Use NULL if there is no covariate.  |
| EMM_AC_Ymodel       | A character vector of length > 0. Effect modifiers names. The C in AxC product term in outcome model. Use NULL if there is no covariate.   |
| EMM_MC              | A character vector of length > 0. Effect modifiers names. The C in MxC product term in mediator model. Use NULL if there is no covariate.  |
| interaction         | A logical vector of length 1. Default to TRUE. Whether to include a mediator-treatment interaction term in the outcome regression model.   |
|                     |  |

#### Value

A list containing two functions. The first is for calculating point estimates. The second is for calculating the correspoding

#### **Description**

Construct functions for the conditional effect estimates and their standard errors in the mreg linear / yreg linear setting. Internally, this function deconstruct model objects and feed parameter estiamtes to the internal worker functions calc\_myreg\_mreg\_linear\_yreg\_linear\_est and calc\_myreg\_mreg\_linear\_yreg\_linear\_se.

#### Usage

```
calc_myreg_mreg_linear_yreg_linear(
    mreg,
    mreg_fit,
    yreg,
    yreg_fit,
    avar,
    mvar,
    cvar,
    EMM_AC_Mmodel,
    EMM_MC,
    interaction
)
```

| mreg                | A character vector of length 1. Mediator regression type: "linear" or "logistic".  |
|---------------------|--|
| mreg_fit            | Model fit from fit_mreg  |
| yreg                | A character vector of length 1. Outcome regression type: "linear", "logistic", "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull".   |
| <pre>yreg_fit</pre> | Model fit from fit_yreg  |
| avar                | A character vector of length 1. Treatment variable name.   |
| mvar                | A character vector of length 1. Mediator variable name.  |
| cvar                | A character vector of length > 0. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there should usually be some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |
| EMM_AC_Mmodel       | A character vector of length > 0. Effect modifiers names. The C in AxC product term in mediator model. Use NULL if there is no covariate.  |
| EMM_AC_Ymodel       | A character vector of length > 0. Effect modifiers names. The C in AxC product term in outcome model. Use NULL if there is no covariate.   |

EMM\_MC A character vector of length > 0. Effect modifiers names. The C in MxC product

term in mediator model. Use NULL if there is no covariate.

interaction A logical vector of length 1. Default to TRUE. Whether to include a mediator-

treatment interaction term in the outcome regression model.

#### Value

A list contraining a function for effect estimates and a function for corresponding standard errors.

```
calc_myreg_mreg_linear_yreg_logistic

Create calculators for effects and se (mreg linear / yreg logistic)
```

## Description

Construct functions for the conditional effect estimates and their standard errors in the mreg linear / yreg logistic setting. Internally, this function deconstruct model objects and feed parameter estiamtes to the internal worker functions calc\_myreg\_mreg\_linear\_yreg\_logistic\_est and calc\_myreg\_mreg\_linear\_yreg\_logistic\_se.

#### Usage

```
calc_myreg_mreg_linear_yreg_logistic(
    mreg,
    mreg_fit,
    yreg,
    yreg_fit,
    avar,
    mvar,
    cvar,
    EMM_AC_Mmodel,
    EMM_AC_Ymodel,
    EMM_MC,
    interaction
)
```

| mreg     | A character vector of length 1. Mediator regression type: "linear" or "logistic".  |
|----------|--|
| mreg_fit | Model fit from fit_mreg  |
| yreg     | A character vector of length 1. Outcome regression type: "linear", "logistic", "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull".   |
| yreg_fit | Model fit from fit_yreg  |
| avar     | A character vector of length 1. Treatment variable name.   |
| mvar     | A character vector of length 1. Mediator variable name.  |
| cvar     | A character vector of length > 0. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there should usually be some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |

EMM\_AC\_Mmodel A character vector of length > 0. Effect modifiers names. The C in AxC product

term in mediator model. Use NULL if there is no covariate.

EMM\_AC\_Ymodel A character vector of length > 0. Effect modifiers names. The C in AxC product

term in outcome model. Use NULL if there is no covariate.

EMM\_MC A character vector of length > 0. Effect modifiers names. The C in MxC product

term in mediator model. Use NULL if there is no covariate.

interaction A logical vector of length 1. Default to TRUE. Whether to include a mediator-

treatment interaction term in the outcome regression model.

#### Value

A list contraining a function for effect estimates and a function for corresponding standard errors.

## **Description**

Construct functions for the conditional effect estimates and their standard errors in the mreg logistic / yreg linear setting. Internally, this function deconstruct model objects and feed parameter estiamtes to the internal worker functions calc\_myreg\_mreg\_logistic\_yreg\_linear\_est and calc\_myreg\_mreg\_logistic\_yreg\_linear\_se.

#### Usage

```
calc_myreg_mreg_logistic_yreg_linear(
    mreg,
    mreg_fit,
    yreg,
    yreg_fit,
    avar,
    mvar,
    cvar,
    EMM_AC_Mmodel,
    EMM_AC_Ymodel,
    EMM_MC,
    interaction
)
```

| cvar          | A character vector of length > 0. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there should usually be some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |
|---------------|--|
| EMM_AC_Mmodel | A character vector of length $>$ 0. Effect modifiers names. The C in AxC product term in mediator model. Use NULL if there is no covariate.  |
| EMM_AC_Ymodel | A character vector of length > 0. Effect modifiers names. The C in AxC product term in outcome model. Use NULL if there is no covariate.   |
| EMM_MC        | A character vector of length $>$ 0. Effect modifiers names. The C in MxC product term in mediator model. Use NULL if there is no covariate.  |
| interaction   | A logical vector of length 1. Default to TRUE. Whether to include a mediator-treatment interaction term in the outcome regression model.   |

#### Value

A list contraining a function for effect estimates and a function for corresponding standard errors.

```
calc_myreg_mreg_logistic_yreg_logistic

Create calculators for effects and se (mreg logistic / yreg logistic)
```

#### **Description**

Construct functions for the conditional effect estimates and their standard errors in the mreg logistic / yreg logistic setting. Internally, this function deconstruct model objects and feed parameter estiamtes to the internal worker functions calc\_myreg\_mreg\_logistic\_yreg\_logistic\_est and calc\_myreg\_mreg\_logistic\_yreg\_logistic\_se.

## Usage

```
calc_myreg_mreg_logistic_yreg_logistic(
  mreg,
  mreg_fit,
  yreg,
  yreg_fit,
  avar,
  mvar,
  cvar,
  EMM_AC_Mmodel,
  EMM_AC_Ymodel,
  EMM_MC,
  interaction
)
```

8 coef.regmedint

|  | reg_fit Model fit from fit_yreg   |  |
|--|---|--|
|  | A character vector of length 1. Treatment variable na   |  |
|  | A character vector of length 1. Mediator variable nam   |  |
| Even if avar is rapme confounder(s)  | A character vector of length > 0. Covariate names covariate. However, this is a highly suspicious situa domized, mvar is not. Thus, there should usually laccount for the common cause structure (confounding   | en if avar is ran-<br>confounder(s) to   |
| The C in AxC produ   | M_AC_Mmodel A character vector of length > 0. Effect modifiers name term in mediator model. Use NULL if there is no covariance.   | C in AxC product   |
| The C in AxC produ   | M_AC_Ymodel A character vector of length > 0. Effect modifiers name term in outcome model. Use NULL if there is no covar  | C in AxC product   |
| he C in MxC produ  | M_MC A character vector of length > 0. Effect modifiers name term in mediator model. Use NULL if there is no covariance.  | C in MxC product   |
|  | A logical vector of length 1. Default to TRUE. Whet treatment interaction term in the outcome regression in   | clude a mediator-  |
| Even if avar is rather confounder(s) ween mvar and yvar the C in AxC production. The C in AxC production include a mediate | A character vector of length 1. Mediator variable names covariate. However, this is a highly suspicious situated domized, mvar is not. Thus, there should usually laccount for the common cause structure (confounding M_AC_Mmodel A character vector of length > 0. Effect modifiers name term in mediator model. Use NULL if there is no covar term in outcome model. Use NULL if there is no covar term in outcome model. Use NULL if there is no covar term in mediator model. Use NULL if there is no covar term in mediator model. Use NULL if there is no covar term in mediator model. Use NULL if there is no covar term in mediator model. Use NULL if there is no covar term in mediator model. Use NULL if there is no covar term in mediator model. Use NULL if there is no covar term in mediator model. Use NULL if there is no covar term in mediator of length 1. Default to TRUE. Whete | en if avar is raconfounder(s) n mvar and yvac in AxC product in AxC product in AxC product in AxC product in MxC product in Mx |

## Value

A list contraining a function for effect estimates and a function for corresponding standard errors.

## Description

Extract point estimates evaluated at a0, a1, m\_cde, and c\_cond.

## Usage

```
## S3 method for class 'regmedint'
coef(object, a0 = NULL, a1 = NULL, m_cde = NULL, c_cond = NULL, ...)
```

## Arguments

| object | An object of the regmedint class.  |
|--------|--|
| a0     | A numeric vector of length one.  |
| a1     | A numeric vector of length one.  |
| m_cde  | A numeric vector of length one. A mediator value at which the controlled direct effect (CDE) conditional on the adjustment covariates is evaluated. If not provided, the default value supplied to the call to regmedint will be used. Only the CDE is affected. |
| c_cond | A numeric vector as long as the number of adjustment covariates. A set of covariate values at which the conditional natural effects are evaluated.   |
|        | For compatibility with the generic. Ignored.   |

#### Value

A numeric vector of point estimates.

#### **Examples**

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,</pre>
                            ## Variables
                            yvar = "y",
                            avar = "x",
                            mvar = "m",
                            cvar = c("c"),
                            eventvar = "event",
                            ## Values at which effects are evaluated
                            a0 = 0,
                            a1 = 1,
                            m\_cde = 1,
                            c\_cond = 0.5,
                            ## Model types
                            mreg = "logistic",
                            yreg = "survAFT_weibull",
                            ## Additional specification
                            interaction = TRUE,
                            casecontrol = FALSE)
coef(regmedint_obj)
## Evaluate at different values
coef(regmedint_obj, m_cde = 0, c_cond = 1)
```

coef.summary\_regmedint

Extract the result matrix from a summary\_regmedint object.

## Description

Extract the result matrix from a summary\_regmedint object.

## Usage

```
## S3 method for class 'summary_regmedint'
coef(object, ...)
```

## **Arguments**

object An object with a class of summary\_regmedint.
... For compatibility with the generic.

#### Value

A matrix populated with results.

10 confint.regmedint

#### **Examples**

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,</pre>
                            ## Variables
                            yvar = "y",
                            avar = "x",
                            mvar = "m",
                            cvar = c("c"),
                            eventvar = "event",
                            ## Values at which effects are evaluated
                            a0 = 0,
                            a1 = 1,
                            m\_cde = 1,
                            c\_cond = 0.5,
                            ## Model types
                            mreg = "logistic",
                            yreg = "survAFT_weibull",
                            ## Additional specification
                            interaction = TRUE,
                            casecontrol = FALSE)
coef(summary(regmedint_obj))
```

confint.regmedint

Confidence intervals for mediation prameter estimates.

## Description

Construct Wald approximate confidence intervals for the quantities of interest.

## Usage

```
## S3 method for class 'regmedint'
confint(
  object,
  parm = NULL,
  level = 0.95,
  a0 = NULL,
  a1 = NULL,
  m_cde = NULL,
  c_cond = NULL,
  ...
)
```

#### Arguments

object An object of the regmedint class.

parm For compatibility with generic. Ignored.

level A numeric vector of length one. Requested confidence level. Defaults to 0.95.

A numeric vector of length one.

fit\_mreg

| a1     | A numeric vector of length one.  |
|--------|--|
| m_cde  | A numeric vector of length one. A mediator value at which the controlled direct effect (CDE) conditional on the adjustment covariates is evaluated. If not provided, the default value supplied to the call to regmedint will be used. Only the CDE is affected. |
| c_cond | A numeric vector as long as the number of adjustment covariates. A set of covariate values at which the conditional natural effects are evaluated.   |
|        | For compatibility with generic.  |

#### Value

A numeric matrix of the lower limit and upper limit.

#### **Examples**

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,</pre>
                           ## Variables
                           yvar = "y",
                           avar = "x",
                           mvar = "m",
                           cvar = c("c"),
                           eventvar = "event",
                           ## Values at which effects are evaluated
                           a0 = 0,
                           a1 = 1,
                           m\_cde = 1,
                           c\_cond = 0.5,
                           ## Model types
                           mreg = "logistic",
                           yreg = "survAFT_weibull",
                           ## Additional specification
                           interaction = TRUE,
                           casecontrol = FALSE)
confint(regmedint_obj)
## Evaluate at different values
confint(regmedint_obj, m_cde = 0, c_cond = 1)
## Change confidence level
confint(regmedint_obj, m_cde = 0, c_cond = 1, level = 0.99)
```

fit\_mreg

Fit a model for the mediator given the treatment and covariates.

#### **Description**

```
lm is called if mreg = "linear". glm is called with family = binomial() if mreg = "logistic".
```

## Usage

```
fit_mreg(mreg, data, avar, mvar, cvar, EMM_AC_Mmodel = NULL)
```

fit\_yreg

## **Arguments**

| mreg          | A character vector of length 1. Mediator regression type: "linear" or "logistic".  |
|---------------|--|
| data          | Data frame containing the relevant variables.  |
| avar          | A character vector of length 1. Treatment variable name.   |
| mvar          | A character vector of length 1. Mediator variable name.  |
| cvar          | A character vector of length > 0. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there should usually be some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |
| EMM_AC_Mmodel | A character vector of length > 0. Effect modifiers names. The C in AxC product term in mediator model. Use NULL if there is no covariate.  |

## Value

A regression object of class lm (linear) or glm (logistic)

| fit_yreg | Fit a model for the outcome given the treatment, mediator, and covariates. |
|----------|--|
|          |  |

## Description

The outcome model type yreg can be one of the following "linear", "logistic", "loglinear" (implemented as modified Poisson), "poisson", "negbin", "survCox", "survAFT\_exp", or "survAFT\_weibull".

## Usage

```
fit_yreg(
  yreg,
  data,
  yvar,
  avar,
  mvar,
  cvar,
  EMM_AC_Ymodel = NULL,
  EMM_MC = NULL,
  eventvar,
  interaction
)
```

| yreg | A character vector of length 1. Outcome regression type: "linear", "logistic", "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull". |
|------|--|
| data | Data frame containing the relevant variables.  |
| yvar | A character vector of length 1. Outcome variable name. It should be the time variable for survival outcomes.   |
| avar | A character vector of length 1. Treatment variable name.   |

mvar A character vector of length 1. Mediator variable name.

cvar A character vector of length > 0. Covariate names. Use NULL if there is no

covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there should usually be some confounder(s) to account for the common cause structure (confounding) between mvar and yvar.

EMM\_AC\_Ymodel A character vector of length > 0. Effect modifiers names. The C in AxC product

term in outcome model. Use NULL if there is no covariate.

EMM\_MC A character vector of length > 0. Effect modifiers names. The C in MxC product

term in mediator model. Use NULL if there is no covariate.

eventvar An character vector of length 1. Only required for survival outcome regression

models. Note that the coding is 1 for event and 0 for censoring, following the R

survival package convention.

interaction A logical vector of length 1. Default to TRUE. Whether to include a mediator-

treatment interaction term in the outcome regression model.

#### **Details**

The outcome regression functions to be called are the following:

- "linear" lm
- "logistic" glm
- "loglinear" glm (modified Poisson)
- "poisson" glm
- "negbin" glm.nb
- "survCox" coxph
- "survAFT\_exp" survreg
- "survAFT\_weibull" survreg

### Value

Model fit object from on of the above regression functions.

```
grad_prop_med_yreg_linear
```

Calculate the gradient of the proportion mediated for yreg linear.

## **Description**

Calculate the gradient of the proportion mediated for yreg linear case.

## Usage

```
grad_prop_med_yreg_linear(pnde, tnie)
```

#### **Arguments**

pnde A numeric vector of length one. Pure natural direct effect.
tnie A numeric vector of length one. Total natural indirect effect.

14 new\_regmedint

#### Value

A numeric vector of length two. Gradient of the proportion mediated with respect to pnde and tnie.

```
grad_prop_med_yreg_logistic
```

Calculate the gradient of the proportion mediated for yreg logistic.

#### **Description**

Calculate the gradient of the proportion mediated for yreg logistic case.

#### Usage

```
grad_prop_med_yreg_logistic(pnde, tnie)
```

#### **Arguments**

pnde A numeric vector of length one. Pure natural direct effect.
tnie A numeric vector of length one. Total natural indirect effect.

#### Value

A numeric vector of length two. Gradient of the proportion mediated with respect to pnde and tnie.

new\_regmedint

Low level constructor for a regmedint S3 class object.

#### **Description**

This is not a user function and meant to be executed within the regmedint function after validating the arguments.

## Usage

```
new_regmedint(
  data,
  yvar,
  avar,
  mvar,
  cvar,
  EMM_AC_Mmodel,
  EMM_AC_Ymodel,
  EMM_MC,
  eventvar,
  a0,
  a1,
  m_cde,
  c_cond,
  yreg,
```

new\_regmedint 15

```
mreg,
interaction,
casecontrol
)
```

## Arguments

| . ; | guments       |  |
|-----|---------------|--|
|     | data          | Data frame containing the relevant variables.  |
|     | yvar          | A character vector of length 1. Outcome variable name. It should be the time variable for survival outcomes.   |
|     | avar          | A character vector of length 1. Treatment variable name.   |
|     | mvar          | A character vector of length 1. Mediator variable name.  |
|     | cvar          | A character vector of length > 0. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there should usually be some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |
|     | EMM_AC_Mmodel | A character vector of length > 0. Effect modifiers names. The C in AxC product term in mediator model. Use NULL if there is no covariate.  |
|     | EMM_AC_Ymodel | A character vector of length > 0. Effect modifiers names. The C in AxC product term in outcome model. Use NULL if there is no covariate.   |
|     | EMM_MC        | A character vector of length > 0. Effect modifiers names. The C in MxC product term in mediator model. Use NULL if there is no covariate.  |
|     | eventvar      | An character vector of length 1. Only required for survival outcome regression models. Note that the coding is 1 for event and 0 for censoring, following the R survival package convention.   |
|     | a0            | A numeric vector of length 1. Reference level of treatment variable that is considered "untreated" or "unexposed".   |
|     | a1            | A numeric vector of length 1.  |
|     | m_cde         | A numeric vector of length 1. Mediator level at which controlled direct effect is evaluated at.  |
|     | c_cond        | A numeric vector of the same length as cvar. Covariate vector at which conditional effects are evaluated at.   |
|     | yreg          | A character vector of length 1. Outcome regression type: "linear", "logistic", "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull".   |
|     | mreg          | A character vector of length 1. Mediator regression type: "linear" or "logistic".  |
|     | interaction   | A logical vector of length 1. Default to TRUE. Whether to include a mediator-treatment interaction term in the outcome regression model.   |
|     | casecontrol   | A logical vector of length 1. Default to FALSE. Whether data comes from a case-control study.  |
|     |               |  |

## Value

A regmedint object.

print.regmedint

print.regmedint

print method for regmedint object

## Description

Print the mreg\_fit, yreg\_fit, and the mediation analysis effect estimates.

## Usage

```
## S3 method for class 'regmedint'
print(
    x,
    a0 = NULL,
    a1 = NULL,
    m_cde = NULL,
    c_cond = NULL,
    args_mreg_fit = list(),
    args_yreg_fit = list(),
    ...
)
```

#### **Arguments**

| X             | An object of the regmedint class.  |
|---------------|--|
| a0            | A numeric vector of length one.  |
| a1            | A numeric vector of length one.  |
| m_cde         | A numeric vector of length one. A mediator value at which the controlled direct effect (CDE) conditional on the adjustment covariates is evaluated. If not provided, the default value supplied to the call to regmedint will be used. Only the CDE is affected. |
| c_cond        | A numeric vector as long as the number of adjustment covariates. A set of covariate values at which the conditional natural effects are evaluated.   |
| args_mreg_fit | A named list of argument to be passed to the method for the mreg_fit object.   |
| args_yreg_fit | A named list of argument to be passed to the method for the mreg_fit object.   |
|               | For compatibility with the generic. Ignored.   |

#### Value

Invisibly return the regmedint class object as is.

## **Examples**

```
eventvar = "event",
                           ## Values at which effects are evaluated
                           a0 = 0,
                           a1 = 1,
                           m\_cde = 1,
                           c\_cond = 0.5,
                           ## Model types
                           mreg = "logistic",
                           yreg = "survAFT_weibull",
                           ## Additional specification
                           interaction = TRUE,
                           casecontrol = FALSE)
## Implicit printing
regmedint_obj
## Explicit printing
print(regmedint_obj)
## Evaluate at different values
print(regmedint_obj, m_cde = 0, c_cond = 1)
```

print.summary\_regmedint

Print method for summary objects from summary.regmedint

## Description

Print results contained in a summary\_regmedint object with additional explanation regarding the evaluation settings.

#### Usage

```
## S3 method for class 'summary_regmedint'
print(x, ...)
```

## **Arguments**

x An object of the class summary\_regmedint.... For compatibility with the generic function.

## Value

Invisibly return the first argument.

#### **Examples**

```
eventvar = "event",
                           ## Values at which effects are evaluated
                           a0 = 0,
                           a1 = 1,
                           m\_cde = 1,
                           c\_cond = 0.5,
                           ## Model types
                           mreg = "logistic",
                           yreg = "survAFT_weibull",
                           ## Additional specification
                           interaction = TRUE,
                           casecontrol = FALSE)
## Implicit printing
summary(regmedint_obj)
## Explicit printing
print(summary(regmedint_obj))
```

prop\_med\_yreg\_linear Calculate the proportion mediated for yreg linear.

#### **Description**

Calculate the proportion mediated on the mean difference scale.

## Usage

```
prop_med_yreg_linear(pnde, tnie)
```

#### **Arguments**

pnde Pure natural direct effect.
tnie Total natural indirect effect.

#### Value

Proportion mediated value.

```
prop_med_yreg_logistic
```

Calculate the proportion mediated for yreg logistic.

## Description

Calculate the approximate proportion mediated on the risk difference scale.

#### Usage

```
prop_med_yreg_logistic(pnde, tnie)
```

regmedint 19

#### **Arguments**

pnde Pure natural direct effect on the log scale.
tnie Total natural indirect effect on the log scale.

#### Value

Proportion mediated value.

regmedint

regmedint: A package for regression-based causal mediation analysis

## Description

The package is a simple R implementation of the SAS macro as described in Valeri & VanderWeele 2013 and Valeri & VanderWeele 2015 https://www.hsph.harvard.edu/tyler-vanderweele/tools-and-tutorials/.

This is a user-interface for regression-based causal mediation analysis as described in Valeri & VanderWeele 2013 and Valeri & VanderWeele 2015.

## Usage

```
regmedint(
  data,
  yvar,
  avar,
  mvar,
  cvar,
  EMM\_AC\_Mmodel = NULL,
  EMM\_AC\_Ymodel = NULL,
  EMM_MC = NULL,
  eventvar = NULL,
  a0,
  a1,
  m_cde,
  c_cond,
  mreg,
  yreg,
  interaction = TRUE,
  casecontrol = FALSE,
  na\_omit = FALSE
)
```

| data | Data frame containing the relevant variables.  |
|------|--|
| yvar | A character vector of length 1. Outcome variable name. It should be the time variable for survival outcomes. |
| avar | A character vector of length 1. Treatment variable name.   |
| mvar | A character vector of length 1. Mediator variable name.  |

20 regmedint

| cvar          | A character vector of length > 0. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there should usually be some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |
|---------------|--|
| EMM_AC_Mmodel | A character vector of length > 0. Effect modifiers names. The C in AxC product term in mediator model. Use NULL if there is no covariate.  |
| EMM_AC_Ymodel | A character vector of length > 0. Effect modifiers names. The C in AxC product term in outcome model. Use NULL if there is no covariate.   |
| EMM_MC        | A character vector of length > 0. Effect modifiers names. The C in MxC product term in mediator model. Use NULL if there is no covariate.  |
| eventvar      | An character vector of length 1. Only required for survival outcome regression models. Note that the coding is 1 for event and 0 for censoring, following the R survival package convention.   |
| a0            | A numeric vector of length 1. Reference level of treatment variable that is considered "untreated" or "unexposed".   |
| a1            | A numeric vector of length 1.  |
| m_cde         | A numeric vector of length 1. Mediator level at which controlled direct effect is evaluated at.  |
| c_cond        | A numeric vector of the same length as cvar. Covariate vector at which conditional effects are evaluated at.   |
| mreg          | A character vector of length 1. Mediator regression type: "linear" or "logistic".  |
| yreg          | A character vector of length 1. Outcome regression type: "linear", "logistic", "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull".   |
| interaction   | A logical vector of length 1. Default to TRUE. Whether to include a mediator-treatment interaction term in the outcome regression model.   |
| casecontrol   | A logical vector of length 1. Default to FALSE. Whether data comes from a case-control study.  |
| na_omit       | A logical vector of length 1. Default to FALSE. Whether to use na.omit() function in stats package to remove NAs in columns of interest before fitting the models.   |

## Value

regmedint object, which is a list containing the mediator regression object, the outcome regression object, and the regression-based mediation results.

## Fitting models

Use the regmedint function to fit models and set up regression-based causal mediation analysis.

## **Examining results**

Several methods are available to examine the regmedint object. print summary coef confint FIXME: Document once implemented.

report\_missing 21

#### **Examples**

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,</pre>
                            ## Variables
                            yvar = "y",
avar = "x",
                            mvar = "m",
                            cvar = c("c"),
                            eventvar = "event",
                            ## Values at which effects are evaluated
                            a0 = 0,
                            a1 = 1,
                            m\_cde = 1,
                            c\_cond = 0.5,
                            ## Model types
                            mreg = "logistic",
                            yreg = "survAFT_weibull",
                            ## Additional specification
                            interaction = TRUE,
                            casecontrol = FALSE)
summary(regmedint_obj)
```

report\_missing

Report variables with missing data

#### **Description**

Report the number of missing observations for each variables of interest relevant for the analysis

## Usage

```
report_missing(data, yvar, avar, mvar, cvar, eventvar)
```

## Arguments

| data     | Data frame containing the relevant variables.  |
|----------|--|
| yvar     | A character vector of length 1. Outcome variable name. It should be the time variable for survival outcomes.   |
| avar     | A character vector of length 1. Treatment variable name.   |
| mvar     | A character vector of length 1. Mediator variable name.  |
| cvar     | A character vector of length > 0. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there should usually be some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |
| eventvar | An character vector of length 1. Only required for survival outcome regression models. Note that the coding is 1 for event and 0 for censoring, following the R survival package convention.   |

#### Value

No return value, called for side effects.

22 summary.regmedint

summary.regmedint

summary method for regmedint object

## Description

 $Summarize \ the \ mreg\_fit, \ yreg\_fit, \ and \ the \ mediation \ analysis \ effect \ estimates.$ 

## Usage

```
## S3 method for class 'regmedint'
summary(
   object,
   a0 = NULL,
   a1 = NULL,
   m_cde = NULL,
   c_cond = NULL,
   args_mreg_fit = list(),
   args_yreg_fit = list(),
   exponentiate = FALSE,
   level = 0.95,
   ...
)
```

## Arguments

| object        | An object of the regmedint class.  |
|---------------|--|
| a0            | A numeric vector of length one.  |
| a1            | A numeric vector of length one.  |
| m_cde         | A numeric vector of length one. A mediator value at which the controlled direct effect (CDE) conditional on the adjustment covariates is evaluated. If not provided, the default value supplied to the call to regmedint will be used. Only the CDE is affected. |
| c_cond        | A numeric vector as long as the number of adjustment covariates. A set of covariate values at which the conditional natural effects are evaluated.   |
| args_mreg_fit | A named list of argument to be passed to the method for the mreg_fit object.   |
| args_yreg_fit | A named list of argument to be passed to the method for the mreg_fit object.   |
| exponentiate  | Whether to add exponentiated point and confidence limit estimates. When yreg = "linear", it is ignored.  |
| level         | Confidence level for the confidence intervals.   |
|               | For compatibility with the generic. Ignored.   |
|               |  |

## Value

A summary\_regmedint object, which is a list containing the summary objects of the mreg\_fit and the yreg\_fit as well as the mediation analysis results.

#### **Examples**

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,</pre>
                           ## Variables
                           yvar = "y",
                           avar = "x",
                           mvar = "m"
                           cvar = c("c"),
                           eventvar = "event",
                           ## Values at which effects are evaluated
                           a0 = 0,
                           a1 = 1,
                           m\_cde = 1,
                           c\_cond = 0.5,
                           ## Model types
                           mreg = "logistic",
                           yreg = "survAFT_weibull",
                           ## Additional specification
                           interaction = TRUE,
                           casecontrol = FALSE)
## Detailed result with summary
summary(regmedint_obj)
## Add exponentiate results for non-linear outcome models
summary(regmedint_obj, exponentiate = TRUE)
## Evaluate at different values
summary(regmedint_obj, m_cde = 0, c_cond = 1)
## Change confidence level
summary(regmedint_obj, m_cde = 0, c_cond = 1, level = 0.99)
```

```
summary.regmedint_mod_poisson
```

Summary with robust sandwich variance estimator for modified Poisson

#### **Description**

This is a version of summary.glm modified to use the robust variance estimator sandwich.

#### Usage

```
## S3 method for class 'regmedint_mod_poisson'
summary(object, ...)
```

#### **Arguments**

object A model object of the class regmedint\_mod\_poisson ... For compatibility with the generic.

## Value

An object of the class summary.glm

24 theta\_hat

theta\_hat

Create a vector of coefficients from the outcome model (yreg)

#### **Description**

This function extracts coef from yreg\_fit and 3s with zeros appropriately to create a named vector consistently having the following elements: (Intercept): A zero element is added for yreg = "survCox" for which no intercept is estimated (the baseline hazard is left unspecified). avar mvar avar:mvar: A zero element is added when interaction = FALSE. cvar: This part is eliminated when cvar = NULL. EMM\_AC\_Ymodel: This part is eliminated when EMM\_AC\_Ymodel = NULL. EMM\_MC: This part is eliminated when EMM\_MC = NULL.

## Usage

```
theta_hat(
  yreg,
  yreg_fit,
  avar,
  mvar,
  cvar,
  EMM_AC_Ymodel = NULL,
  interaction
)
```

#### **Arguments**

| yreg                | A character vector of length 1. Outcome regression type: "linear", "logistic", "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull".   |
|---------------------|--|
| <pre>yreg_fit</pre> | Model fit object for yreg (outcome model).   |
| avar                | A character vector of length 1. Treatment variable name.   |
| mvar                | A character vector of length 1. Mediator variable name.  |
| cvar                | A character vector of length > 0. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there should usually be some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |
| EMM_AC_Ymodel       | A character vector of length > 0. Effect modifiers names. The C in AxC product term in outcome model. Use NULL if there is no covariate.   |
| EMM_MC              | A character vector of length > 0. Effect modifiers names. The C in MxC product term in mediator model. Use NULL if there is no covariate.  |
| interaction         | A logical vector of length 1. Default to TRUE. Whether to include a mediator-treatment interaction term in the outcome regression model.   |

#### Value

A named numeric vector of coefficients.

validate\_args 25

| val: | ıdatı | e args |
|------|-------|--------|

Validate arguments to regmedint before passing to other functions

#### Description

Internal functions (usually) do not validate arguments, thus, we need to make sure informative errors are raised when the arguments are not safe for subsequent computation.

## Usage

```
validate_args(
  data,
  yvar,
  avar,
  mvar,
  cvar,
  EMM_AC_Mmodel,
  EMM_AC_Ymodel,
  EMM_MC,
  eventvar,
  a0,
  a1,
  m_cde,
  c_cond,
  mreg,
  yreg,
  interaction,
  casecontrol
)
```

| data          | Data frame containing the relevant variables.  |
|---------------|--|
| yvar          | A character vector of length 1. Outcome variable name. It should be the time variable for survival outcomes.   |
| avar          | A character vector of length 1. Treatment variable name.   |
| mvar          | A character vector of length 1. Mediator variable name.  |
| cvar          | A character vector of length > 0. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there should usually be some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |
| EMM_AC_Mmodel | A character vector of length > 0. Effect modifiers names. The C in AxC product term in mediator model. Use NULL if there is no covariate.  |
| EMM_AC_Ymodel | A character vector of length > 0. Effect modifiers names. The C in AxC product term in outcome model. Use NULL if there is no covariate.   |
| EMM_MC        | A character vector of length > 0. Effect modifiers names. The C in MxC product term in mediator model. Use NULL if there is no covariate.  |

26 validate\_regmedint

| eventvar    | An character vector of length 1. Only required for survival outcome regression models. Note that the coding is 1 for event and 0 for censoring, following the R survival package convention. |
|-------------|--|
| a0          | A numeric vector of length 1. Reference level of treatment variable that is considered "untreated" or "unexposed".   |
| a1          | A numeric vector of length 1.  |
| m_cde       | A numeric vector of length 1. Mediator level at which controlled direct effect is evaluated at.  |
| c_cond      | A numeric vector of the same length as cvar. Covariate vector at which conditional effects are evaluated at.   |
| mreg        | A character vector of length 1. Mediator regression type: "linear" or "logistic".  |
| yreg        | A character vector of length 1. Outcome regression type: "linear", "logistic", "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull".                             |
| interaction | A logical vector of length 1. Default to TRUE. Whether to include a mediator-treatment interaction term in the outcome regression model.   |
| casecontrol | A logical vector of length 1. Default to FALSE. Whether data comes from a case-control study.  |

## Value

No return value, called for side effects.

## Description

Check the structure of a proposed regmedint object for soundness.

## Usage

```
validate_regmedint(x)
```

## Arguments

x A regmedint object.

## Value

No return value, called for side effects.

vcov.regmedint 27

| VCOV      | regmed   | hint             |
|-----------|----------|------------------|
| V C O V . | I CEIIIC | 4 <b>T</b> I I C |

Extract variance estimates in the vcov form.

#### **Description**

Extract variance estimates evaluated at a0, a1, m\_cde, and c\_cond.

#### Usage

```
## S3 method for class 'regmedint'
vcov(object, a0 = NULL, a1 = NULL, m_cde = NULL, c_cond = NULL, ...)
```

## Arguments

| object | An object of the regmedint class.  |
|--------|--|
| a0     | A numeric vector of length one.  |
| a1     | A numeric vector of length one.  |
| m_cde  | A numeric vector of length one. A mediator value at which the controlled direct effect (CDE) conditional on the adjustment covariates is evaluated. If not provided, the default value supplied to the call to regmedint will be used. Only the CDE is affected. |
| c_cond | A numeric vector as long as the number of adjustment covariates. A set of covariate values at which the conditional natural effects are evaluated.   |
|        | For compatibility with the generic. Ignored.   |

## Value

A numeric matrix with the diagonals populated with variance estimates. Off-diagnonals are NA since these are not estimated.

## Examples

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,</pre>
                            ## Variables
                            yvar = "y",
                            avar = x,
                            mvar = "m"
                            cvar = c("c"),
                            eventvar = "event",
                            ## Values at which effects are evaluated
                            a0 = 0,
                            a1 = 1,
                            m\_cde = 1,
                            c\_cond = 0.5,
                            ## Model types
                            mreg = "logistic",
                            yreg = "survAFT_weibull",
                            ## Additional specification
                            interaction = TRUE,
```

28 vv2015

```
casecontrol = FALSE)
vcov(regmedint_obj)
## Evaluate at different values
vcov(regmedint_obj, m_cde = 0, c_cond = 1)
```

```
vcov.regmedint_mod_poisson
```

Robust sandwich variance estimator for modified Poisson

#### **Description**

Provide robust sandwich variance-covariance estimate using sandwich.

## Usage

```
## S3 method for class 'regmedint_mod_poisson'
vcov(object, ...)
```

## **Arguments**

 ${\tt object} \qquad \qquad {\tt A \ model \ object \ of \ the \ class \ regmedint\_mod\_poisson}$ 

... For compatibility with the generic.

#### Value

A variance-covariance matrix using the sandwich.

vv2015

Example dataset from Valeri and VanderWeele 2015.

#### **Description**

An example dataset from Valeri and VanderWeele (2015) <doi:10.1097/EDE.0000000000000253>.

#### Usage

vv2015

#### **Format**

A tibble with 100 rows and 7 variables:

- id Positive integer id.
- x Binary treatment assignment variable.
- m Binary mediator variable.
- y Time to event outcome variable.

cens Binary censoring indicator. Censored is 1.

c Continuous confounder variable.

event Binary event indicator. Event is 1.

vv2015

## Source

https://www.hsph.harvard.edu/tyler-vanderweele/tools-and-tutorials/

## **Index**

```
* datasets
                                                   validate_args, 25
    vv2015, 28
                                                   validate_regmedint, 26
                                                   vcov.regmedint, 27
beta_hat, 2
                                                   vcov.regmedint_mod_poisson, 28
                                                   vv2015, 28
calc_myreg, 3
calc_myreg_mreg_linear_yreg_linear, 4
calc_myreg_mreg_linear_yreg_logistic,
calc_myreg_mreg_logistic_yreg_linear,
{\tt calc\_myreg\_mreg\_logistic\_yreg\_logistic},
coef, 2, 24
coef.regmedint, 8
{\tt coef.summary\_regmedint}, 9
confint.regmedint, 10
coxph, 13
fit_mreg, 3-7, 11
fit_yreg, 3-6, 8, 12
glm, 11, 13
glm.nb, 13
grad_prop_med_yreg_linear, 13
grad_prop_med_yreg_logistic, 14
lm, 11, 13
new_regmedint, 14
print.regmedint, 16
print.summary_regmedint, 17
prop_med_yreg_linear, 18
prop_med_yreg_logistic, 18
regmedint, 8, 10, 11, 16, 19, 22, 27
\texttt{report\_missing}, \textcolor{red}{21}
sandwich, 23, 28
summary.glm, 23
summary.regmedint, 17, 22
summary.regmedint_mod_poisson, 23
survreg, 13
theta_hat, 24
```