Package 'cTMed'

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Contents
BootBeta

2 Contents

BootMedStd	
BootTotalCentral	
confint.ctmedboot	25
confint.ctmeddelta	28
confint.ctmedmc	30
DeltaBeta	32
DeltaBetaStd	35
DeltaIndirectCentral	39
DeltaMed	42
DeltaMedStd	46
DeltaTotalCentral	50
Direct	53
DirectStd	56
Indirect	58
IndirectCentral	60
IndirectStd	62
MCBeta	65
MCBetaStd	
MCIndirectCentral	
MCMed	
MCMedStd	
MCPhi	84
MCPhiSigma	86
MCTotalCentral	
Med	
MedStd	
plot.ctmedboot	
plot.ctmeddelta	
plot.ctmedmc	
plot.ctmedmed	
plot.ctmedtraj	
PosteriorBeta	
PosteriorIndirectCentral	
PosteriorMed	
PosteriorTotalCentral	
print.ctmedboot	
print.ctmeddelta	
print.ctmedeffect	
print.ctmedmc	
print.ctmedmcphi	
print.ctmedmed	
print.ctmedtraj	
summary.ctmedboot	
summary.ctmeddelta	
summary.ctmedmc	
summary.ctmedmed	
summary.ctmedposteriorphi	
summary.ctmedtraj	

BootBeta 3

	TotalCentral TotalStd	 		
Index				144
BootE	Beta	Coefficients (· ·	Elements of the Matrix of nterval or a Range of Time

Description

This function generates a bootstrap method sampling distribution for the elements of the matrix of lagged coefficients β over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model drift matrix Φ .

Usage

```
BootBeta(phi, phi_hat, delta_t, ncores = NULL, tol = 0.01)
```

Arguments

phi	List of numeric matrices. Each element of the list is a bootstrap estimate of the drift matrix (Φ) .
phi_hat	Numeric matrix. The estimated drift matrix $(\hat{\Phi})$ from the original data set. phi_hat should have row and column names pertaining to the variables in the system.
delta_t	Numeric. Time interval (Δt) .
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of replications R is a large value.
tol	Numeric. Smallest possible time interval to allow.

Details

See Total().

Value

Returns an object of class ctmedboot which is a list with the following elements:

```
call Function call.args Function arguments.fun Function used ("BootBeta").output A list with length of length(delta_t).
```

4 BootBeta

Each element in the output list has the following elements:

est Estimated elements of the matrix of lagged coefficients.

thetahatstar A matrix of bootstrap elements of the matrix of lagged coefficients.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

```
Other Continuous Time Mediation Functions: BootBetaStd(), BootIndirectCentral(), BootMed(), BootMed(), BootMed(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()
```

```
## Not run:
library(bootStateSpace)
# prepare parameters
## number of individuals
n <- 50
## time points
time <- 100
delta_t <- 0.10
## dynamic structure
p < -3
mu0 \leftarrow rep(x = 0, times = p)
sigma0 <- matrix(</pre>
  data = c(
    1.0,
    0.2,
    0.2,
    0.2,
    1.0,
    0.2,
    0.2,
    0.2,
```

BootBeta 5

```
1.0
 ),
 nrow = p
)
sigma0_l <- t(chol(sigma0))</pre>
mu \leftarrow rep(x = 0, times = p)
phi <- matrix(</pre>
  data = c(
    -0.357,
    0.771,
    -0.450,
    0.0,
    -0.511,
    0.729,
    0,
    0,
    -0.693
  ),
  nrow = p
sigma <- matrix(</pre>
  data = c(
    0.24455556,
    0.02201587,
    -0.05004762,
    0.02201587,
    0.07067800,
    0.01539456,
    -0.05004762,
    0.01539456,
    0.07553061
  ),
  nrow = p
sigma_l <- t(chol(sigma))</pre>
## measurement model
k <- 3
nu \leftarrow rep(x = 0, times = k)
lambda <- diag(k)</pre>
theta <-0.2 * diag(k)
theta_l \leftarrow t(chol(theta))
boot <- PBSSMOUFixed(</pre>
  R = 10L, # use at least 1000 in actual research
  path = getwd(),
  prefix = "ou",
  n = n,
  time = time,
  delta_t = delta_t,
  mu0 = mu0,
  sigma0_1 = sigma0_1,
  mu = mu,
  phi = phi,
```

```
sigma_l = sigma_l,
 nu = nu,
 lambda = lambda,
 theta_l = theta_l,
 ncores = NULL, # consider using multiple cores
 seed = 42
)
phi_hat <- phi
colnames(phi_hat) <- rownames(phi_hat) <- c("x", "m", "y")</pre>
phi <- extract(object = boot, what = "phi")</pre>
# Specific time interval ------
BootBeta(
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1
)
# Range of time intervals ------
boot <- BootBeta(</pre>
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1:5
plot(boot)
plot(boot, type = "bc") # bias-corrected
# BootBeta has a number of methods including
# print, summary, confint, and plot
print(boot)
summary(boot)
confint(boot, level = 0.95)
print(boot, type = "bc") # bias-corrected
summary(boot, type = "bc")
confint(boot, level = 0.95, type = "bc")
## End(Not run)
```

BootBetaStd

Bootstrap Sampling Distribution for the Elements of the Standardized Matrix of Lagged Coefficients Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a bootstrap method sampling distribution for the elements of the standardized matrix of lagged coefficients β over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model drift matrix Φ .

Usage

```
BootBetaStd(phi, sigma, phi_hat, sigma_hat, delta_t, ncores = NULL, tol = 0.01)
```

Arguments

phi	List of numeric matrices. Each element of the list is a bootstrap estimate of the drift matrix (Φ) .
sigma	List of numeric matrices. Each element of the list is a bootstrap estimate of the process noise covariance matrix (Σ) .
phi_hat	Numeric matrix. The estimated drift matrix $(\hat{\Phi})$ from the original data set. phi_hat should have row and column names pertaining to the variables in the system.
sigma_hat	Numeric matrix. The estimated process noise covariance matrix $(\hat{\Sigma})$ from the original data set.
delta_t	Numeric. Time interval (Δt) .
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of replications R is a large value.
tol	Numeric. Smallest possible time interval to allow.

Details

See TotalStd().

Value

Returns an object of class ctmedboot which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("BootBetaStd").

output A list with length of length(delta_t).

Each element in the output list has the following elements:

est Estimated elements of the standardized matrix of lagged coefficients.

thetahatstar A matrix of bootstrap elements of the standardized matrix of lagged coefficients.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
## Not run:
library(bootStateSpace)
# prepare parameters
## number of individuals
n <- 50
## time points
time <- 100
delta_t <- 0.10
## dynamic structure
p <- 3
mu0 < -rep(x = 0, times = p)
sigma0 <- matrix(</pre>
  data = c(
    1.0,
    0.2,
    0.2,
    0.2,
    1.0,
    0.2,
    0.2,
    0.2,
    1.0
  ),
  nrow = p
sigma0_l <- t(chol(sigma0))</pre>
mu \leftarrow rep(x = 0, times = p)
phi <- matrix(</pre>
  data = c(
    -0.357,
```

```
0.771,
    -0.450,
    0.0,
    -0.511,
    0.729,
    0,
    0,
    -0.693
  ),
  nrow = p
)
sigma <- matrix(</pre>
  data = c(
    0.24455556,
    0.02201587,
    -0.05004762,
    0.02201587,
    0.07067800,
    0.01539456,
    -0.05004762,
    0.01539456,
    0.07553061
  ),
  nrow = p
)
sigma_l <- t(chol(sigma))</pre>
## measurement model
k <- 3
nu \leftarrow rep(x = 0, times = k)
lambda <- diag(k)</pre>
theta <- 0.2 * diag(k)
theta_l <- t(chol(theta))</pre>
boot <- PBSSMOUFixed(</pre>
  R = 10L, # use at least 1000 in actual research
  path = getwd(),
  prefix = "ou",
  n = n,
  time = time,
  delta_t = delta_t,
  mu0 = mu0,
  sigma0_1 = sigma0_1,
  mu = mu,
  phi = phi,
  sigma_l = sigma_l,
  nu = nu,
  lambda = lambda,
  theta_1 = theta_1,
  ncores = NULL, # consider using multiple cores
  seed = 42
)
phi_hat <- phi
colnames(phi_hat) <- rownames(phi_hat) <- c("x", "m", "y")</pre>
```

```
sigma_hat <- sigma</pre>
phi <- extract(object = boot, what = "phi")</pre>
sigma <- extract(object = boot, what = "sigma")</pre>
# Specific time interval ------
BootBetaStd(
 phi = phi,
 sigma = sigma,
 phi_hat = phi_hat,
 sigma_hat = sigma_hat,
 delta_t = 1
# Range of time intervals -----
boot <- BootBetaStd(</pre>
 phi = phi,
 sigma = sigma,
 phi_hat = phi_hat,
 sigma_hat = sigma_hat,
 delta_t = 1:5
)
plot(boot)
plot(boot, type = "bc") # bias-corrected
# Methods ------
# BootBetaStd has a number of methods including
# print, summary, confint, and plot
print(boot)
summary(boot)
confint(boot, level = 0.95)
print(boot, type = "bc") # bias-corrected
summary(boot, type = "bc")
confint(boot, level = 0.95, type = "bc")
## End(Not run)
```

BootIndirectCentral Bootstrap Sampling Distribution for the Indirect Effect Centrality
Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a bootstrap method sampling distribution for the indirect effect centrality over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model drift matrix Φ .

Usage

```
BootIndirectCentral(phi, phi_hat, delta_t, ncores = NULL, tol = 0.01)
```

Arguments

phi	List of numeric matrices. Each element of the list is a bootstrap estimate of the drift matrix (Φ) .
phi_hat	Numeric matrix. The estimated drift matrix $(\hat{\Phi})$ from the original data set. phi_hat should have row and column names pertaining to the variables in the system.
delta_t	Numeric. Time interval (Δt).
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of replications R is a large value.
tol	Numeric. Smallest possible time interval to allow.

Details

See IndirectCentral() more details.

Value

Returns an object of class ctmedboot which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("BootIndirectCentral").

output A list with length of length(delta_t).

Each element in the output list has the following elements:

est A vector of indirect effect centrality.

thetahatstar A matrix of bootstrap indirect effect centrality.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
## Not run:
library(bootStateSpace)
# prepare parameters
## number of individuals
n <- 50
## time points
time <- 100
delta_t <- 0.10
## dynamic structure
p <- 3
mu0 < -rep(x = 0, times = p)
sigma0 <- matrix(</pre>
  data = c(
    1.0,
    0.2,
    0.2,
    0.2,
    1.0,
    0.2,
    0.2,
    0.2,
    1.0
  ),
  nrow = p
sigma0_1 \leftarrow t(chol(sigma0))
mu \leftarrow rep(x = 0, times = p)
phi <- matrix(</pre>
  data = c(
    -0.357,
    0.771,
    -0.450,
    0.0,
    -0.511,
    0.729,
    0,
    0,
    -0.693
  ),
  nrow = p
sigma <- matrix(</pre>
```

```
data = c(
   0.24455556,
   0.02201587,
   -0.05004762,
   0.02201587,
   0.07067800,
   0.01539456,
   -0.05004762,
   0.01539456,
   0.07553061
 ),
 nrow = p
sigma_l <- t(chol(sigma))</pre>
## measurement model
k <- 3
nu \leftarrow rep(x = 0, times = k)
lambda <- diag(k)</pre>
theta <- 0.2 * diag(k)
theta_l <- t(chol(theta))</pre>
boot <- PBSSMOUFixed(</pre>
 R = 10L, # use at least 1000 in actual research
 path = getwd(),
 prefix = "ou",
 n = n,
 time = time,
 delta_t = delta_t,
 mu0 = mu0,
 sigma0_1 = sigma0_1,
 mu = mu,
 phi = phi,
 sigma_l = sigma_l,
 nu = nu,
 lambda = lambda,
 theta_1 = theta_1,
 ncores = NULL, # consider using multiple cores
 seed = 42
phi_hat <- phi</pre>
colnames(phi_hat) <- rownames(phi_hat) <- c("x", "m", "y")</pre>
phi <- extract(object = boot, what = "phi")</pre>
# Specific time interval ------
BootIndirectCentral(
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1
)
# Range of time intervals ------
boot <- BootIndirectCentral(</pre>
 phi = phi,
```

14 BootMed

BootMed

Bootstrap Sampling Distribution of Total, Direct, and Indirect Effects of X on Y Through M Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a bootstrap method sampling distribution of the total, direct and indirect effects of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model drift matrix $\mathbf{\Phi}$.

Usage

```
BootMed(phi, phi_hat, delta_t, from, to, med, ncores = NULL, tol = 0.01)
```

Arguments

phi	List of numeric matrices. Each element of the list is a bootstrap estimate of the drift matrix (Φ) .
phi_hat	Numeric matrix. The estimated drift matrix $(\hat{\Phi})$ from the original data set. phi_hat should have row and column names pertaining to the variables in the system.
delta_t	Numeric. Time interval (Δt).
from	Character string. Name of the independent variable X in phi.
to	Character string. Name of the dependent variable Y in phi.
med	Character vector. Name/s of the mediator variable/s in phi.
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of replications R is a large value.
tol	Numeric. Smallest possible time interval to allow.

BootMed 15

Details

See Total(), Direct(), and Indirect() for more details.

Value

Returns an object of class ctmedboot which is a list with the following elements:

```
call Function call.args Function arguments.fun Function used ("BootMed").
```

output A list with length of length(delta_t).

Each element in the output list has the following elements:

est A vector of total, direct, and indirect effects.

thetahatstar A matrix of bootstrap total, direct, and indirect effects.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

```
Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()
```

```
## Not run:
library(bootStateSpace)
# prepare parameters
## number of individuals
n <- 50
## time points
time <- 100</pre>
```

BootMed BootMed

```
delta_t <- 0.10
## dynamic structure
p <- 3
mu0 < -rep(x = 0, times = p)
sigma0 <- matrix(</pre>
  data = c(
    1.0,
    0.2,
    0.2,
    0.2,
    1.0,
    0.2,
    0.2,
    0.2,
    1.0
  ),
  nrow = p
)
sigma0_1 \leftarrow t(chol(sigma0))
mu \leftarrow rep(x = 0, times = p)
phi <- matrix(</pre>
  data = c(
    -0.357,
    0.771,
    -0.450,
    0.0,
    -0.511,
    0.729,
    0,
    0,
    -0.693
  ),
  nrow = p
sigma <- matrix(</pre>
  data = c(
    0.24455556,
    0.02201587,
    -0.05004762,
    0.02201587,
    0.07067800,
    0.01539456,
    -0.05004762,
    0.01539456,
    0.07553061
  ),
  nrow = p
)
sigma_l <- t(chol(sigma))</pre>
## measurement model
k <- 3
nu \leftarrow rep(x = 0, times = k)
lambda <- diag(k)</pre>
```

BootMed 17

```
theta <-0.2 * diag(k)
theta_l <- t(chol(theta))</pre>
boot <- PBSSMOUFixed(</pre>
 R = 10L, # use at least 1000 in actual research
 path = getwd(),
 prefix = "ou",
 n = n,
 time = time,
 delta_t = delta_t,
 mu0 = mu0,
 sigma0_1 = sigma0_1,
 mu = mu,
 phi = phi,
 sigma_l = sigma_l,
 nu = nu,
 lambda = lambda,
 theta_l = theta_l,
 ncores = NULL, # consider using multiple cores
 seed = 42
)
phi_hat <- phi</pre>
colnames(phi_hat) \leftarrow rownames(phi_hat) \leftarrow c("x", "m", "y")
phi <- extract(object = boot, what = "phi")</pre>
# Specific time interval ------
BootMed(
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m"
)
# Range of time intervals ------
boot <- BootMed(</pre>
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m"
)
plot(boot)
plot(boot, type = "bc") # bias-corrected
# Methods ------
# BootMed has a number of methods including
# print, summary, confint, and plot
print(boot)
summary(boot)
confint(boot, level = 0.95)
```

```
print(boot, type = "bc") # bias-corrected
summary(boot, type = "bc")
confint(boot, level = 0.95, type = "bc")
## End(Not run)
```

BootMedStd

Bootstrap Sampling Distribution of Standardized Total, Direct, and Indirect Effects of X on Y Through M Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a bootstrap method sampling distribution of the standardized total, direct and indirect effects of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model drift matrix $\mathbf{\Phi}$.

Usage

```
BootMedStd(
   phi,
   sigma,
   phi_hat,
   sigma_hat,
   delta_t,
   from,
   to,
   med,
   ncores = NULL,
   tol = 0.01
)
```

Arguments

phi	List of numeric matrices. Each element of the list is a bootstrap estimate of the drift matrix (Φ) .
sigma	List of numeric matrices. Each element of the list is a bootstrap estimate of the process noise covariance matrix (Σ) .
phi_hat	Numeric matrix. The estimated drift matrix $(\hat{\Phi})$ from the original data set. phi_hat should have row and column names pertaining to the variables in the system.
sigma_hat	Numeric matrix. The estimated process noise covariance matrix $(\hat{\Sigma})$ from the original data set.
delta_t	Numeric. Time interval (Δt).

from	Character string. Name of the independent variable X in phi.
to	Character string. Name of the dependent variable \boldsymbol{Y} in phi.
med	Character vector. Name/s of the mediator variable/s in phi.

ncores Positive integer. Number of cores to use. If ncores = NULL, use a single core.

Consider using multiple cores when number of replications R is a large value.

tol Numeric. Smallest possible time interval to allow.

Details

See TotalStd(), DirectStd(), and IndirectStd() for more details.

Value

Returns an object of class ctmedboot which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("BootMedStd").

output A list with length of length(delta_t).

Each element in the output list has the following elements:

est A vector of standardized total, direct, and indirect effects.

thetahatstar A matrix of bootstrap standardized total, direct, and indirect effects.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

Examples

```
## Not run:
library(bootStateSpace)
# prepare parameters
## number of individuals
n <- 50
## time points
time <- 100
delta_t <- 0.10
## dynamic structure
p <- 3
mu0 < -rep(x = 0, times = p)
sigma0 <- matrix(</pre>
  data = c(
    1.0,
    0.2,
    0.2,
    0.2,
    1.0,
    0.2,
    0.2,
    0.2,
    1.0
  ),
  nrow = p
)
sigma0_l <- t(chol(sigma0))</pre>
mu \leftarrow rep(x = 0, times = p)
phi <- matrix(</pre>
  data = c(
    -0.357,
    0.771,
    -0.450,
    0.0,
    -0.511,
    0.729,
    0,
    0,
    -0.693
  ),
  nrow = p
)
sigma <- matrix(</pre>
  data = c(
    0.24455556,
    0.02201587,
    -0.05004762,
    0.02201587,
    0.07067800,
    0.01539456,
    -0.05004762,
```

0.01539456,

```
0.07553061
  ),
 nrow = p
)
sigma_l <- t(chol(sigma))</pre>
## measurement model
k <- 3
nu \leftarrow rep(x = 0, times = k)
lambda <- diag(k)</pre>
theta <- 0.2 * diag(k)
theta_l <- t(chol(theta))</pre>
boot <- PBSSMOUFixed(</pre>
  R = 10L, # use at least 1000 in actual research
  path = getwd(),
  prefix = "ou",
  n = n,
  time = time,
  delta_t = delta_t,
  mu0 = mu0,
  sigma0_1 = sigma0_1,
  mu = mu,
  phi = phi,
  sigma_l = sigma_l,
  nu = nu,
  lambda = lambda,
  theta_l = theta_l,
  ncores = NULL, # consider using multiple cores
  seed = 42
)
phi_hat <- phi</pre>
colnames(phi_hat) \leftarrow rownames(phi_hat) \leftarrow c("x", "m", "y")
sigma_hat <- sigma</pre>
phi <- extract(object = boot, what = "phi")</pre>
sigma <- extract(object = boot, what = "sigma")</pre>
# Specific time interval ------
BootMedStd(
  phi = phi,
  sigma = sigma,
  phi_hat = phi_hat,
  sigma_hat = sigma_hat,
  delta_t = 1,
  from = "x",
  to = "y",
  med = "m"
)
# Range of time intervals -----
boot <- BootMedStd(</pre>
  phi = phi,
  sigma = sigma,
  phi_hat = phi_hat,
```

```
sigma_hat = sigma_hat,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m"
)
plot(boot)
plot(boot, type = "bc") # bias-corrected
# Methods -----
# BootMedStd has a number of methods including
# print, summary, confint, and plot
print(boot)
summary(boot)
confint(boot, level = 0.95)
print(boot, type = "bc") # bias-corrected
summary(boot, type = "bc")
confint(boot, level = 0.95, type = "bc")
## End(Not run)
```

BootTotalCentral

Bootstrap Sampling Distribution for the Total Effect Centrality Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a bootstrap method sampling distribution for the total effect centrality over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model drift matrix Φ .

Usage

```
BootTotalCentral(phi, phi_hat, delta_t, ncores = NULL, tol = 0.01)
```

Arguments

phi	List of numeric matrices. Each element of the list is a bootstrap estimate of the drift matrix (Φ) .
phi_hat	Numeric matrix. The estimated drift matrix $(\hat{\Phi})$ from the original data set. phi_hat should have row and column names pertaining to the variables in the system.
delta_t	Numeric. Time interval (Δt) .
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of replications R is a large value.
tol	Numeric. Smallest possible time interval to allow.

Details

See TotalCentral() more details.

Value

Returns an object of class ctmedboot which is a list with the following elements:

```
call Function call.args Function arguments.fun Function used ("BootTotalCentral").output A list with length of length(delta_t).
```

Each element in the output list has the following elements:

est A vector of total effect centrality.

thetahatstar A matrix of bootstrap total effect centrality.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

```
Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()
```

```
## Not run:
library(bootStateSpace)
# prepare parameters
## number of individuals
n <- 50
## time points
time <- 100</pre>
```

```
delta_t <- 0.10
## dynamic structure
p <- 3
mu0 < -rep(x = 0, times = p)
sigma0 <- matrix(</pre>
  data = c(
    1.0,
    0.2,
    0.2,
    0.2,
    1.0,
    0.2,
    0.2,
    0.2,
    1.0
  ),
  nrow = p
)
sigma0_1 \leftarrow t(chol(sigma0))
mu \leftarrow rep(x = 0, times = p)
phi <- matrix(</pre>
  data = c(
    -0.357,
    0.771,
    -0.450,
    0.0,
    -0.511,
    0.729,
    0,
    0,
    -0.693
  ),
  nrow = p
sigma <- matrix(</pre>
  data = c(
    0.24455556,
    0.02201587,
    -0.05004762,
    0.02201587,
    0.07067800,
    0.01539456,
    -0.05004762,
    0.01539456,
    0.07553061
  ),
  nrow = p
)
sigma_l <- t(chol(sigma))</pre>
## measurement model
k <- 3
nu \leftarrow rep(x = 0, times = k)
lambda <- diag(k)</pre>
```

```
theta <-0.2 * diag(k)
theta_l <- t(chol(theta))</pre>
boot <- PBSSMOUFixed(</pre>
 R = 10L, # use at least 1000 in actual research
 path = getwd(),
 prefix = "ou",
 n = n,
 time = time,
 delta_t = delta_t,
 mu0 = mu0,
 sigma0_1 = sigma0_1,
 mu = mu,
 phi = phi,
 sigma_l = sigma_l,
 nu = nu,
 lambda = lambda,
 theta_l = theta_l,
 ncores = NULL, # consider using multiple cores
 seed = 42
)
phi_hat <- phi
colnames(phi_hat) \leftarrow rownames(phi_hat) \leftarrow c("x", "m", "y")
phi <- extract(object = boot, what = "phi")</pre>
# Specific time interval ------
BootTotalCentral(
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1
)
# Range of time intervals ------
boot <- BootTotalCentral(</pre>
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1:5
plot(boot)
plot(boot, type = "bc") # bias-corrected
# Methods ------
# BootTotalCentral has a number of methods including
# print, summary, confint, and plot
print(boot)
summary(boot)
confint(boot, level = 0.95)
print(boot, type = "bc") # bias-corrected
summary(boot, type = "bc")
confint(boot, level = 0.95, type = "bc")
## End(Not run)
```

26 confint.ctmedboot

confint.ctmedboot

Bootstrap Method Confidence Intervals

Description

Bootstrap Method Confidence Intervals

Usage

```
## S3 method for class 'ctmedboot'
confint(object, parm = NULL, level = 0.95, type = "pc", ...)
```

Arguments

object Object of class ctmedboot.

parm a specification of which parameters are to be given confidence intervals, either

a vector of numbers or a vector of names. If missing, all parameters are consid-

ered.

level the confidence level required.

type Charater string. Confidence interval type, that is, type = "pc" for percentile;

type = "bc" for bias corrected.

... additional arguments.

Value

Returns a data frame of confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

```
## Not run:
library(bootStateSpace)
# prepare parameters
## number of individuals
n <- 50
## time points
time <- 100
delta_t <- 0.10
## dynamic structure
p <- 3
mu0 <- rep(x = 0, times = p)
sigma0 <- matrix(
   data = c(
        1.0,
        0.2,</pre>
```

confint.ctmedboot 27

```
0.2,
    0.2,
    1.0,
    0.2,
    0.2,
    0.2,
    1.0
  ),
  nrow = p
)
sigma0_1 \leftarrow t(chol(sigma0))
mu \leftarrow rep(x = 0, times = p)
phi <- matrix(</pre>
  data = c(
    -0.357,
    0.771,
    -0.450,
    0.0,
    -0.511,
    0.729,
    0,
    0,
    -0.693
  ),
  nrow = p
sigma <- matrix(</pre>
  data = c(
    0.24455556,
    0.02201587,
    -0.05004762,
    0.02201587,
    0.07067800,
    0.01539456,
    -0.05004762,
    0.01539456,
    0.07553061
  ),
  nrow = p
sigma_l <- t(chol(sigma))</pre>
## measurement model
k <- 3
nu \leftarrow rep(x = 0, times = k)
lambda <- diag(k)</pre>
theta <- 0.2 * diag(k)
theta_l <- t(chol(theta))</pre>
boot <- PBSSMOUFixed(</pre>
  R = 1000L,
  path = getwd(),
  prefix = "ou",
  n = n,
```

28 confint.ctmeddelta

```
time = time,
 delta_t = delta_t,
 mu0 = mu0,
 sigma0_1 = sigma0_1,
 mu = mu,
 phi = phi,
 sigma_l = sigma_l,
 nu = nu,
 lambda = lambda,
 theta_1 = theta_1,
 ncores = parallel::detectCores() - 1,
 seed = 42
phi_hat <- phi
colnames(phi_hat) \leftarrow rownames(phi_hat) \leftarrow c("x", "m", "y")
phi <- extract(object = boot, what = "phi")</pre>
# Specific time interval ------
boot <- BootMed(</pre>
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m"
confint(boot)
confint(boot, type = "bc") # bias-corrected
# Range of time intervals ------
boot <- BootMed(</pre>
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m"
)
confint(boot)
confint(boot, type = "bc") # bias-corrected
## End(Not run)
```

confint.ctmeddelta

Delta Method Confidence Intervals

Description

Delta Method Confidence Intervals

confint.ctmeddelta 29

Usage

```
## S3 method for class 'ctmeddelta'
confint(object, parm = NULL, level = 0.95, ...)
```

Arguments

object Object of class ctmeddelta. a specification of which parameters are to be given confidence intervals, either parm a vector of numbers or a vector of names. If missing, all parameters are consid-

level the confidence level required.

additional arguments.

Value

Returns a data frame of confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

```
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
  data = c(
    0.00843, 0.00040, -0.00151,
    -0.00600, -0.00033, 0.00110,
    0.00324, 0.00020, -0.00061,
    0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
    0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
    0.00103, -0.00007, -0.00283,
    -0.00050, 0.00000, 0.00156,
    -0.00600, -0.00022, 0.00103,
    0.00644, 0.00031, -0.00119,
    -0.00374, -0.00021, 0.00070,
    -0.00033, -0.00273, -0.00007,
    0.00031, 0.00287, 0.00013,
    -0.00014, -0.00170, -0.00012,
    0.00110, -0.00016, -0.00283,
```

30 confint.ctmedmc

```
-0.00119, 0.00013, 0.00297,
   0.00063, -0.00004, -0.00177,
   0.00324, 0.00009, -0.00050,
   -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Specific time interval ------
delta <- DeltaMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m"
confint(delta, level = 0.95)
# Range of time intervals ------
delta <- DeltaMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m"
confint(delta, level = 0.95)
```

confint.ctmedmc

Monte Carlo Method Confidence Intervals

Description

Monte Carlo Method Confidence Intervals

Usage

```
## S3 method for class 'ctmedmc'
confint(object, parm = NULL, level = 0.95, ...)
```

confint.ctmedmc 31

Arguments

object Object of class ctmedmc.

parm a specification of which parameters are to be given confidence intervals, either a vector of numbers or a vector of names. If missing, all parameters are considered.

level the confidence level required.

... additional arguments.

Value

Returns a data frame of confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

```
set.seed(42)
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) \leftarrow rownames(phi) \leftarrow c("x", "m", "y")
vcov_phi_vec <- matrix(</pre>
  data = c(
    0.00843, 0.00040, -0.00151,
    -0.00600, -0.00033, 0.00110,
    0.00324, 0.00020, -0.00061,
    0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
    0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
    0.00103, -0.00007, -0.00283,
    -0.00050, 0.00000, 0.00156,
    -0.00600, -0.00022, 0.00103,
    0.00644, 0.00031, -0.00119,
    -0.00374, -0.00021, 0.00070,
    -0.00033, -0.00273, -0.00007,
    0.00031, 0.00287, 0.00013,
    -0.00014, -0.00170, -0.00012,
    0.00110, -0.00016, -0.00283,
    -0.00119, 0.00013, 0.00297,
    0.00063, -0.00004, -0.00177,
    0.00324, 0.00009, -0.00050,
    -0.00374, -0.00014, 0.00063,
```

32 DeltaBeta

```
0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Specific time interval ------
mc <- MCMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m",
 R = 100L # use a large value for R in actual research
)
confint(mc, level = 0.95)
# Range of time intervals ------
mc <- MCMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m",
 R = 100L # use a large value for R in actual research
)
confint(mc, level = 0.95)
```

DeltaBeta

Delta Method Sampling Variance-Covariance Matrix for the Elements of the Matrix of Lagged Coefficients Over a Specific Time Interval or a Range of Time Intervals

Description

This function computes the delta method sampling variance-covariance matrix for the elements of the matrix of lagged coefficients β over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model's drift matrix Φ .

Usage

```
DeltaBeta(phi, vcov_phi_vec, delta_t, ncores = NULL, tol = 0.01)
```

DeltaBeta 33

Arguments

phi Numeric matrix. The drift matrix (Φ). phi should have row and column names

pertaining to the variables in the system.

vcov_phi_vec Numeric matrix. The sampling variance-covariance matrix of $vec(\Phi)$.

delta_t Vector of positive numbers. Time interval (Δt) .

ncores Positive integer. Number of cores to use. If ncores = NULL, use a single core.

Consider using multiple cores when the length of delta_t is long.

tol Numeric. Smallest possible time interval to allow.

Details

See Total().

Delta Method:

Let θ be $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be $\operatorname{vec}(\hat{\Phi})$. By the multivariate central limit theory, the function g using $\hat{\theta}$ as input can be expressed as:

$$\sqrt{n}\left(\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) - \mathbf{g}\left(\boldsymbol{\theta}\right)\right) \xrightarrow{\mathrm{D}} \mathcal{N}\left(0, \mathbf{J}\boldsymbol{\Gamma}\mathbf{J}'\right)$$

where **J** is the matrix of first-order derivatives of the function **g** with respect to the elements of θ and Γ is the asymptotic variance-covariance matrix of $\hat{\theta}$.

From the former, we can derive the distribution of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ as follows:

$$\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) \approx \mathcal{N}\left(\mathbf{g}\left(\boldsymbol{\theta}\right), n^{-1}\mathbf{J}\mathbf{\Gamma}\mathbf{J}'\right)$$

The uncertainty associated with the estimator $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ is, therefore, given by $n^{-1}\mathbf{J}\Gamma\mathbf{J}'$. When Γ is unknown, by substitution, we can use the estimated sampling variance-covariance matrix of $\hat{\boldsymbol{\theta}}$, that is, $\hat{\mathbb{V}}\left(\hat{\boldsymbol{\theta}}\right)$ for $n^{-1}\Gamma$. Therefore, the sampling variance-covariance matrix of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ is given by

$$\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) \approx \mathcal{N}\left(\mathbf{g}\left(\boldsymbol{\theta}\right), \mathbf{J}\hat{\mathbb{V}}\left(\hat{\boldsymbol{\theta}}\right) \mathbf{J}'\right).$$

Value

Returns an object of class ctmeddelta which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("DeltaBeta").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

delta_t Time interval.

34 DeltaBeta

jacobian Jacobian matrix.

est Estimated elements of the matrix of lagged coefficients.

vcov Sampling variance-covariance matrix of estimated elements of the matrix of lagged coefficients.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
phi <- matrix(</pre>
 data = c(
    -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
 ),
 nrow = 3
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
 data = c(
    0.00843, 0.00040, -0.00151,
    -0.00600, -0.00033, 0.00110,
    0.00324, 0.00020, -0.00061,
    0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
    0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
    0.00103, -0.00007, -0.00283,
    -0.00050, 0.00000, 0.00156,
```

DeltaBetaStd 35

```
-0.00600, -0.00022, 0.00103,
   0.00644, 0.00031, -0.00119,
   -0.00374, -0.00021, 0.00070,
   -0.00033, -0.00273, -0.00007,
   0.00031, 0.00287, 0.00013,
   -0.00014, -0.00170, -0.00012,
   0.00110, -0.00016, -0.00283,
   -0.00119, 0.00013, 0.00297,
   0.00063, -0.00004, -0.00177,
   0.00324, 0.00009, -0.00050,
   -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Specific time interval ------
DeltaBeta(
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1
)
# Range of time intervals -----
delta <- DeltaBeta(
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5
plot(delta)
# Methods ------
# DeltaBeta has a number of methods including
# print, summary, confint, and plot
print(delta)
summary(delta)
confint(delta, level = 0.95)
plot(delta)
```

DeltaBetaStd

Delta Method Sampling Variance-Covariance Matrix for the Elements of the Standardized Matrix of Lagged Coefficients Over a Specific Time Interval or a Range of Time Intervals

Description

This function computes the delta method sampling variance-covariance matrix for the elements of the standardized matrix of lagged coefficients β over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model's drift matrix Φ and process noise covariance matrix Σ .

Usage

DeltaBetaStd(phi, sigma, vcov_theta, delta_t, ncores = NULL, tol = 0.01)

Arguments

phi	Numeric matrix. The drift matrix (Φ) . phi should have row and column names pertaining to the variables in the system.
sigma	Numeric matrix. The process noise covariance matrix (Σ) .
vcov_theta	Numeric matrix. The sampling variance-covariance matrix of $\operatorname{vec}\left(\mathbf{\Phi}\right)$ and $\operatorname{vech}\left(\mathbf{\Sigma}\right)$
delta_t	Numeric. Time interval (Δt).
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of replications R is a large value.
tol	Numeric. Smallest possible time interval to allow.

Details

See TotalStd().

Delta Method:

Let θ be a vector that combines $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise and $\operatorname{vech}(\Sigma)$, that is, the unique elements of the Σ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be a vector that combines $\operatorname{vec}(\hat{\Phi})$ and $\operatorname{vech}(\hat{\Sigma})$. By the multivariate central limit theory, the function \mathbf{g} using $\hat{\theta}$ as input can be expressed as:

$$\sqrt{n}\left(\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) - \mathbf{g}\left(\boldsymbol{\theta}\right)\right) \xrightarrow{\mathrm{D}} \mathcal{N}\left(0, \mathbf{J}\boldsymbol{\Gamma}\mathbf{J}'\right)$$

where **J** is the matrix of first-order derivatives of the function **g** with respect to the elements of θ and Γ is the asymptotic variance-covariance matrix of $\hat{\theta}$.

From the former, we can derive the distribution of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ as follows:

$$\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) \approx \mathcal{N}\left(\mathbf{g}\left(\boldsymbol{\theta}\right), n^{-1}\mathbf{J}\mathbf{\Gamma}\mathbf{J}'\right)$$

The uncertainty associated with the estimator $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ is, therefore, given by $n^{-1}\mathbf{J}\Gamma\mathbf{J}'$. When Γ is unknown, by substitution, we can use the estimated sampling variance-covariance matrix of $\hat{\boldsymbol{\theta}}$, that is, $\hat{\mathbb{V}}\left(\hat{\boldsymbol{\theta}}\right)$ for $n^{-1}\Gamma$. Therefore, the sampling variance-covariance matrix of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ is given by

$$\mathbf{g}\left(\hat{oldsymbol{ heta}}
ight)pprox\mathcal{N}\left(\mathbf{g}\left(oldsymbol{ heta}
ight),\mathbf{J}\hat{\mathbb{V}}\left(\hat{oldsymbol{ heta}}
ight)\mathbf{J}'
ight).$$

DeltaBetaStd 37

Value

Returns an object of class ctmeddelta which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("DeltaBetaStd").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

delta_t Time interval.

jacobian Jacobian matrix.

est Estimated elements of the standardized matrix of lagged coefficients.

vcov Sampling variance-covariance matrix of estimated elements of the standardized matrix of lagged coefficients.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
phi <- matrix(
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
),
  nrow = 3</pre>
```

38 DeltaBetaStd

```
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
sigma <- matrix(</pre>
 data = c(
   0.24455556, 0.02201587, -0.05004762,
   0.02201587, 0.07067800, 0.01539456,
   -0.05004762, 0.01539456, 0.07553061
 ),
 nrow = 3
)
vcov_theta <- matrix(</pre>
 data = c(
    0.00843, 0.00040, -0.00151, -0.00600, -0.00033,
    0.00110, 0.00324, 0.00020, -0.00061, -0.00115,
    0.00011, 0.00015, 0.00001, -0.00002, -0.00001,
   0.00040, 0.00374, 0.00016, -0.00022, -0.00273,
   -0.00016, 0.00009, 0.00150, 0.00012, -0.00010,
   -0.00026, 0.00002, 0.00012, 0.00004, -0.00001,
    -0.00151, 0.00016, 0.00389, 0.00103, -0.00007,
   -0.00283, -0.00050, 0.00000, 0.00156, 0.00021,
   -0.00005, -0.00031, 0.00001, 0.00007, 0.00006,
    -0.00600, -0.00022, 0.00103, 0.00644, 0.00031,
   -0.00119, -0.00374, -0.00021, 0.00070, 0.00064,
    -0.00015, -0.00005, 0.00000, 0.00003, -0.00001,
    -0.00033, -0.00273, -0.00007, 0.00031, 0.00287,
    0.00013, -0.00014, -0.00170, -0.00012, 0.00006,
    0.00014, -0.00001, -0.00015, 0.00000, 0.00001,
    0.00110, -0.00016, -0.00283, -0.00119, 0.00013,
   0.00297, 0.00063, -0.00004, -0.00177, -0.00013,
   0.00005, 0.00017, -0.00002, -0.00008, 0.00001,
   0.00324, 0.00009, -0.00050, -0.00374, -0.00014,
   0.00063, 0.00495, 0.00024, -0.00093, -0.00020,
   0.00006, -0.00010, 0.00000, -0.00001, 0.00004,
    0.00020, 0.00150, 0.00000, -0.00021, -0.00170,
    -0.00004, 0.00024, 0.00214, 0.00012, -0.00002,
    -0.00004, 0.00000, 0.00006, -0.00005, -0.00001,
    -0.00061, 0.00012, 0.00156, 0.00070, -0.00012,
    -0.00177, -0.00093, 0.00012, 0.00223, 0.00004,
    -0.00002, -0.00003, 0.00001, 0.00003, -0.00013,
    -0.00115, -0.00010, 0.00021, 0.00064, 0.00006,
    -0.00013, -0.00020, -0.00002, 0.00004, 0.00057,
   0.00001, -0.00009, 0.00000, 0.00000, 0.00001,
    0.00011, -0.00026, -0.00005, -0.00015, 0.00014,
    0.00005, 0.00006, -0.00004, -0.00002, 0.00001,
    0.00012, 0.00001, 0.00000, -0.00002, 0.00000,
    0.00015, 0.00002, -0.00031, -0.00005, -0.00001
    0.00017, -0.00010, 0.00000, -0.00003, -0.00009,
    0.00001, 0.00014, 0.00000, 0.00000, -0.00005,
    0.00001, 0.00012, 0.00001, 0.00000, -0.00015,
    -0.00002, 0.00000, 0.00006, 0.00001, 0.00000,
    0.00000, 0.00000, 0.00010, 0.00001, 0.00000,
    -0.00002, 0.00004, 0.00007, 0.00003, 0.00000,
    -0.00008, -0.00001, -0.00005, 0.00003, 0.00000,
```

DeltaIndirectCentral 39

```
-0.00002, 0.00000, 0.00001, 0.00005, 0.00001,
   -0.00001, -0.00001, 0.00006, -0.00001, 0.00001,
   0.00001, 0.00004, -0.00001, -0.00013, 0.00001,
   0.00000, -0.00005, 0.00000, 0.00001, 0.00012
 ),
 nrow = 15
)
# Specific time interval ------
DeltaBetaStd(
 phi = phi,
 sigma = sigma,
 vcov_theta = vcov_theta,
 delta_t = 1
)
# Range of time intervals ------
delta <- DeltaBetaStd(</pre>
 phi = phi,
 sigma = sigma,
 vcov_theta = vcov_theta,
 delta_t = 1:5
)
plot(delta)
# Methods -----
# DeltaBetaStd has a number of methods including
# print, summary, confint, and plot
print(delta)
summary(delta)
confint(delta, level = 0.95)
plot(delta)
```

DeltaIndirectCentral Delta Method Sampling Variance-Covariance Matrix for the Indirect

Effect Centrality Over a Specific Time Interval or a Range of Time

Intervals

Description

This function computes the delta method sampling variance-covariance matrix for the indirect effect centrality over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model's drift matrix Φ .

Usage

```
DeltaIndirectCentral(phi, vcov_phi_vec, delta_t, ncores = NULL, tol = 0.01)
```

40 DeltaIndirectCentral

Arguments

Numeric matrix. The drift matrix (Φ) . phi should have row and column names pertaining to the variables in the system.

vcov_phi_vec Numeric matrix. The sampling variance-covariance matrix of $vec(\Phi)$.

delta_t Vector of positive numbers. Time interval (Δt).

ncores Positive integer. Number of cores to use. If ncores = NULL, use a single core.

Consider using multiple cores when the length of delta_t is long.

tol Numeric. Smallest possible time interval to allow.

Details

See IndirectCentral() more details.

Delta Method:

Let θ be $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be $\operatorname{vec}(\hat{\Phi})$. By the multivariate central limit theory, the function g using $\hat{\theta}$ as input can be expressed as:

$$\sqrt{n}\left(\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) - \mathbf{g}\left(\boldsymbol{\theta}\right)\right) \xrightarrow{\mathrm{D}} \mathcal{N}\left(0, \mathbf{J}\boldsymbol{\Gamma}\mathbf{J}'\right)$$

where **J** is the matrix of first-order derivatives of the function **g** with respect to the elements of θ and Γ is the asymptotic variance-covariance matrix of $\hat{\theta}$.

From the former, we can derive the distribution of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ as follows:

$$\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) \approx \mathcal{N}\left(\mathbf{g}\left(\boldsymbol{\theta}\right), n^{-1}\mathbf{J}\mathbf{\Gamma}\mathbf{J}'\right)$$

The uncertainty associated with the estimator $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ is, therefore, given by $n^{-1}\mathbf{J}\Gamma\mathbf{J}'$. When Γ is unknown, by substitution, we can use the estimated sampling variance-covariance matrix of $\hat{\boldsymbol{\theta}}$, that is, $\hat{\mathbb{V}}\left(\hat{\boldsymbol{\theta}}\right)$ for $n^{-1}\Gamma$. Therefore, the sampling variance-covariance matrix of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ is given by

$$\mathbf{g}\left(\hat{\boldsymbol{ heta}}\right) pprox \mathcal{N}\left(\mathbf{g}\left(\boldsymbol{ heta}
ight), \mathbf{J}\hat{\mathbb{V}}\left(\hat{\boldsymbol{ heta}}
ight) \mathbf{J}'
ight).$$

Value

Returns an object of class ctmeddelta which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("DeltaIndirectCentral").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

delta_t Time interval.

DeltaIndirectCentral 41

jacobian Jacobian matrix.

est Estimated indirect effect centrality.

vcov Sampling variance-covariance matrix of estimated indirect effect centrality.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
phi <- matrix(</pre>
 data = c(
    -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
 ),
 nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
 data = c(
    0.002704274, -0.001475275, 0.000949122,
    -0.001619422, 0.000885122, -0.000569404,
    0.00085493, -0.000465824, 0.000297815,
    -0.001475275, 0.004428442, -0.002642303,
    0.000980573, -0.00271817, 0.001618805,
    -0.000586921, 0.001478421, -0.000871547,
    0.000949122, -0.002642303, 0.006402668,
    -0.000697798, 0.001813471, -0.004043138,
    0.000463086, -0.001120949, 0.002271711,
    -0.001619422, 0.000980573, -0.000697798,
```

```
0.002079286, -0.001152501, 0.000753,
   -0.001528701, 0.000820587, -0.000517524,
   0.000885122, -0.00271817, 0.001813471,
   -0.001152501, 0.00342605, -0.002075005,
   0.000899165, -0.002532849, 0.001475579,
   -0.000569404, 0.001618805, -0.004043138,
   0.000753, -0.002075005, 0.004984032,
   -0.000622255, 0.001634917, -0.003705661,
   0.00085493, -0.000586921, 0.000463086,
   -0.001528701, 0.000899165, -0.000622255,
   0.002060076, -0.001096684, 0.000686386,
   -0.000465824, 0.001478421, -0.001120949,
   0.000820587, -0.002532849, 0.001634917,
   -0.001096684, 0.003328692, -0.001926088,
   0.000297815, -0.000871547, 0.002271711,
   -0.000517524, 0.001475579, -0.003705661,
    0.000686386, \ -0.001926088, \ 0.004726235 
 ),
 nrow = 9
)
# Specific time interval -----
DeltaIndirectCentral(
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1
# Range of time intervals ------
delta <- DeltaIndirectCentral(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5
plot(delta)
# Methods ------
# DeltaIndirectCentral has a number of methods including
# print, summary, confint, and plot
print(delta)
summary(delta)
confint(delta, level = 0.95)
plot(delta)
```

DeltaMed

Delta Method Sampling Variance-Covariance Matrix for the Total, Direct, and Indirect Effects of X on Y Through M Over a Specific Time Interval or a Range of Time Intervals

Description

This function computes the delta method sampling variance-covariance matrix for the total, direct, and indirect effects of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model's drift matrix $\mathbf{\Phi}$.

Usage

DeltaMed(phi, vcov_phi_vec, delta_t, from, to, med, ncores = NULL, tol = 0.01)

Arguments

phi Numeric matrix. The drift matrix (Φ). phi should have row and column names

pertaining to the variables in the system.

vcov_phi_vec Numeric matrix. The sampling variance-covariance matrix of $\operatorname{vec}\left(\Phi\right)$.

delta_t Vector of positive numbers. Time interval (Δt).

from Character string. Name of the independent variable X in phi. to Character string. Name of the dependent variable Y in phi. med Character vector. Name/s of the mediator variable/s in phi.

ncores Positive integer. Number of cores to use. If ncores = NULL, use a single core.

Consider using multiple cores when the length of delta_t is long.

tol Numeric. Smallest possible time interval to allow.

Details

See Total(), Direct(), and Indirect() for more details.

Delta Method:

Let θ be $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be $\operatorname{vec}(\hat{\Phi})$. By the multivariate central limit theory, the function \mathbf{g} using $\hat{\theta}$ as input can be expressed as:

$$\sqrt{n}\left(\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) - \mathbf{g}\left(\boldsymbol{\theta}\right)\right) \xrightarrow{\mathrm{D}} \mathcal{N}\left(0, \mathbf{J}\boldsymbol{\Gamma}\mathbf{J}'\right)$$

where **J** is the matrix of first-order derivatives of the function **g** with respect to the elements of θ and Γ is the asymptotic variance-covariance matrix of $\hat{\theta}$.

From the former, we can derive the distribution of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ as follows:

$$\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) \approx \mathcal{N}\left(\mathbf{g}\left(\boldsymbol{\theta}\right), n^{-1} \mathbf{J} \boldsymbol{\Gamma} \mathbf{J}'\right)$$

The uncertainty associated with the estimator $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ is, therefore, given by $n^{-1}\mathbf{J}\Gamma\mathbf{J}'$. When Γ is unknown, by substitution, we can use the estimated sampling variance-covariance matrix of $\hat{\boldsymbol{\theta}}$, that is, $\hat{\mathbb{V}}\left(\hat{\boldsymbol{\theta}}\right)$ for $n^{-1}\Gamma$. Therefore, the sampling variance-covariance matrix of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ is given by

$$\mathbf{g}\left(\hat{oldsymbol{ heta}}
ight)pprox\mathcal{N}\left(\mathbf{g}\left(oldsymbol{ heta}
ight),\mathbf{J}\hat{\mathbb{V}}\left(\hat{oldsymbol{ heta}}
ight)\mathbf{J}'
ight).$$

Value

Returns an object of class ctmeddelta which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("DeltaMed").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

delta_t Time interval.

jacobian Jacobian matrix.

est Estimated total, direct, and indirect effects.

vcov Sampling variance-covariance matrix of the estimated total, direct, and indirect effects.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

```
Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()
```

```
phi <- matrix(
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)</pre>
```

```
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
 data = c(
   0.00843, 0.00040, -0.00151,
   -0.00600, -0.00033, 0.00110,
   0.00324, 0.00020, -0.00061,
   0.00040, 0.00374, 0.00016,
   -0.00022, -0.00273, -0.00016,
   0.00009, 0.00150, 0.00012,
   -0.00151, 0.00016, 0.00389,
   0.00103, -0.00007, -0.00283,
   -0.00050, 0.00000, 0.00156,
    -0.00600, -0.00022, 0.00103,
   0.00644, 0.00031, -0.00119,
   -0.00374, -0.00021, 0.00070,
   -0.00033, -0.00273, -0.00007,
   0.00031, 0.00287, 0.00013,
   -0.00014, -0.00170, -0.00012,
   0.00110, -0.00016, -0.00283,
   -0.00119, 0.00013, 0.00297,
   0.00063, -0.00004, -0.00177,
   0.00324, 0.00009, -0.00050,
    -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Specific time interval ------
DeltaMed(
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m"
)
# Range of time intervals ------
delta <- DeltaMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m"
```

```
# Methods ------
# DeltaMed has a number of methods including
# print, summary, confint, and plot
print(delta)
summary(delta)
confint(delta, level = 0.95)
plot(delta)
```

DeltaMedStd

Delta Method Sampling Variance-Covariance Matrix for the Standardized Total, Direct, and Indirect Effects of X on Y Through M Over a Specific Time Interval or a Range of Time Intervals

Description

This function computes the delta method sampling variance-covariance matrix for the standardized total, direct, and indirect effects of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model's drift matrix $\mathbf{\Phi}$ and process noise covariance matrix $\mathbf{\Sigma}$.

Usage

```
DeltaMedStd(
   phi,
   sigma,
   vcov_theta,
   delta_t,
   from,
   to,
   med,
   ncores = NULL,
   tol = 0.01
)
```

Arguments

phi	Numeric matrix. The drift matrix (Φ) . phi should have row and column names pertaining to the variables in the system.
sigma	Numeric matrix. The process noise covariance matrix (Σ) .
vcov_theta	Numeric matrix. The sampling variance-covariance matrix of $\operatorname{vec}\left(\Phi\right)$ and $\operatorname{vech}\left(\Sigma\right)$
delta_t	Numeric. Time interval (Δt) .
from	Character string. Name of the independent variable X in phi.

character string. Name of the dependent variable Y in phi.

Character vector. Name/s of the mediator variable/s in phi.

Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of replications R is a large value.

Numeric. Smallest possible time interval to allow.

Details

See TotalStd(), DirectStd(), and IndirectStd() for more details.

Delta Method:

Let θ be a vector that combines $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise and $\operatorname{vech}(\Sigma)$, that is, the unique elements of the Σ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be a vector that combines $\operatorname{vec}(\hat{\Phi})$ and $\operatorname{vech}(\hat{\Sigma})$. By the multivariate central limit theory, the function g using $\hat{\theta}$ as input can be expressed as:

$$\sqrt{n}\left(\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) - \mathbf{g}\left(\boldsymbol{\theta}\right)\right) \xrightarrow{\mathrm{D}} \mathcal{N}\left(0, \mathbf{J}\boldsymbol{\Gamma}\mathbf{J}'\right)$$

where **J** is the matrix of first-order derivatives of the function **g** with respect to the elements of θ and Γ is the asymptotic variance-covariance matrix of $\hat{\theta}$.

From the former, we can derive the distribution of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ as follows:

$$\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) \approx \mathcal{N}\left(\mathbf{g}\left(\boldsymbol{\theta}\right), n^{-1}\mathbf{J}\boldsymbol{\Gamma}\mathbf{J}'\right)$$

The uncertainty associated with the estimator $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ is, therefore, given by $n^{-1}\mathbf{J}\Gamma\mathbf{J}'$. When Γ is unknown, by substitution, we can use the estimated sampling variance-covariance matrix of $\hat{\boldsymbol{\theta}}$, that is, $\hat{\mathbb{V}}\left(\hat{\boldsymbol{\theta}}\right)$ for $n^{-1}\Gamma$. Therefore, the sampling variance-covariance matrix of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ is given by

$$\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) \approx \mathcal{N}\left(\mathbf{g}\left(\boldsymbol{\theta}\right), \mathbf{J}\hat{\mathbb{V}}\left(\hat{\boldsymbol{\theta}}\right) \mathbf{J}'\right).$$

Value

Returns an object of class ctmeddelta which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("DeltaMedStd").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

delta_t Time interval.

jacobian Jacobian matrix.

est Estimated standardized total, direct, and indirect effects.

vcov Sampling variance-covariance matrix of the estimated standardized total, direct, and indirect effects.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

```
Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()
```

```
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
sigma <- matrix(</pre>
  data = c(
    0.24455556, 0.02201587, -0.05004762,
    0.02201587, 0.07067800, 0.01539456,
    -0.05004762, 0.01539456, 0.07553061
  ),
  nrow = 3
)
vcov_theta <- matrix(</pre>
  data = c(
    0.00843, 0.00040, -0.00151, -0.00600, -0.00033,
    0.00110, 0.00324, 0.00020, -0.00061, -0.00115,
    0.00011, 0.00015, 0.00001, -0.00002, -0.00001,
    0.00040, 0.00374, 0.00016, -0.00022, -0.00273,
    -0.00016, 0.00009, 0.00150, 0.00012, -0.00010,
    -0.00026, 0.00002, 0.00012, 0.00004, -0.00001,
    -0.00151, 0.00016, 0.00389, 0.00103, -0.00007,
```

```
-0.00283, -0.00050, 0.00000, 0.00156, 0.00021,
    -0.00005, -0.00031, 0.00001, 0.00007, 0.00006,
    -0.00600, -0.00022, 0.00103, 0.00644, 0.00031,
    -0.00119, -0.00374, -0.00021, 0.00070, 0.00064,
    -0.00015, -0.00005, 0.00000, 0.00003, -0.00001,
    -0.00033, -0.00273, -0.00007, 0.00031, 0.00287,
    0.00013, -0.00014, -0.00170, -0.00012, 0.00006,
    0.00014, -0.00001, -0.00015, 0.00000, 0.00001,
    0.00110, -0.00016, -0.00283, -0.00119, 0.00013,
    0.00297, 0.00063, -0.00004, -0.00177, -0.00013,
    0.00005, 0.00017, -0.00002, -0.00008, 0.00001,
    0.00324, 0.00009, -0.00050, -0.00374, -0.00014,
    0.00063, 0.00495, 0.00024, -0.00093, -0.00020,
    0.00006, -0.00010, 0.00000, -0.00001, 0.00004,
    0.00020, 0.00150, 0.00000, -0.00021, -0.00170,
    -0.00004, 0.00024, 0.00214, 0.00012, -0.00002,
    -0.00004, 0.00000, 0.00006, -0.00005, -0.00001,
    -0.00061, 0.00012, 0.00156, 0.00070, -0.00012,
    -0.00177, -0.00093, 0.00012, 0.00223, 0.00004,
    -0.00002, -0.00003, 0.00001, 0.00003, -0.00013,
    -0.00115, -0.00010, 0.00021, 0.00064, 0.00006,
    -0.00013, -0.00020, -0.00002, 0.00004, 0.00057,
    0.00001, -0.00009, 0.00000, 0.00000, 0.00001,
    0.00011, -0.00026, -0.00005, -0.00015, 0.00014,
    0.00005, 0.00006, -0.00004, -0.00002, 0.00001,
    0.00012, 0.00001, 0.00000, -0.00002, 0.00000,
    0.00015, 0.00002, -0.00031, -0.00005, -0.00001,
    0.00017, -0.00010, 0.00000, -0.00003, -0.00009,
    0.00001, 0.00014, 0.00000, 0.00000, -0.00005,
    0.00001, 0.00012, 0.00001, 0.00000, -0.00015,
    -0.00002, 0.00000, 0.00006, 0.00001, 0.00000,
    0.00000, 0.00000, 0.00010, 0.00001, 0.00000,
    -0.00002, 0.00004, 0.00007, 0.00003, 0.00000,
    -0.00008, -0.00001, -0.00005, 0.00003, 0.00000,
    -0.00002, 0.00000, 0.00001, 0.00005, 0.00001,
    -0.00001, -0.00001, 0.00006, -0.00001, 0.00001,
     0.00001, \ 0.00004, \ -0.00001, \ -0.00013, \ 0.00001, \\
    0.00000, -0.00005, 0.00000, 0.00001, 0.00012
  ),
  nrow = 15
)
# Specific time interval -------
DeltaMedStd(
  phi = phi,
  sigma = sigma,
  vcov_theta = vcov_theta,
  delta_t = 1,
  from = "x".
  to = "y",
  med = "m"
```

50 DeltaTotalCentral

```
# Range of time intervals -----
delta <- DeltaMedStd(</pre>
 phi = phi,
 sigma = sigma,
 vcov_theta = vcov_theta,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m"
)
plot(delta)
# Methods -----
# DeltaMedStd has a number of methods including
# print, summary, confint, and plot
print(delta)
summary(delta)
confint(delta, level = 0.95)
plot(delta)
```

DeltaTotalCentral

Delta Method Sampling Variance-Covariance Matrix for the Total Effect Centrality Over a Specific Time Interval or a Range of Time Intervals

Description

This function computes the delta method sampling variance-covariance matrix for the total effect centrality over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model's drift matrix Φ .

Usage

```
DeltaTotalCentral(phi, vcov_phi_vec, delta_t, ncores = NULL, tol = 0.01)
```

Arguments

phi	Numeric matrix. The drift matrix (Φ) . phi should have row and column names pertaining to the variables in the system.
vcov_phi_vec	Numeric matrix. The sampling variance-covariance matrix of $\operatorname{vec}\left(\mathbf{\Phi}\right)$.
delta_t	Vector of positive numbers. Time interval (Δt).
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when the length of delta_t is long.
tol	Numeric. Smallest possible time interval to allow.

DeltaTotalCentral 51

Details

See TotalCentral() more details.

Delta Method:

Let θ be $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be $\operatorname{vec}(\hat{\Phi})$. By the multivariate central limit theory, the function \mathbf{g} using $\hat{\theta}$ as input can be expressed as:

$$\sqrt{n}\left(\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) - \mathbf{g}\left(\boldsymbol{\theta}\right)\right) \xrightarrow{\mathrm{D}} \mathcal{N}\left(0, \mathbf{J}\boldsymbol{\Gamma}\mathbf{J}'\right)$$

where **J** is the matrix of first-order derivatives of the function **g** with respect to the elements of θ and Γ is the asymptotic variance-covariance matrix of $\hat{\theta}$.

From the former, we can derive the distribution of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ as follows:

$$\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) \approx \mathcal{N}\left(\mathbf{g}\left(\boldsymbol{\theta}\right), n^{-1}\mathbf{J}\mathbf{\Gamma}\mathbf{J}'\right)$$

The uncertainty associated with the estimator $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ is, therefore, given by $n^{-1}\mathbf{J}\Gamma\mathbf{J}'$. When Γ is unknown, by substitution, we can use the estimated sampling variance-covariance matrix of $\hat{\boldsymbol{\theta}}$, that is, $\hat{\mathbb{V}}\left(\hat{\boldsymbol{\theta}}\right)$ for $n^{-1}\Gamma$. Therefore, the sampling variance-covariance matrix of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ is given by

$$\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right) \approx \mathcal{N}\left(\mathbf{g}\left(\boldsymbol{\theta}\right), \mathbf{J}\hat{\mathbb{V}}\left(\hat{\boldsymbol{\theta}}\right) \mathbf{J}'\right).$$

Value

Returns an object of class ctmeddelta which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("DeltaTotalCentral").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

delta_t Time interval.

jacobian Jacobian matrix.

est Estimated total effect centrality.

vcov Sampling variance-covariance matrix of estimated total effect centrality.

Author(s)

Ivan Jacob Agaloos Pesigan

52 DeltaTotalCentral

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ).
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
  data = c(
    0.00843, 0.00040, -0.00151,
    -0.00600, -0.00033, 0.00110,
    0.00324, 0.00020, -0.00061,
    0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
    0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
    0.00103, -0.00007, -0.00283,
    -0.00050, 0.00000, 0.00156,
    -0.00600, -0.00022, 0.00103,
    0.00644, 0.00031, -0.00119,
    -0.00374, -0.00021, 0.00070,
    -0.00033, -0.00273, -0.00007,
    0.00031, 0.00287, 0.00013,
    -0.00014, -0.00170, -0.00012,
    0.00110, -0.00016, -0.00283,
    -0.00119, 0.00013, 0.00297,
    0.00063, -0.00004, -0.00177,
    0.00324, 0.00009, -0.00050,
```

Direct 53

```
-0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Specific time interval ------
DeltaTotalCentral(
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1
# Range of time intervals ------
delta <- DeltaTotalCentral(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5
plot(delta)
# Methods -----
# DeltaTotalCentral has a number of methods including
# print, summary, confint, and plot
print(delta)
summary(delta)
confint(delta, level = 0.95)
plot(delta)
```

Direct

Direct Effect of X on Y Over a Specific Time Interval

Description

This function computes the direct effect of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt using the first-order stochastic differential equation model's drift matrix $\mathbf{\Phi}$.

Usage

```
Direct(phi, delta_t, from, to, med)
```

54 Direct

Arguments

phi	Numeric matrix. The drift matrix (Φ) , phi should have row and column names pertaining to the variables in the system.
delta_t	Numeric. Time interval (Δt) .
from	Character string. Name of the independent variable X in phi.
to	Character string. Name of the dependent variable Y in phi.
med	Character vector. Name/s of the mediator variable/s in phi.

Details

The direct effect of the independent variable X on the dependent variable Y relative to some mediator variables \mathbf{m} is given by

$$Direct_{\Delta t_{i,j}} = \exp(\Delta t \mathbf{D} \mathbf{\Phi} \mathbf{D})_{i,j}$$

where Φ denotes the drift matrix, \mathbf{D} a diagonal matrix where the diagonal elements corresponding to mediator variables \mathbf{m} are set to zero and the rest to one, i the row index of Y in Φ , j the column index of X in Φ , and Δt the time interval.

Linear Stochastic Differential Equation Model:

The measurement model is given by

$$\mathbf{y}_{i,t} = \mathbf{\nu} + \mathbf{\Lambda} \boldsymbol{\eta}_{i,t} + \boldsymbol{arepsilon}_{i,t}, \quad ext{with} \quad \boldsymbol{arepsilon}_{i,t} \sim \mathcal{N}\left(\mathbf{0}, \mathbf{\Theta}
ight)$$

where $\mathbf{y}_{i,t}$, $\boldsymbol{\eta}_{i,t}$, and $\boldsymbol{\varepsilon}_{i,t}$ are random variables and $\boldsymbol{\nu}$, $\boldsymbol{\Lambda}$, and $\boldsymbol{\Theta}$ are model parameters. $\mathbf{y}_{i,t}$ represents a vector of observed random variables, $\boldsymbol{\eta}_{i,t}$ a vector of latent random variables, and $\boldsymbol{\varepsilon}_{i,t}$ a vector of random measurement errors, at time t and individual i. $\boldsymbol{\nu}$ denotes a vector of intercepts, $\boldsymbol{\Lambda}$ a matrix of factor loadings, and $\boldsymbol{\Theta}$ the covariance matrix of $\boldsymbol{\varepsilon}$.

An alternative representation of the measurement error is given by

$$oldsymbol{arepsilon}_{i,t} = oldsymbol{\Theta}^{rac{1}{2}} \mathbf{z}_{i,t}, \quad ext{with} \quad \mathbf{z}_{i,t} \sim \mathcal{N}\left(\mathbf{0}, \mathbf{I}\right)$$

where $\mathbf{z}_{i,t}$ is a vector of independent standard normal random variables and $\left(\Theta^{\frac{1}{2}}\right)\left(\Theta^{\frac{1}{2}}\right)' = \Theta$. The dynamic structure is given by

$$\mathrm{d}\boldsymbol{\eta}_{i,t} = \left(\boldsymbol{\iota} + \boldsymbol{\Phi} \boldsymbol{\eta}_{i,t}\right) \mathrm{d}t + \boldsymbol{\Sigma}^{\frac{1}{2}} \mathrm{d}\mathbf{W}_{i,t}$$

where ι is a term which is unobserved and constant over time, Φ is the drift matrix which represents the rate of change of the solution in the absence of any random fluctuations, Σ is the matrix of volatility or randomness in the process, and $\mathrm{d}W$ is a Wiener process or Brownian motion, which represents random fluctuations.

Value

Returns an object of class ctmedeffect which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("Direct").

output The direct effect.

Direct 55

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
delta_t <- 1
Direct(
  phi = phi,
  delta_t = delta_t,
  from = "x",
  to = "y",
  med = "m"
)
phi <- matrix(</pre>
  data = c(
    -6, 5.5, 0, 0,
    1.25, -2.5, 5.9, -7.3,
    0, 0, -6, 2.5,
    5, 0, 0, -6
  ),
  nrow = 4
)
```

56 DirectStd

```
colnames(phi) <- rownames(phi) <- paste0("y", 1:4)
Direct(
   phi = phi,
   delta_t = delta_t,
   from = "y2",
   to = "y4",
   med = c("y1", "y3")
)</pre>
```

DirectStd

Standardized Direct Effect of X on Y Over a Specific Time Interval

Description

This function computes the standardized direct effect of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt using the first-order stochastic differential equation model's drift matrix $\mathbf{\Phi}$ and process noise covariance matrix $\mathbf{\Sigma}$.

Usage

```
DirectStd(phi, sigma, delta_t, from, to, med)
```

Arguments

phi	Numeric matrix. The drift matrix (Φ) , phi should have row and column names pertaining to the variables in the system.
sigma	Numeric matrix. The process noise covariance matrix (Σ) .
delta_t	Numeric. Time interval (Δt) .
from	Character string. Name of the independent variable X in phi.
to	Character string. Name of the dependent variable Y in phi.
med	Character vector. Name/s of the mediator variable/s in phi.

Details

The standardized direct effect of the independent variable X on the dependent variable Y relative to some mediator variables \mathbf{m} is given by

$$\operatorname{Direct}_{\Delta t_{i,j}}^* = \operatorname{Direct}_{\Delta t_{i,j}} \left(\frac{\sigma_{x_j}}{\sigma_{y_i}} \right)$$

where Φ denotes the drift matrix, σ_{x_j} and σ_{y_i} are the steady-state model-implied standard deviations of the state independent and dependent variables, respectively, and Δt the time interval.

DirectStd 57

Value

Returns an object of class ctmedeffect which is a list with the following elements:

```
call Function call.args Function arguments.fun Function used ("DirectStd").output The standardized direct effect.
```

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
phi <- matrix(
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")
sigma <- matrix(
  data = c(
    0.24455556, 0.02201587, -0.05004762,
    0.02201587, 0.07067800, 0.01539456,
    -0.05004762, 0.01539456, 0.07553061
),
  nrow = 3</pre>
```

58 Indirect

```
)
delta_t <- 1
DirectStd(
    phi = phi,
    sigma = sigma,
    delta_t = delta_t,
    from = "x",
    to = "y",
    med = "m"
)</pre>
```

Indirect

Indirect Effect of X on Y Through M Over a Specific Time Interval

Description

This function computes the indirect effect of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt using the first-order stochastic differential equation model's drift matrix $\mathbf{\Phi}$.

Usage

```
Indirect(phi, delta_t, from, to, med)
```

Arguments

phi	Numeric matrix. The drift matrix (Φ). phi should have row and column names pertaining to the variables in the system.
delta_t	Numeric. Time interval (Δt).
from	Character string. Name of the independent variable X in \mathtt{phi} .
to	Character string. Name of the dependent variable Y in phi.
med	Character vector. Name/s of the mediator variable/s in phi.

Details

The indirect effect of the independent variable X on the dependent variable Y relative to some mediator variables \mathbf{m} over a specific time interval Δt is given by

Indirect_{$$\Delta t_{i,j}$$} = exp $(\Delta t \mathbf{\Phi})_{i,j}$ - exp $(\Delta t \mathbf{D_m} \mathbf{\Phi} \mathbf{D_m})_{i,j}$

where Φ denotes the drift matrix, $\mathbf{D_m}$ a matrix where the off diagonal elements are zeros and the diagonal elements are zero for the index/indices of mediator variables \mathbf{m} and one otherwise, i the row index of Y in Φ , j the column index of X in Φ , and Δt the time interval.

Indirect 59

Linear Stochastic Differential Equation Model:

The measurement model is given by

$$\mathbf{y}_{i,t} = \mathbf{\nu} + \mathbf{\Lambda} \boldsymbol{\eta}_{i,t} + \boldsymbol{\varepsilon}_{i,t}, \quad ext{with} \quad \boldsymbol{\varepsilon}_{i,t} \sim \mathcal{N}\left(\mathbf{0}, \mathbf{\Theta}\right)$$

where $\mathbf{y}_{i,t}$, $\eta_{i,t}$, and $\varepsilon_{i,t}$ are random variables and ν , Λ , and Θ are model parameters. $\mathbf{y}_{i,t}$ represents a vector of observed random variables, $\eta_{i,t}$ a vector of latent random variables, and $\varepsilon_{i,t}$ a vector of random measurement errors, at time t and individual t. ν denotes a vector of intercepts, Λ a matrix of factor loadings, and Θ the covariance matrix of ε .

An alternative representation of the measurement error is given by

$$\boldsymbol{\varepsilon}_{i,t} = \boldsymbol{\Theta}^{\frac{1}{2}} \mathbf{z}_{i,t}, \quad \text{with} \quad \mathbf{z}_{i,t} \sim \mathcal{N}\left(\mathbf{0}, \mathbf{I}\right)$$

where $\mathbf{z}_{i,t}$ is a vector of independent standard normal random variables and $\left(\Theta^{\frac{1}{2}}\right)\left(\Theta^{\frac{1}{2}}\right)' = \Theta$. The dynamic structure is given by

$$\mathrm{d} \boldsymbol{\eta}_{i,t} = \left(\boldsymbol{\iota} + \boldsymbol{\Phi} \boldsymbol{\eta}_{i,t} \right) \mathrm{d} t + \boldsymbol{\Sigma}^{\frac{1}{2}} \mathrm{d} \mathbf{W}_{i,t}$$

where ι is a term which is unobserved and constant over time, Φ is the drift matrix which represents the rate of change of the solution in the absence of any random fluctuations, Σ is the matrix of volatility or randomness in the process, and $\mathrm{d}W$ is a Wiener process or Brownian motion, which represents random fluctuations.

Value

Returns an object of class ctmedeffect which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("Indirect").

output The indirect effect.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

60 IndirectCentral

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

Examples

```
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
delta_t <- 1
Indirect(
  phi = phi,
  delta_t = delta_t,
  from = "x",
  to = "y",
  med = "m"
phi <- matrix(</pre>
  data = c(
    -6, 5.5, 0, 0,
    1.25, -2.5, 5.9, -7.3,
    0, 0, -6, 2.5,
    5, 0, 0, -6
  ),
  nrow = 4
)
colnames(phi) <- rownames(phi) <- paste0("y", 1:4)</pre>
Indirect(
  phi = phi,
  delta_t = delta_t,
  from = "y2",
  to = "y4",
  med = c("y1", "y3")
)
```

IndirectCentral

Indirect Effect Centrality

IndirectCentral 61

Description

Indirect Effect Centrality

Usage

```
IndirectCentral(phi, delta_t, tol = 0.01)
```

Arguments

phi	Numeric matrix. The drift matrix (Φ) , phi should have row and column names pertaining to the variables in the system.
delta_t	Vector of positive numbers. Time interval (Δt) .
tol	Numeric. Smallest possible time interval to allow.

Details

Indirect effect centrality is the sum of all possible indirect effects between different pairs of variables in which a specific variable serves as the only mediator.

Value

Returns an object of class ctmedmed which is a list with the following elements:

```
call Function call.args Function arguments.fun Function used ("IndirectCentral").output A matrix of indirect effect centrality.
```

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

62 IndirectStd

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

Examples

```
phi <- matrix(</pre>
 data = c(
   -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
 ),
 nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
# Specific time interval -------
IndirectCentral(
 phi = phi,
 delta_t = 1
# Range of time intervals ------
indirect_central <- IndirectCentral(</pre>
 phi = phi,
 delta_t = 1:30
)
plot(indirect_central)
# Methods ------
# IndirectCentral has a number of methods including
# print, summary, and plot
indirect_central <- IndirectCentral(</pre>
 phi = phi,
 delta_t = 1:5
print(indirect_central)
summary(indirect_central)
plot(indirect_central)
```

IndirectStd

Standardized Indirect Effect of X on Y Through M Over a Specific Time Interval

IndirectStd 63

Description

This function computes the standardized indirect effect of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt using the first-order stochastic differential equation model's drift matrix $\mathbf{\Phi}$ and process noise covariance matrix $\mathbf{\Sigma}$.

Usage

```
IndirectStd(phi, sigma, delta_t, from, to, med)
```

Arguments

phi	Numeric matrix. The drift matrix (Φ) , phi should have row and column names pertaining to the variables in the system.
sigma	Numeric matrix. The process noise covariance matrix (Σ) .
delta_t	Numeric. Time interval (Δt) .
from	Character string. Name of the independent variable X in phi .
to	Character string. Name of the dependent variable Y in phi.
med	Character vector. Name/s of the mediator variable/s in phi.

Details

The standardized indirect effect of the independent variable X on the dependent variable Y relative to some mediator variables \mathbf{m} over a specific time interval Δt is given by

$$\operatorname{Indirect}_{\Delta t_{i,j}}^* = \operatorname{Total}_{\Delta t_{i,j}}^* - \operatorname{Direct}_{\Delta t_{i,j}}^*$$

where $\operatorname{Total}_{\Delta t}^*$ and $\operatorname{Direct}_{\Delta t}^*$ are standardized total and direct effects for time interval Δt .

Value

Returns an object of class ctmedeffect which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("IndirectStd").

output The standardized indirect effect.

Author(s)

Ivan Jacob Agaloos Pesigan

64 IndirectStd

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMedStd(), MCPhi(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
phi <- matrix(</pre>
 data = c(
   -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
 ),
 nrow = 3
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
sigma <- matrix(</pre>
 data = c(
    0.24455556, 0.02201587, -0.05004762,
   0.02201587, 0.07067800, 0.01539456,
   -0.05004762, 0.01539456, 0.07553061
 ),
 nrow = 3
)
delta_t <- 1
IndirectStd(
 phi = phi,
 sigma = sigma,
 delta_t = delta_t,
 from = "x",
 to = "y",
 med = "m"
```

MCBeta 65

MCBeta	Monte Carlo Sampling Distribution for the Elements of the Matrix of Lagged Coefficients Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a Monte Carlo method sampling distribution for the elements of the matrix of lagged coefficients β over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model drift matrix Φ .

Usage

```
MCBeta(
   phi,
   vcov_phi_vec,
   delta_t,
   R,
   test_phi = TRUE,
   ncores = NULL,
   seed = NULL,
   tol = 0.01
)
```

Arguments

phi	Numeric matrix. The drift matrix (Φ) . phi should have row and column names pertaining to the variables in the system.
vcov_phi_vec	Numeric matrix. The sampling variance-covariance matrix of $\operatorname{vec}\left(\Phi\right)$.
delta_t	Numeric. Time interval (Δt).
R	Positive integer. Number of replications.
test_phi	Logical. If test_phi = TRUE, the function tests the stability of the generated drift matrix Φ . If the test returns FALSE, the function generates a new drift matrix Φ and runs the test recursively until the test returns TRUE.
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of replications R is a large value.
seed	Random seed.
tol	Numeric. Smallest possible time interval to allow.

Details

```
See Total().
```

66 MCBeta

Monte Carlo Method:

Let θ be $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be $\operatorname{vec}(\hat{\Phi})$. Based on the asymptotic properties of maximum likelihood estimators, we can assume that estimators are normally distributed around the population parameters.

$$\hat{oldsymbol{ heta}} \sim \mathcal{N}\left(oldsymbol{ heta}, \mathbb{V}\left(\hat{oldsymbol{ heta}}
ight)
ight)$$

Using this distributional assumption, a sampling distribution of $\hat{\theta}$ which we refer to as $\hat{\theta}^*$ can be generated by replacing the population parameters with sample estimates, that is,

$$\hat{oldsymbol{ heta}}^* \sim \mathcal{N}\left(\hat{oldsymbol{ heta}}, \hat{\mathbb{V}}\left(\hat{oldsymbol{ heta}}
ight)
ight).$$

Let $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ be a parameter that is a function of the estimated parameters. A sampling distribution of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$, which we refer to as $\mathbf{g}\left(\hat{\boldsymbol{\theta}}^*\right)$, can be generated by using the simulated estimates to calculate \mathbf{g} . The standard deviations of the simulated estimates are the standard errors. Percentiles corresponding to $100\left(1-\alpha\right)\%$ are the confidence intervals.

Value

Returns an object of class ctmedmc which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("MCBeta").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

est Estimated elements of the matrix of lagged coefficients.

thetahatstar A matrix of Monte Carlo elements of the matrix of lagged coefficients.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

MCBeta 67

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
set.seed(42)
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
   0, 0, -0.693
  ),
  nrow = 3
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
  data = c(
    0.00843, 0.00040, -0.00151,
    -0.00600, -0.00033, 0.00110,
    0.00324, 0.00020, -0.00061,
    0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
    0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
    0.00103, -0.00007, -0.00283,
    -0.00050, 0.00000, 0.00156,
    -0.00600, -0.00022, 0.00103,
    0.00644, 0.00031, -0.00119,
    -0.00374, -0.00021, 0.00070,
    -0.00033, -0.00273, -0.00007,
    0.00031, 0.00287, 0.00013,
    -0.00014, -0.00170, -0.00012,
    0.00110, -0.00016, -0.00283,
    -0.00119, 0.00013, 0.00297,
    0.00063, -0.00004, -0.00177,
    0.00324, 0.00009, -0.00050,
    -0.00374, -0.00014, 0.00063,
    0.00495, 0.00024, -0.00093,
    0.00020, 0.00150, 0.00000,
    -0.00021, -0.00170, -0.00004,
    0.00024, 0.00214, 0.00012,
    -0.00061, 0.00012, 0.00156,
    0.00070, -0.00012, -0.00177,
    -0.00093, 0.00012, 0.00223
  ),
  nrow = 9
)
```

```
# Specific time interval ------
MCBeta(
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1,
 R = 100L # use a large value for R in actual research
# Range of time intervals ------
mc <- MCBeta(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5,
 R = 100L # use a large value for R in actual research
)
plot(mc)
# Methods ------
# MCBeta has a number of methods including
# print, summary, confint, and plot
print(mc)
summary(mc)
confint(mc, level = 0.95)
plot(mc)
```

MCBetaStd

Monte Carlo Sampling Distribution for the Elements of the Standardized Matrix of Lagged Coefficients Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a Monte Carlo method sampling distribution for the elements of the standardized matrix of lagged coefficients β over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model drift matrix Φ and process noise covariance matrix Σ .

Usage

```
MCBetaStd(
   phi,
   sigma,
   vcov_theta,
   delta_t,
   R,
   test_phi = TRUE,
   ncores = NULL,
```

```
seed = NULL,
tol = 0.01
)
```

Arguments

phi Numeric matrix. The drift matrix (Φ). phi should have row and column names pertaining to the variables in the system. sigma Numeric matrix. The process noise covariance matrix (Σ) . vcov_theta Numeric matrix. The sampling variance-covariance matrix of vec (Φ) and vech (Σ) delta_t Numeric. Time interval (Δt). R Positive integer. Number of replications. test_phi Logical. If test_phi = TRUE, the function tests the stability of the generated drift matrix Φ . If the test returns FALSE, the function generates a new drift matrix Φ and runs the test recursively until the test returns TRUE. Positive integer. Number of cores to use. If ncores = NULL, use a single core. ncores Consider using multiple cores when number of replications R is a large value. Random seed. seed

Numeric. Smallest possible time interval to allow.

Details

tol

See TotalStd().

Monte Carlo Method:

Let θ be a vector that combines $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise and $\operatorname{vech}(\Sigma)$, that is, the unique elements of the Σ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be a vector that combines $\operatorname{vec}(\hat{\Phi})$ and $\operatorname{vech}(\hat{\Sigma})$. Based on the asymptotic properties of maximum likelihood estimators, we can assume that estimators are normally distributed around the population parameters.

$$\hat{oldsymbol{ heta}} \sim \mathcal{N}\left(oldsymbol{ heta}, \mathbb{V}\left(\hat{oldsymbol{ heta}}
ight)
ight)$$

Using this distributional assumption, a sampling distribution of $\hat{\theta}$ which we refer to as $\hat{\theta}^*$ can be generated by replacing the population parameters with sample estimates, that is,

$$\hat{oldsymbol{ heta}}^* \sim \mathcal{N}\left(\hat{oldsymbol{ heta}}, \hat{\mathbb{V}}\left(\hat{oldsymbol{ heta}}
ight)
ight).$$

Let $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ be a parameter that is a function of the estimated parameters. A sampling distribution of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$, which we refer to as $\mathbf{g}\left(\hat{\boldsymbol{\theta}}^*\right)$, can be generated by using the simulated estimates to calculate \mathbf{g} . The standard deviations of the simulated estimates are the standard errors. Percentiles corresponding to $100\left(1-\alpha\right)\%$ are the confidence intervals.

Value

Returns an object of class ctmedmc which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("MCBetaStd").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

est Estimated elements of the standardized matrix of lagged coefficients.

thetahatstar A matrix of Monte Carlo elements of the standardized matrix of lagged coefficients.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

```
Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()
```

```
phi <- matrix(
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")
sigma <- matrix(
  data = c(</pre>
```

```
0.24455556, 0.02201587, -0.05004762,
   0.02201587, 0.07067800, 0.01539456,
   -0.05004762, 0.01539456, 0.07553061
 ),
 nrow = 3
)
vcov_theta <- matrix(
 data = c(
   0.00843, 0.00040, -0.00151, -0.00600, -0.00033,
   0.00110, 0.00324, 0.00020, -0.00061, -0.00115,
   0.00011, 0.00015, 0.00001, -0.00002, -0.00001,
   0.00040, 0.00374, 0.00016, -0.00022, -0.00273,
   -0.00016, 0.00009, 0.00150, 0.00012, -0.00010,
   -0.00026, 0.00002, 0.00012, 0.00004, -0.00001,
   -0.00151, 0.00016, 0.00389, 0.00103, -0.00007,
   -0.00283, -0.00050, 0.00000, 0.00156, 0.00021,
   -0.00005, -0.00031, 0.00001, 0.00007, 0.00006,
   -0.00600, -0.00022, 0.00103, 0.00644, 0.00031,
   -0.00119, -0.00374, -0.00021, 0.00070, 0.00064,
   -0.00015, -0.00005, 0.00000, 0.00003, -0.00001,
   -0.00033, -0.00273, -0.00007, 0.00031, 0.00287,
   0.00013, -0.00014, -0.00170, -0.00012, 0.00006,
   0.00014, -0.00001, -0.00015, 0.00000, 0.00001,
   0.00110, -0.00016, -0.00283, -0.00119, 0.00013,
   0.00297, 0.00063, -0.00004, -0.00177, -0.00013,
   0.00005, 0.00017, -0.00002, -0.00008, 0.00001,
   0.00324, 0.00009, -0.00050, -0.00374, -0.00014,
   0.00063, 0.00495, 0.00024, -0.00093, -0.00020,
   0.00006, -0.00010, 0.00000, -0.00001, 0.00004,
   0.00020, 0.00150, 0.00000, -0.00021, -0.00170,
   -0.00004, 0.00024, 0.00214, 0.00012, -0.00002,
   -0.00004, 0.00000, 0.00006, -0.00005, -0.00001,
   -0.00061, 0.00012, 0.00156, 0.00070, -0.00012,
   -0.00177, -0.00093, 0.00012, 0.00223, 0.00004,
   -0.00002, -0.00003, 0.00001, 0.00003, -0.00013,
   -0.00115, -0.00010, 0.00021, 0.00064, 0.00006,
   -0.00013, -0.00020, -0.00002, 0.00004, 0.00057,
   0.00001, -0.00009, 0.00000, 0.00000, 0.00001,
   0.00011, -0.00026, -0.00005, -0.00015, 0.00014,
   0.00005, 0.00006, -0.00004, -0.00002, 0.00001,
   0.00012, 0.00001, 0.00000, -0.00002, 0.00000,
   0.00015, 0.00002, -0.00031, -0.00005, -0.00001,
   0.00017, -0.00010, 0.00000, -0.00003, -0.00009,
   0.00001, 0.00014, 0.00000, 0.00000, -0.00005,
   0.00001, 0.00012, 0.00001, 0.00000, -0.00015,
   -0.00002, 0.00000, 0.00006, 0.00001, 0.00000,
   0.00000, 0.00000, 0.00010, 0.00001, 0.00000,
   -0.00002, 0.00004, 0.00007, 0.00003, 0.00000,
   -0.00008, -0.00001, -0.00005, 0.00003, 0.00000,
   -0.00002, 0.00000, 0.00001, 0.00005, 0.00001,
   -0.00001, -0.00001, 0.00006, -0.00001, 0.00001,
   0.00001, 0.00004, -0.00001, -0.00013, 0.00001,
   0.00000, -0.00005, 0.00000, 0.00001, 0.00012
```

72 MCIndirectCentral

```
),
 nrow = 15
)
# Specific time interval ------
MCBetaStd(
 phi = phi,
 sigma = sigma,
 vcov_theta = vcov_theta,
 delta_t = 1,
 R = 100L # use a large value for R in actual research
# Range of time intervals -----
mc <- MCBetaStd(</pre>
 phi = phi,
 sigma = sigma,
 vcov_theta = vcov_theta,
 delta_t = 1:5,
 R = 100L # use a large value for R in actual research
)
plot(mc)
# Methods -----
# MCBetaStd has a number of methods including
# print, summary, confint, and plot
print(mc)
summary(mc)
confint(mc, level = 0.95)
plot(mc)
```

MCIndirectCentral

Monte Carlo Sampling Distribution of Indirect Effect Centrality Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a Monte Carlo method sampling distribution of the indirect effect centrality at a particular time interval Δt using the first-order stochastic differential equation model drift matrix Φ .

Usage

```
MCIndirectCentral(
  phi,
  vcov_phi_vec,
  delta_t,
  R,
```

MCIndirectCentral 73

```
test_phi = TRUE,
  ncores = NULL,
 seed = NULL.
  tol = 0.01
)
```

Arguments

phi Numeric matrix. The drift matrix (Φ). phi should have row and column names pertaining to the variables in the system. Numeric matrix. The sampling variance-covariance matrix of $\text{vec}(\Phi)$. vcov_phi_vec Numeric. Time interval (Δt). delta_t Positive integer. Number of replications. test_phi Logical. If test_phi = TRUE, the function tests the stability of the generated drift matrix Φ . If the test returns FALSE, the function generates a new drift matrix Φ and runs the test recursively until the test returns TRUE. Positive integer. Number of cores to use. If ncores = NULL, use a single core. ncores Consider using multiple cores when number of replications R is a large value. Random seed. seed

tol Numeric. Smallest possible time interval to allow.

Details

See IndirectCentral() for more details.

Monte Carlo Method:

Let θ be vec (Φ) , that is, the elements of the Φ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be vec $(\hat{\Phi})$. Based on the asymptotic properties of maximum likelihood estimators, we can assume that estimators are normally distributed around the population parameters.

$$\hat{oldsymbol{ heta}} \sim \mathcal{N}\left(oldsymbol{ heta}, \mathbb{V}\left(\hat{oldsymbol{ heta}}
ight)
ight)$$

Using this distributional assumption, a sampling distribution of $\hat{\theta}$ which we refer to as $\hat{\theta}^*$ can be generated by replacing the population parameters with sample estimates, that is,

$$\hat{oldsymbol{ heta}}^* \sim \mathcal{N}\left(\hat{oldsymbol{ heta}}, \hat{\mathbb{V}}\left(\hat{oldsymbol{ heta}}
ight)
ight).$$

Let $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ be a parameter that is a function of the estimated parameters. A sampling distribution of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$, which we refer to as $\mathbf{g}\left(\hat{\boldsymbol{\theta}}^*\right)$, can be generated by using the simulated estimates to calculate g. The standard deviations of the simulated estimates are the standard errors. Percentiles corresponding to $100 (1 - \alpha) \%$ are the confidence intervals.

74 MCIndirectCentral

Value

Returns an object of class ctmedmc which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("MCIndirectCentral").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

est A vector of indirect effect centrality.

thetahatstar A matrix of Monte Carlo indirect effect centrality.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCMed(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
set.seed(42)
phi <- matrix(
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")
vcov_phi_vec <- matrix(</pre>
```

MCIndirectCentral 75

```
data = c(
   0.00843, 0.00040, -0.00151,
   -0.00600, -0.00033, 0.00110,
   0.00324, 0.00020, -0.00061,
   0.00040, 0.00374, 0.00016,
   -0.00022, -0.00273, -0.00016,
   0.00009, 0.00150, 0.00012,
   -0.00151, 0.00016, 0.00389,
   0.00103, -0.00007, -0.00283,
   -0.00050, 0.00000, 0.00156,
   -0.00600, -0.00022, 0.00103,
   0.00644, 0.00031, -0.00119,
   -0.00374, -0.00021, 0.00070,
   -0.00033, -0.00273, -0.00007,
   0.00031, 0.00287, 0.00013,
   -0.00014, -0.00170, -0.00012,
   0.00110, -0.00016, -0.00283,
   -0.00119, 0.00013, 0.00297,
   0.00063, -0.00004, -0.00177,
   0.00324, 0.00009, -0.00050,
   -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Specific time interval -------
MCIndirectCentral(
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1,
 R = 100L # use a large value for R in actual research
)
# Range of time intervals ------
mc <- MCIndirectCentral(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5,
 R = 100L # use a large value for R in actual research
)
plot(mc)
# Methods ------
# MCIndirectCentral has a number of methods including
# print, summary, confint, and plot
print(mc)
```

76 MCMed

```
summary(mc)
confint(mc, level = 0.95)
plot(mc)
```

MCMed

Monte Carlo Sampling Distribution of Total, Direct, and Indirect Effects of X on Y Through M Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a Monte Carlo method sampling distribution of the total, direct and indirect effects of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model drift matrix $\mathbf{\Phi}$.

Usage

```
MCMed(
   phi,
   vcov_phi_vec,
   delta_t,
   from,
   to,
   med,
   R,
   test_phi = TRUE,
   ncores = NULL,
   seed = NULL,
   tol = 0.01
)
```

Arguments

phi	Numeric matrix.	The drift matrix	$(\mathbf{\Phi})$. phi	should ha	ave row and	d column names

pertaining to the variables in the system.

vcov_phi_vec Numeric matrix. The sampling variance-covariance matrix of $vec(\Phi)$.

delta_t Numeric. Time interval (Δt).

from Character string. Name of the independent variable X in phi. to Character string. Name of the dependent variable Y in phi. med Character vector. Name/s of the mediator variable/s in phi.

R Positive integer. Number of replications.

test_phi Logical. If test_phi = TRUE, the function tests the stability of the generated

drift matrix Φ . If the test returns FALSE, the function generates a new drift

matrix Φ and runs the test recursively until the test returns TRUE.

MCMed 77

Positive integer. Number of cores to use. If ncores = NULL, use a single core.

Consider using multiple cores when number of replications R is a large value.

Random seed.

tol Numeric. Smallest possible time interval to allow.

Details

See Total(), Direct(), and Indirect() for more details.

Monte Carlo Method:

Let θ be $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be $\operatorname{vec}(\hat{\Phi})$. Based on the asymptotic properties of maximum likelihood estimators, we can assume that estimators are normally distributed around the population parameters.

$$\hat{oldsymbol{ heta}} \sim \mathcal{N}\left(oldsymbol{ heta}, \mathbb{V}\left(\hat{oldsymbol{ heta}}
ight)
ight)$$

Using this distributional assumption, a sampling distribution of $\hat{\theta}$ which we refer to as $\hat{\theta}^*$ can be generated by replacing the population parameters with sample estimates, that is,

$$\hat{oldsymbol{ heta}}^* \sim \mathcal{N}\left(\hat{oldsymbol{ heta}}, \hat{\mathbb{V}}\left(\hat{oldsymbol{ heta}}
ight)
ight).$$

Let $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ be a parameter that is a function of the estimated parameters. A sampling distribution of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$, which we refer to as $\mathbf{g}\left(\hat{\boldsymbol{\theta}}^*\right)$, can be generated by using the simulated estimates to calculate \mathbf{g} . The standard deviations of the simulated estimates are the standard errors. Percentiles corresponding to $100\left(1-\alpha\right)\%$ are the confidence intervals.

Value

Returns an object of class ctmedmc which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("MCMed").

output A list with length of length(delta_t).

Each element in the output list has the following elements:

est A vector of total, direct, and indirect effects.

thetahatstar A matrix of Monte Carlo total, direct, and indirect effects.

Author(s)

Ivan Jacob Agaloos Pesigan

78 MCMed

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
set.seed(42)
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
  data = c(
    0.00843, 0.00040, -0.00151,
    -0.00600, -0.00033, 0.00110,
    0.00324, 0.00020, -0.00061,
    0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
    0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
    0.00103, -0.00007, -0.00283,
    -0.00050, 0.00000, 0.00156,
    -0.00600, -0.00022, 0.00103,
    0.00644, 0.00031, -0.00119,
    -0.00374, -0.00021, 0.00070,
    -0.00033, -0.00273, -0.00007,
    0.00031, 0.00287, 0.00013,
    -0.00014, -0.00170, -0.00012,
    0.00110, -0.00016, -0.00283,
    -0.00119, 0.00013, 0.00297,
    0.00063, -0.00004, -0.00177,
```

```
0.00324, 0.00009, -0.00050,
   -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Specific time interval -----
MCMed(
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m",
 R = 100L # use a large value for R in actual research
)
# Range of time intervals ------
mc <- MCMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m",
 R = 100L # use a large value for R in actual research
)
plot(mc)
# Methods -----
# MCMed has a number of methods including
# print, summary, confint, and plot
print(mc)
summary(mc)
confint(mc, level = 0.95)
```

MCMedStd

Monte Carlo Sampling Distribution of Standardized Total, Direct, and Indirect Effects of X on Y Through M Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a Monte Carlo method sampling distribution of the standardized total, direct and indirect effects of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model drift matrix $\mathbf{\Phi}$ and process noise covariance matrix $\mathbf{\Sigma}$.

Usage

```
MCMedStd(
    phi,
    sigma,
    vcov_theta,
    delta_t,
    from,
    to,
    med,
    R,
    test_phi = TRUE,
    ncores = NULL,
    seed = NULL,
    tol = 0.01
)
```

Arguments

phi	Numeric matrix. The drift matrix (Φ) . phi should have row and column names pertaining to the variables in the system.
sigma	Numeric matrix. The process noise covariance matrix (Σ) .
vcov_theta	Numeric matrix. The sampling variance-covariance matrix of $\operatorname{vec}\left(\Phi\right)$ and $\operatorname{vech}\left(\Sigma\right)$
delta_t	Numeric. Time interval (Δt).
from	Character string. Name of the independent variable X in phi.
to	Character string. Name of the dependent variable Y in phi.
med	Character vector. Name/s of the mediator variable/s in phi.
R	Positive integer. Number of replications.
test_phi	Logical. If test_phi = TRUE, the function tests the stability of the generated drift matrix Φ . If the test returns FALSE, the function generates a new drift matrix Φ and runs the test recursively until the test returns TRUE.
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of replications R is a large value.
seed	Random seed.
tol	Numeric. Smallest possible time interval to allow.

Details

See TotalStd(), DirectStd(), and IndirectStd() for more details.

Monte Carlo Method:

Let θ be a vector that combines $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise and $\operatorname{vech}(\Sigma)$, that is, the unique elements of the Σ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be a vector that combines $\operatorname{vec}(\hat{\Phi})$ and $\operatorname{vech}(\hat{\Sigma})$. Based on the asymptotic properties of maximum likelihood estimators, we can assume that estimators are normally distributed around the population parameters.

$$\hat{oldsymbol{ heta}} \sim \mathcal{N}\left(oldsymbol{ heta}, \mathbb{V}\left(\hat{oldsymbol{ heta}}
ight)
ight)$$

Using this distributional assumption, a sampling distribution of $\hat{\theta}$ which we refer to as $\hat{\theta}^*$ can be generated by replacing the population parameters with sample estimates, that is,

$$\hat{oldsymbol{ heta}}^* \sim \mathcal{N}\left(\hat{oldsymbol{ heta}}, \hat{\mathbb{V}}\left(\hat{oldsymbol{ heta}}
ight)
ight).$$

Let $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ be a parameter that is a function of the estimated parameters. A sampling distribution of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$, which we refer to as $\mathbf{g}\left(\hat{\boldsymbol{\theta}}^*\right)$, can be generated by using the simulated estimates to calculate \mathbf{g} . The standard deviations of the simulated estimates are the standard errors. Percentiles corresponding to $100\left(1-\alpha\right)\%$ are the confidence intervals.

Value

Returns an object of class ctmedmc which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("MCMedStd").

output A list with length of length(delta_t).

Each element in the output list has the following elements:

est A vector of standardized total, direct, and indirect effects.

thetahatstar A matrix of Monte Carlo standardized total, direct, and indirect effects.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
phi <- matrix(</pre>
 data = c(
   -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
 ),
 nrow = 3
)
colnames(phi) \leftarrow rownames(phi) \leftarrow c("x", "m", "y")
sigma <- matrix(</pre>
 data = c(
   0.24455556, 0.02201587, -0.05004762,
    0.02201587, 0.07067800, 0.01539456,
    -0.05004762, 0.01539456, 0.07553061
 ),
 nrow = 3
vcov_theta <- matrix(</pre>
 data = c(
    0.00843, 0.00040, -0.00151, -0.00600, -0.00033,
    0.00110, 0.00324, 0.00020, -0.00061, -0.00115,
    0.00011, 0.00015, 0.00001, -0.00002, -0.00001,
    0.00040, 0.00374, 0.00016, -0.00022, -0.00273,
    -0.00016, 0.00009, 0.00150, 0.00012, -0.00010,
    -0.00026, 0.00002, 0.00012, 0.00004, -0.00001,
    -0.00151, 0.00016, 0.00389, 0.00103, -0.00007,
    -0.00283, -0.00050, 0.00000, 0.00156, 0.00021,
    -0.00005, -0.00031, 0.00001, 0.00007, 0.00006,
    -0.00600, -0.00022, 0.00103, 0.00644, 0.00031,
    -0.00119, -0.00374, -0.00021, 0.00070, 0.00064,
    -0.00015, -0.00005, 0.00000, 0.00003, -0.00001,
    -0.00033, -0.00273, -0.00007, 0.00031, 0.00287,
    0.00013, -0.00014, -0.00170, -0.00012, 0.00006,
     0.00014, \ -0.00001, \ -0.00015, \ 0.00000, \ 0.00001, \\
    0.00110, -0.00016, -0.00283, -0.00119, 0.00013,
    0.00297, 0.00063, -0.00004, -0.00177, -0.00013,
    0.00005, 0.00017, -0.00002, -0.00008, 0.00001,
    0.00324, 0.00009, -0.00050, -0.00374, -0.00014,
    0.00063, 0.00495, 0.00024, -0.00093, -0.00020,
    0.00006, -0.00010, 0.00000, -0.00001, 0.00004,
    0.00020, 0.00150, 0.00000, -0.00021, -0.00170,
    -0.00004, 0.00024, 0.00214, 0.00012, -0.00002,
```

```
-0.00004, 0.00000, 0.00006, -0.00005, -0.00001,
   -0.00061, 0.00012, 0.00156, 0.00070, -0.00012,
   -0.00177, -0.00093, 0.00012, 0.00223, 0.00004,
   -0.00002, -0.00003, 0.00001, 0.00003, -0.00013,
   -0.00115, -0.00010, 0.00021, 0.00064, 0.00006,
   -0.00013, -0.00020, -0.00002, 0.00004, 0.00057,
   0.00001, -0.00009, 0.00000, 0.00000, 0.00001,
   0.00011, -0.00026, -0.00005, -0.00015, 0.00014,
   0.00005, 0.00006, -0.00004, -0.00002, 0.00001,
   0.00012, 0.00001, 0.00000, -0.00002, 0.00000,
   0.00015, 0.00002, -0.00031, -0.00005, -0.00001,
   0.00017, -0.00010, 0.00000, -0.00003, -0.00009,
   0.00001, 0.00014, 0.00000, 0.00000, -0.00005,
   0.00001, 0.00012, 0.00001, 0.00000, -0.00015,
   -0.00002, 0.00000, 0.00006, 0.00001, 0.00000,
   0.00000, 0.00000, 0.00010, 0.00001, 0.00000,
   -0.00002, 0.00004, 0.00007, 0.00003, 0.00000,
   -0.00008, -0.00001, -0.00005, 0.00003, 0.00000,
   -0.00002, 0.00000, 0.00001, 0.00005, 0.00001,
   -0.00001, -0.00001, 0.00006, -0.00001, 0.00001,
   0.00001, 0.00004, -0.00001, -0.00013, 0.00001,
   0.00000, -0.00005, 0.00000, 0.00001, 0.00012
 ),
 nrow = 15
)
# Specific time interval --------
MCMedStd(
 phi = phi,
 sigma = sigma,
 vcov_theta = vcov_theta,
 delta_t = 1,
 from = x^{*},
 to = "y",
 med = "m",
 R = 100L # use a large value for R in actual research
# Range of time intervals ------
mc <- MCMedStd(</pre>
 phi = phi,
 sigma = sigma,
 vcov_theta = vcov_theta,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m",
 R = 100L # use a large value for R in actual research
)
plot(mc)
# Methods -----
# MCMedStd has a number of methods including
```

84 MCPhi

```
# print, summary, confint, and plot
print(mc)
summary(mc)
confint(mc, level = 0.95)
```

MCPhi

Generate Random Drift Matrices Using the Monte Carlo Method

Description

This function generates random drift matrices Φ using the Monte Carlo method.

Usage

```
MCPhi(phi, vcov_phi_vec, R, test_phi = TRUE, ncores = NULL, seed = NULL)
```

Arguments

phi Numeric matrix. The drift matrix (Φ) , phi should have row and column names

pertaining to the variables in the system.

vcov_phi_vec Numeric matrix. The sampling variance-covariance matrix of vec (Φ) .

R Positive integer. Number of replications.

test_phi Logical. If test_phi = TRUE, the function tests the stability of the generated

drift matrix Φ . If the test returns FALSE, the function generates a new drift

matrix Φ and runs the test recursively until the test returns TRUE.

ncores Positive integer. Number of cores to use. If ncores = NULL, use a single core.

Consider using multiple cores when number of replications R is a large value.

seed Random seed.

Details

Monte Carlo Method:

Let θ be $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be $\operatorname{vec}(\hat{\Phi})$. Based on the asymptotic properties of maximum likelihood estimators, we can assume that estimators are normally distributed around the population parameters.

$$\hat{oldsymbol{ heta}} \sim \mathcal{N}\left(oldsymbol{ heta}, \mathbb{V}\left(\hat{oldsymbol{ heta}}
ight)
ight)$$

Using this distributional assumption, a sampling distribution of $\hat{\theta}$ which we refer to as $\hat{\theta}^*$ can be generated by replacing the population parameters with sample estimates, that is,

$$\hat{oldsymbol{ heta}}^* \sim \mathcal{N}\left(\hat{oldsymbol{ heta}}, \hat{\mathbb{V}}\left(\hat{oldsymbol{ heta}}
ight)
ight).$$

MCPhi 85

Value

Returns an object of class ctmedmc which is a list with the following elements:

```
call Function call.args Function arguments.fun Function used ("MCPhi").output A list simulated drift matrices.
```

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

```
Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()
```

```
set.seed(42)
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
MCPhi(
  phi = phi,
  vcov_phi_vec = 0.1 * diag(9),
  R = 100L # use a large value for R in actual research
phi <- matrix(</pre>
  data = c(
    -6, 5.5, 0, 0,
    1.25, -2.5, 5.9, -7.3,
    0, 0, -6, 2.5,
    5, 0, 0, -6
  ),
  nrow = 4
)
colnames(phi) <- rownames(phi) <- paste0("y", 1:4)</pre>
MCPhi(
  phi = phi,
```

86 MCPhiSigma

```
vcov_phi_vec = 0.1 * diag(16),
R = 100L, # use a large value for R in actual research
test_phi = FALSE
)
```

MCPhiSigma

Generate Random Drift Matrices and Process Noise Covariance Matrices Using the Monte Carlo Method

Description

This function generates random drift matrices Φ and process noise covariabces matrices Σ using the Monte Carlo method.

Usage

```
MCPhiSigma(
  phi,
  sigma,
  vcov_theta,
  R,
  test_phi = TRUE,
  ncores = NULL,
  seed = NULL
)
```

Arguments

phi	Numeric matrix. The drift matrix (Φ). phi should have row and column names pertaining to the variables in the system.
sigma	Numeric matrix. The process noise covariance matrix (Σ) .
vcov_theta	Numeric matrix. The sampling variance-covariance matrix of $\operatorname{vec}\left(\mathbf{\Phi}\right)$ and $\operatorname{vech}\left(\mathbf{\Sigma}\right)$
R	Positive integer. Number of replications.
test_phi	Logical. If test_phi = TRUE, the function tests the stability of the generated drift matrix Φ . If the test returns FALSE, the function generates a new drift matrix Φ and runs the test recursively until the test returns TRUE.
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of replications R is a large value.
seed	Random seed.

MCPhiSigma 87

Details

Monte Carlo Method:

Let θ be a vector that combines $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise and $\operatorname{vech}(\Sigma)$, that is, the unique elements of the Σ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be a vector that combines $\operatorname{vec}(\hat{\Phi})$ and $\operatorname{vech}(\hat{\Sigma})$. Based on the asymptotic properties of maximum likelihood estimators, we can assume that estimators are normally distributed around the population parameters.

$$\hat{oldsymbol{ heta}} \sim \mathcal{N}\left(oldsymbol{ heta}, \mathbb{V}\left(\hat{oldsymbol{ heta}}
ight)
ight)$$

Using this distributional assumption, a sampling distribution of $\hat{\theta}$ which we refer to as $\hat{\theta}^*$ can be generated by replacing the population parameters with sample estimates, that is,

$$\hat{oldsymbol{ heta}}^* \sim \mathcal{N}\left(\hat{oldsymbol{ heta}}, \hat{\mathbb{V}}\left(\hat{oldsymbol{ heta}}
ight)
ight).$$

Value

Returns an object of class ctmedmc which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("MCPhiSigma").

output A list simulated drift matrices.

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
set.seed(42)
phi <- matrix(
   data = c(
     -0.357, 0.771, -0.450,
     0.0, -0.511, 0.729,
     0, 0, -0.693
   ),
   nrow = 3
)</pre>
```

88 MCTotalCentral

```
colnames(phi) <- rownames(phi) <- c("x", "m", "y")
sigma <- matrix(
  data = c(
     0.24455556, 0.02201587, -0.05004762,
     0.02201587, 0.07067800, 0.01539456,
     -0.05004762, 0.01539456, 0.07553061
),
     nrow = 3
)
MCPhiSigma(
     phi = phi,
          sigma = sigma,
          vcov_theta = 0.1 * diag(15),
          R = 100L # use a large value for R in actual research
)</pre>
```

MCTotalCentral

Monte Carlo Sampling Distribution of Total Effect Centrality Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a Monte Carlo method sampling distribution of the total effect centrality at a particular time interval Δt using the first-order stochastic differential equation model drift matrix Φ .

Usage

```
MCTotalCentral(
   phi,
   vcov_phi_vec,
   delta_t,
   R,
   test_phi = TRUE,
   ncores = NULL,
   seed = NULL,
   tol = 0.01
)
```

Arguments

phi	Numeric matrix. The drift matrix (Φ) , phi should have row and column names pertaining to the variables in the system.
vcov_phi_vec	Numeric matrix. The sampling variance-covariance matrix of $\operatorname{vec}\left(\mathbf{\Phi}\right)$.
delta_t	Numeric. Time interval (Δt) .
R	Positive integer. Number of replications.

MCTotalCentral 89

test_phi Logical. If test_phi = TRUE, the function tests the stability of the generated

drift matrix $\Phi.$ If the test returns FALSE, the function generates a new drift

matrix Φ and runs the test recursively until the test returns TRUE.

ncores Positive integer. Number of cores to use. If ncores = NULL, use a single core.

Consider using multiple cores when number of replications R is a large value.

seed Random seed.

tol Numeric. Smallest possible time interval to allow.

Details

See TotalCentral() for more details.

Monte Carlo Method:

Let θ be $\operatorname{vec}(\Phi)$, that is, the elements of the Φ matrix in vector form sorted column-wise. Let $\hat{\theta}$ be $\operatorname{vec}(\hat{\Phi})$. Based on the asymptotic properties of maximum likelihood estimators, we can assume that estimators are normally distributed around the population parameters.

$$\hat{oldsymbol{ heta}} \sim \mathcal{N}\left(oldsymbol{ heta}, \mathbb{V}\left(\hat{oldsymbol{ heta}}
ight)
ight)$$

Using this distributional assumption, a sampling distribution of $\hat{\theta}$ which we refer to as $\hat{\theta}^*$ can be generated by replacing the population parameters with sample estimates, that is,

$$\hat{oldsymbol{ heta}}^* \sim \mathcal{N}\left(\hat{oldsymbol{ heta}}, \hat{\mathbb{V}}\left(\hat{oldsymbol{ heta}}
ight)
ight).$$

Let $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$ be a parameter that is a function of the estimated parameters. A sampling distribution of $\mathbf{g}\left(\hat{\boldsymbol{\theta}}\right)$, which we refer to as $\mathbf{g}\left(\hat{\boldsymbol{\theta}}^*\right)$, can be generated by using the simulated estimates to calculate \mathbf{g} . The standard deviations of the simulated estimates are the standard errors. Percentiles corresponding to $100\left(1-\alpha\right)\%$ are the confidence intervals.

Value

Returns an object of class ctmedmc which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("MCTotalCentral").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

est A vector of total effect centrality.

thetahatstar A matrix of Monte Carlo total effect centrality.

Author(s)

Ivan Jacob Agaloos Pesigan

90 MCTotalCentral

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
set.seed(42)
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
  data = c(
    0.00843, 0.00040, -0.00151,
    -0.00600, -0.00033, 0.00110,
    0.00324, 0.00020, -0.00061,
    0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
    0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
    0.00103, -0.00007, -0.00283,
    -0.00050, 0.00000, 0.00156,
    -0.00600, -0.00022, 0.00103,
    0.00644, 0.00031, -0.00119,
    -0.00374, -0.00021, 0.00070,
    -0.00033, -0.00273, -0.00007,
    0.00031, 0.00287, 0.00013,
    -0.00014, -0.00170, -0.00012,
    0.00110, -0.00016, -0.00283,
    -0.00119, 0.00013, 0.00297,
    0.00063, -0.00004, -0.00177,
```

Med 91

```
0.00324, 0.00009, -0.00050,
   -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Specific time interval ------
MCTotalCentral(
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1,
 R = 100L # use a large value for R in actual research
)
# Range of time intervals ------
mc <- MCTotalCentral(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5,
 R = 100L # use a large value for R in actual research
)
plot(mc)
# Methods ------
# MCTotalCentral has a number of methods including
# print, summary, confint, and plot
print(mc)
summary(mc)
confint(mc, level = 0.95)
plot(mc)
```

Med

Total, Direct, and Indirect Effects of X on Y Through M Over a Specific Time Interval or a Range of Time Intervals

Description

This function computes the total, direct, and indirect effects of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model's drift matrix $\mathbf{\Phi}$.

92 Med

Usage

```
Med(phi, delta_t, from, to, med, tol = 0.01)
```

Arguments

phi	Numeric matrix. The drift matrix (Φ) , phi should have row and column names pertaining to the variables in the system.
delta_t	Vector of positive numbers. Time interval (Δt) .
from	Character string. Name of the independent variable X in phi.
to	Character string. Name of the dependent variable Y in phi.
med	Character vector. Name/s of the mediator variable/s in phi.
tol	Numeric. Smallest possible time interval to allow.

Details

See Total(), Direct(), and Indirect() for more details.

Linear Stochastic Differential Equation Model:

The measurement model is given by

$$\mathbf{y}_{i,t} = \mathbf{\nu} + \mathbf{\Lambda} \boldsymbol{\eta}_{i,t} + \boldsymbol{\varepsilon}_{i,t}, \quad ext{with} \quad \boldsymbol{\varepsilon}_{i,t} \sim \mathcal{N}\left(\mathbf{0}, \mathbf{\Theta}\right)$$

where $\mathbf{y}_{i,t}$, $\eta_{i,t}$, and $\varepsilon_{i,t}$ are random variables and ν , Λ , and Θ are model parameters. $\mathbf{y}_{i,t}$ represents a vector of observed random variables, $\eta_{i,t}$ a vector of latent random variables, and $\varepsilon_{i,t}$ a vector of random measurement errors, at time t and individual t. ν denotes a vector of intercepts, Λ a matrix of factor loadings, and Θ the covariance matrix of ε .

An alternative representation of the measurement error is given by

$$\boldsymbol{\varepsilon}_{i,t} = \boldsymbol{\Theta}^{\frac{1}{2}} \mathbf{z}_{i,t}, \quad \text{with} \quad \mathbf{z}_{i,t} \sim \mathcal{N}\left(\mathbf{0}, \mathbf{I}\right)$$

where $\mathbf{z}_{i,t}$ is a vector of independent standard normal random variables and $\left(\mathbf{\Theta}^{\frac{1}{2}}\right)\left(\mathbf{\Theta}^{\frac{1}{2}}\right)' = \mathbf{\Theta}$. The dynamic structure is given by

$$\mathrm{d}\boldsymbol{\eta}_{i:t} = (\boldsymbol{\iota} + \boldsymbol{\Phi}\boldsymbol{\eta}_{i:t})\,\mathrm{d}t + \boldsymbol{\Sigma}^{\frac{1}{2}}\mathrm{d}\mathbf{W}_{i:t}$$

where ι is a term which is unobserved and constant over time, Φ is the drift matrix which represents the rate of change of the solution in the absence of any random fluctuations, Σ is the matrix of volatility or randomness in the process, and $\mathrm{d} W$ is a Wiener process or Brownian motion, which represents random fluctuations.

Value

Returns an object of class ctmedmed which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("Med").

output A matrix of total, direct, and indirect effects.

Med 93

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

```
Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()
```

```
phi <- matrix(</pre>
 data = c(
   -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
 ),
 nrow = 3
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
# Specific time interval ------
Med(
 phi = phi,
 delta_t = 1,
 from = x,
 to = "y",
 med = "m"
)
# Range of time intervals ------
med <- Med(
 phi = phi,
 delta_t = 1:30,
 from = "x",
 to = "y",
 med = "m"
```

94 MedStd

```
plot(med)

# Methods ------

# Med has a number of methods including

# print, summary, and plot

med <- Med(
    phi = phi,
    delta_t = 1:5,
    from = "x",
    to = "y",
    med = "m"
)

print(med)
summary(med)
plot(med)</pre>
```

MedStd

Standardized Total, Direct, and Indirect Effects of X on Y Through M Over a Specific Time Interval or a Range of Time Intervals

Description

This function computes the standardized total, direct, and indirect effects of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model's drift matrix $\mathbf{\Phi}$ and process noise covariance matrix $\mathbf{\Sigma}$.

Usage

```
MedStd(phi, sigma, delta_t, from, to, med, tol = 0.01)
```

Arguments

phi	Numeric matrix. The drift matrix (Φ) , phi should have row and column names pertaining to the variables in the system.
sigma	Numeric matrix. The process noise covariance matrix (Σ) .
delta_t	Numeric. Time interval (Δt) .
from	Character string. Name of the independent variable X in phi.
to	Character string. Name of the dependent variable Y in phi.
med	Character vector. Name/s of the mediator variable/s in phi.
tol	Numeric. Smallest possible time interval to allow.

Details

See TotalStd(), DirectStd(), and IndirectStd() for more details.

MedStd 95

Value

Returns an object of class ctmedmed which is a list with the following elements:

call Function call.args Function arguments.

fun Function used ("MedStd").

output A standardized matrix of total, direct, and indirect effects.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
phi <- matrix(
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")
sigma <- matrix(
  data = c(
    0.24455556, 0.02201587, -0.05004762,
    0.02201587, 0.07067800, 0.01539456,
    -0.05004762, 0.01539456, 0.07553061
),
  nrow = 3</pre>
```

96 plot.ctmedboot

```
)
# Specific time interval ------
MedStd(
 phi = phi,
 sigma = sigma,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m"
)
# Range of time intervals ------
med <- MedStd(</pre>
 phi = phi,
 sigma = sigma,
 delta_t = 1:30,
 from = "x",
 to = "y",
 med = "m"
)
plot(med)
# Methods -----
# MedStd has a number of methods including
# print, summary, and plot
med <- MedStd(</pre>
 phi = phi,
 sigma = sigma,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m"
)
print(med)
summary(med)
plot(med)
```

plot.ctmedboot

Plot Method for an Object of Class ctmedboot

Description

Plot Method for an Object of Class ctmedboot

Usage

```
## S3 method for class 'ctmedboot'
plot(x, alpha = 0.05, col = NULL, type = "pc", ...)
```

plot.ctmedboot 97

Arguments

х	Object of class ctmedboot.
alpha	Numeric. Significance level
col	Character vector. Optional argument. Character vector of colors.
type	Charater string. Confidence interval type, that is, type = "pc" for percentile; type = "bc" for bias corrected.
	Additional arguments.

Value

Displays plots of point estimates and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

```
## Not run:
library(bootStateSpace)
# prepare parameters
## number of individuals
n <- 50
## time points
time <- 100
delta_t <- 0.10
## dynamic structure
p <- 3
mu0 < -rep(x = 0, times = p)
sigma0 <- matrix(</pre>
  data = c(
    1.0,
    0.2,
    0.2,
    0.2,
    1.0,
    0.2,
    0.2,
    0.2,
    1.0
  ),
  nrow = p
)
sigma0_1 \leftarrow t(chol(sigma0))
mu \leftarrow rep(x = 0, times = p)
phi <- matrix(</pre>
  data = c(
    -0.357,
    0.771,
    -0.450,
```

98 plot.ctmedboot

```
0.0,
    -0.511,
    0.729,
    0,
    0,
    -0.693
  ),
  nrow = p
)
sigma <- matrix(</pre>
  data = c(
    0.24455556,
    0.02201587,
    -0.05004762,
    0.02201587,
    0.07067800,
    0.01539456,
    -0.05004762,
    0.01539456,
    0.07553061
  ),
  nrow = p
)
sigma_l <- t(chol(sigma))</pre>
## measurement model
k <- 3
nu \leftarrow rep(x = 0, times = k)
lambda <- diag(k)</pre>
theta <- 0.2 * diag(k)
theta_l <- t(chol(theta))</pre>
boot <- PBSSMOUFixed(</pre>
  R = 1000L,
  path = getwd(),
  prefix = "ou",
  n = n,
  time = time,
  delta_t = delta_t,
  mu0 = mu0,
  sigma0_1 = sigma0_1,
  mu = mu,
  phi = phi,
  sigma_l = sigma_l,
  nu = nu,
  lambda = lambda,
  theta_l = theta_l,
  ncores = parallel::detectCores() - 1,
  seed = 42
)
phi_hat <- phi
colnames(phi_hat) \leftarrow rownames(phi_hat) \leftarrow c("x", "m", "y")
phi <- extract(object = boot, what = "phi")</pre>
```

plot.ctmeddelta 99

```
# Range of time intervals -----
boot <- BootMed(
    phi = phi,
    phi_hat = phi_hat,
    delta_t = 1:5,
    from = "x",
    to = "y",
    med = "m"
)
confint(boot)
confint(boot, type = "bc") # bias-corrected
## End(Not run)</pre>
```

plot.ctmeddelta

Plot Method for an Object of Class ctmeddelta

Description

Plot Method for an Object of Class ctmeddelta

Usage

```
## S3 method for class 'ctmeddelta'
plot(x, alpha = 0.05, col = NULL, ...)
```

Arguments

X	Object of class ctmeddelta.
alpha	Numeric. Significance level
col	Character vector. Optional argument. Character vector of colors.
	Additional arguments.

Value

Displays plots of point estimates and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

100 plot.ctmeddelta

```
phi <- matrix(</pre>
  data = c(
   -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) \leftarrow rownames(phi) \leftarrow c("x", "m", "y")
vcov_phi_vec <- matrix(</pre>
  data = c(
    0.00843, 0.00040, -0.00151,
    -0.00600, -0.00033, 0.00110,
    0.00324, 0.00020, -0.00061,
    0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
    0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
    0.00103, -0.00007, -0.00283,
    -0.00050, 0.00000, 0.00156,
    -0.00600, -0.00022, 0.00103,
    0.00644, 0.00031, -0.00119,
    -0.00374, -0.00021, 0.00070,
    -0.00033, -0.00273, -0.00007,
    0.00031, 0.00287, 0.00013,
    -0.00014, -0.00170, -0.00012,
    0.00110, -0.00016, -0.00283,
    -0.00119, 0.00013, 0.00297,
    0.00063, -0.00004, -0.00177,
    0.00324, 0.00009, -0.00050,
    -0.00374, -0.00014, 0.00063,
    0.00495, 0.00024, -0.00093,
    0.00020, 0.00150, 0.00000,
    -0.00021, -0.00170, -0.00004,
    0.00024, 0.00214, 0.00012,
    -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
    -0.00093, 0.00012, 0.00223
  ),
  nrow = 9
)
# Range of time intervals ------
delta <- DeltaMed(</pre>
  phi = phi,
  vcov_phi_vec = vcov_phi_vec,
  delta_t = 1:5,
  from = "x",
  to = "y",
  med = "m"
)
```

plot.ctmedmc 101

```
plot(delta)
```

plot.ctmedmc

Plot Method for an Object of Class ctmedmc

Description

Plot Method for an Object of Class ctmedmc

Usage

```
## S3 method for class 'ctmedmc'
plot(x, alpha = 0.05, col = NULL, ...)
```

Arguments

```
    x Object of class ctmedmc.
    alpha Numeric. Significance level
    col Character vector. Optional argument. Character vector of colors.
    . . . Additional arguments.
```

Value

Displays plots of point estimates and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

```
set.seed(42)
phi <- matrix(
    data = c(
        -0.357, 0.771, -0.450,
        0.0, -0.511, 0.729,
        0, 0, -0.693
    ),
    nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")
vcov_phi_vec <- matrix(
    data = c(
        0.00843, 0.00040, -0.00151,
        -0.00600, -0.00033, 0.00110,
        0.00324, 0.00020, -0.00061,
        0.00040, 0.00374, 0.00016,</pre>
```

102 plot.ctmedmed

```
-0.00022, -0.00273, -0.00016,
   0.00009, 0.00150, 0.00012,
   -0.00151, 0.00016, 0.00389,
   0.00103, -0.00007, -0.00283,
   -0.00050, 0.00000, 0.00156,
   -0.00600, -0.00022, 0.00103,
   0.00644, 0.00031, -0.00119,
   -0.00374, -0.00021, 0.00070,
    -0.00033, -0.00273, -0.00007,
   0.00031, 0.00287, 0.00013,
    -0.00014, -0.00170, -0.00012,
   0.00110, -0.00016, -0.00283,
    -0.00119, 0.00013, 0.00297,
   0.00063, -0.00004, -0.00177,
   0.00324, 0.00009, -0.00050,
   -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
    -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
    -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
    -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Range of time intervals ------
mc <- MCMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m",
 R = 100L # use a large value for R in actual research
plot(mc)
```

plot.ctmedmed

Plot Method for an Object of Class ctmedmed

Description

Plot Method for an Object of Class ctmedmed

Usage

```
## S3 method for class 'ctmedmed'
plot(x, col = NULL, legend_pos = "topright", ...)
```

plot.ctmedtraj 103

Arguments

X	Object of class ctmedmed.
col	Character vector. Optional argument. Character vector of colors.
legend_pos	Character vector. Optional argument. Legend position.
	Additional arguments.

Value

Displays plots of point estimates and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
phi <- matrix(</pre>
 data = c(
   -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
 ),
 nrow = 3
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
# Range of time intervals -----
med <- Med(
 phi = phi,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m"
)
plot(med)
```

plot.ctmedtraj

Plot Method for an Object of Class ctmedtraj

Description

Plot Method for an Object of Class ctmedtraj

Usage

```
## S3 method for class 'ctmedtraj'
plot(x, legend_pos = "topright", total = TRUE, ...)
```

104 PosteriorBeta

Arguments

X	Object of class ctmedtraj.
legend_pos	Character vector. Optional argument. Legend position.
total	Logical. If total = TRUE, include the total effect trajectory. If total = FALSE, exclude the total effect trajectory.
	Additional arguments.

Value

Displays trajectory plots of the effects.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
traj <- Trajectory(</pre>
  mu0 = c(3, 3, -3),
  time = 150,
  phi = phi,
  med = "m"
)
plot(traj)
```

PosteriorBeta

Posterior Sampling Distribution for the Elements of the Matrix of Lagged Coefficients Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a posterior sampling distribution for the elements of the matrix of lagged coefficients β over a specific time interval Δt or a range of time intervals using the first-order stochastic differential equation model drift matrix Φ .

PosteriorBeta 105

Usage

```
PosteriorBeta(phi, delta_t, ncores = NULL, tol = 0.01)
```

Arguments

phi Numeric matrix. The drift matrix (Φ), phi should have row and column names

pertaining to the variables in the system.

delta_t Numeric. Time interval (Δt).

ncores Positive integer. Number of cores to use. If ncores = NULL, use a single core.

Consider using multiple cores when number of replications R is a large value.

tol Numeric. Smallest possible time interval to allow.

Details

See Total().

Value

Returns an object of class ctmedmc which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("PosteriorBeta").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

est A vector of total, direct, and indirect effects.

thetahatstar A matrix of Monte Carlo total, direct, and indirect effects.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

106 PosteriorBeta

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()

```
phi <- matrix(</pre>
 data = c(
   -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
 ),
 nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
 data = c(
   0.00843, 0.00040, -0.00151,
    -0.00600, -0.00033, 0.00110,
    0.00324, 0.00020, -0.00061,
   0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
    0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
    0.00103, -0.00007, -0.00283.
    -0.00050, 0.00000, 0.00156,
    -0.00600, -0.00022, 0.00103,
    0.00644, 0.00031, -0.00119,
    -0.00374, -0.00021, 0.00070,
    -0.00033, -0.00273, -0.00007,
    0.00031, 0.00287, 0.00013,
    -0.00014, -0.00170, -0.00012,
    0.00110, -0.00016, -0.00283,
    -0.00119, 0.00013, 0.00297,
    0.00063, -0.00004, -0.00177,
    0.00324, 0.00009, -0.00050,
    -0.00374, -0.00014, 0.00063,
    0.00495, 0.00024, -0.00093,
    0.00020, 0.00150, 0.00000,
    -0.00021, -0.00170, -0.00004,
    0.00024, 0.00214, 0.00012,
    -0.00061, 0.00012, 0.00156,
    0.00070, -0.00012, -0.00177,
    -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
```

PosteriorIndirectCentral 107

```
phi <- MCPhi(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 R = 1000L
)$output
# Specific time interval ------
PosteriorBeta(
 phi = phi,
 delta_t = 1
# Range of time intervals ------
posterior <- PosteriorBeta(</pre>
 phi = phi,
 delta_t = 1:5
plot(posterior)
# Methods -----
# PosteriorBeta has a number of methods including
# print, summary, confint, and plot
print(posterior)
summary(posterior)
confint(posterior, level = 0.95)
plot(posterior)
```

PosteriorIndirectCentral

Posterior Distribution of the Indirect Effect Centrality Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a posterior distribution of the indirect effect centrality over a specific time interval Δt or a range of time intervals using the posterior distribution of the first-order stochastic differential equation model drift matrix Φ .

Usage

```
PosteriorIndirectCentral(phi, delta_t, ncores = NULL, tol = 0.01)
```

Arguments

phi	List of numeric matrices. Each element of the list is a sample from the posterior
	distribution of the drift matrix (Φ). Each matrix should have row and column
	names pertaining to the variables in the system.

delta_t Numeric. Time interval (Δt) .

108 PosteriorIndirectCentral

ncores Positive integer. Number of cores to use. If ncores = NULL, use a single core.

Consider using multiple cores when number of replications R is a large value.

tol Numeric. Smallest possible time interval to allow.

Details

See TotalCentral() for more details.

Value

Returns an object of class ctmedmc which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("PosteriorIndirectCentral").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

est Mean of the posterior distribution of the total, direct, and indirect effects.

thetahatstar Posterior distribution of the total, direct, and indirect effects.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

```
Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()
```

PosteriorIndirectCentral 109

```
phi <- matrix(</pre>
  data = c(
   -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) \leftarrow rownames(phi) \leftarrow c("x", "m", "y")
vcov_phi_vec <- matrix(</pre>
  data = c(
    0.00843, 0.00040, -0.00151,
    -0.00600, -0.00033, 0.00110,
    0.00324, 0.00020, -0.00061,
    0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
    0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
    0.00103, -0.00007, -0.00283,
    -0.00050, 0.00000, 0.00156,
    -0.00600, -0.00022, 0.00103,
   0.00644, 0.00031, -0.00119,
   -0.00374, -0.00021, 0.00070,
    -0.00033, -0.00273, -0.00007,
   0.00031, 0.00287, 0.00013,
    -0.00014, -0.00170, -0.00012,
   0.00110, -0.00016, -0.00283,
    -0.00119, 0.00013, 0.00297,
    0.00063, -0.00004, -0.00177,
    0.00324, 0.00009, -0.00050,
    -0.00374, -0.00014, 0.00063,
    0.00495, 0.00024, -0.00093,
    0.00020, 0.00150, 0.00000,
    -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
    -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
  ),
  nrow = 9
)
phi <- MCPhi(</pre>
  phi = phi,
  vcov_phi_vec = vcov_phi_vec,
  R = 1000L
)$output
# Specific time interval ------
PosteriorIndirectCentral(
  phi = phi,
```

110 PosteriorMed

PosteriorMed

Posterior Distribution of Total, Direct, and Indirect Effects of X on Y Through M Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a posterior distribution of the total, direct and indirect effects of the independent variable X on the dependent variable Y through mediator variables \mathbf{m} over a specific time interval Δt or a range of time intervals using the posterior distribution of the first-order stochastic differential equation model drift matrix $\mathbf{\Phi}$.

Usage

```
PosteriorMed(phi, delta_t, from, to, med, ncores = NULL, tol = 0.01)
```

Arguments

phi	List of numeric matrices. Each element of the list is a sample from the posterior distribution of the drift matrix (Φ). Each matrix should have row and column names pertaining to the variables in the system.	
delta_t	Numeric. Time interval (Δt).	
from	Character string. Name of the independent variable X in phi.	
to	Character string. Name of the dependent variable Y in phi.	
med	Character vector. Name/s of the mediator variable/s in phi.	
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of replications R is a large value.	
tol	Numeric. Smallest possible time interval to allow.	

PosteriorMed 111

Details

See Total(), Direct(), and Indirect() for more details.

Value

Returns an object of class ctmedmc which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("PosteriorMed").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

est Mean of the posterior distribution of the total, direct, and indirect effects.

thetahatstar Posterior distribution of the total, direct, and indirect effects.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

```
Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd(), Trajectory()
```

```
phi <- matrix(
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
),
  nrow = 3</pre>
```

PosteriorMed PosteriorMed

```
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
 data = c(
   0.00843, 0.00040, -0.00151,
   -0.00600, -0.00033, 0.00110,
   0.00324, 0.00020, -0.00061,
   0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
   0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
   0.00103, -0.00007, -0.00283,
    -0.00050, 0.00000, 0.00156,
    -0.00600, -0.00022, 0.00103,
   0.00644, 0.00031, -0.00119,
   -0.00374, -0.00021, 0.00070,
   -0.00033, -0.00273, -0.00007,
   0.00031, 0.00287, 0.00013,
   -0.00014, -0.00170, -0.00012,
   0.00110, -0.00016, -0.00283,
    -0.00119, 0.00013, 0.00297,
   0.00063, -0.00004, -0.00177,
   0.00324, 0.00009, -0.00050,
    -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
    -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
phi <- MCPhi(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 R = 1000L
)$output
# Specific time interval ------
PosteriorMed(
 phi = phi,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m"
)
# Range of time intervals ------
posterior <- PosteriorMed(</pre>
 phi = phi,
```

PosteriorTotalCentral 113

Posterior Total Central $\,$ Posterior Distribution of the Total Effect Centrality Over a Specific Time Interval or a Range of Time Intervals

Description

This function generates a posterior distribution of the total effect centrality over a specific time interval Δt or a range of time intervals using the posterior distribution of the first-order stochastic differential equation model drift matrix Φ .

Usage

```
PosteriorTotalCentral(phi, delta_t, ncores = NULL, tol = 0.01)
```

Arguments

phi	List of numeric matrices. Each element of the list is a sample from the posterior distribution of the drift matrix (Φ). Each matrix should have row and column names pertaining to the variables in the system.
delta_t	Numeric. Time interval (Δt) .
ncores	Positive integer. Number of cores to use. If ncores = NULL, use a single core. Consider using multiple cores when number of replications R is a large value.
tol	Numeric. Smallest possible time interval to allow.

Details

See TotalCentral() for more details.

114 PosteriorTotalCentral

Value

Returns an object of class ctmedmc which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("PosteriorTotalCentral").

output A list the length of which is equal to the length of delta_t.

Each element in the output list has the following elements:

est Mean of the posterior distribution of the total, direct, and indirect effects.

thetahatstar Posterior distribution of the total, direct, and indirect effects.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

```
Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), Total(), TotalCentral(), TotalStd(), Trajectory()
```

```
phi <- matrix(
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")
vcov_phi_vec <- matrix(
  data = c(</pre>
```

PosteriorTotalCentral 115

```
0.00843, 0.00040, -0.00151,
   -0.00600, -0.00033, 0.00110,
   0.00324, 0.00020, -0.00061,
   0.00040, 0.00374, 0.00016,
   -0.00022, -0.00273, -0.00016,
   0.00009, 0.00150, 0.00012,
   -0.00151, 0.00016, 0.00389,
   0.00103, -0.00007, -0.00283,
   -0.00050, 0.00000, 0.00156,
   -0.00600, -0.00022, 0.00103,
   0.00644, 0.00031, -0.00119,
   -0.00374, -0.00021, 0.00070,
   -0.00033, -0.00273, -0.00007,
   0.00031, 0.00287, 0.00013,
   -0.00014, -0.00170, -0.00012,
   0.00110, -0.00016, -0.00283,
   -0.00119, 0.00013, 0.00297,
   0.00063, -0.00004, -0.00177,
   0.00324, 0.00009, -0.00050,
   -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
phi <- MCPhi(
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 R = 1000L
)$output
# Specific time interval ------
PosteriorTotalCentral(
 phi = phi,
 delta_t = 1
)
# Range of time intervals ------
posterior <- PosteriorTotalCentral(</pre>
 phi = phi,
 delta_t = 1:5
# Methods ------
# PosteriorTotalCentral has a number of methods including
# print, summary, confint, and plot
print(posterior)
```

print.ctmedboot

```
summary(posterior)
confint(posterior, level = 0.95)
plot(posterior)
```

print.ctmedboot

Print Method for Object of Class ctmedboot

Description

Print Method for Object of Class ctmedboot

Usage

```
## S3 method for class 'ctmedboot'
print(x, alpha = 0.05, digits = 4, type = "pc", ...)
```

Arguments

x an object of class ctmedboot. alpha Numeric vector. Significance level α . digits Integer indicating the number of decimal places to display. type Charater string. Confidence interval type, that is, type = "pc" for percentile; type = "bc" for bias corrected. further arguments.

Value

Prints a list of matrices of time intervals, estimates, standard errors, number of bootstrap replications, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

```
## Not run:
library(bootStateSpace)
# prepare parameters
## number of individuals
n <- 50
## time points
time <- 100
delta_t <- 0.10
## dynamic structure
p <- 3
mu0 <- rep(x = 0, times = p)</pre>
```

print.ctmedboot 117

```
sigma0 <- matrix(</pre>
  data = c(
    1.0,
    0.2,
    0.2,
    0.2,
    1.0,
    0.2,
    0.2,
    0.2,
    1.0
  ),
  nrow = p
)
sigma0_1 \leftarrow t(chol(sigma0))
mu \leftarrow rep(x = 0, times = p)
phi <- matrix(</pre>
  data = c(
    -0.357,
    0.771,
    -0.450,
    0.0,
    -0.511,
    0.729,
    0,
    0,
    -0.693
  ),
  nrow = p
sigma <- matrix(</pre>
  data = c(
    0.24455556,
    0.02201587,
    -0.05004762,
    0.02201587,
    0.07067800,
    0.01539456,
    -0.05004762,
    0.01539456,
    0.07553061
  ),
  nrow = p
)
sigma_l <- t(chol(sigma))</pre>
## measurement model
k <- 3
nu \leftarrow rep(x = 0, times = k)
lambda <- diag(k)</pre>
theta <- 0.2 * diag(k)
theta_l \leftarrow t(chol(theta))
boot <- PBSSMOUFixed(</pre>
```

print.ctmeddelta

```
R = 1000L
 path = getwd(),
 prefix = "ou",
 n = n,
 time = time,
 delta_t = delta_t,
 mu0 = mu0,
 sigma0_1 = sigma0_1,
 mu = mu,
 phi = phi,
 sigma_l = sigma_l,
 nu = nu,
 lambda = lambda,
 theta_l = theta_l,
 ncores = parallel::detectCores() - 1,
 seed = 42
)
phi_hat <- phi</pre>
colnames(phi_hat) <- rownames(phi_hat) <- c("x", "m", "y")</pre>
phi <- extract(object = boot, what = "phi")</pre>
# Specific time interval ------
boot <- BootMed(</pre>
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m"
)
print(boot)
print(boot, type = "bc") # bias-corrected
# Range of time intervals ------
boot <- BootMed(</pre>
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m"
)
print(boot)
print(boot, type = "bc") # bias-corrected
## End(Not run)
```

print.ctmeddelta 119

Description

Print Method for Object of Class ctmeddelta

Usage

```
## S3 method for class 'ctmeddelta'
print(x, alpha = 0.05, digits = 4, ...)
```

Arguments

```
x an object of class ctmeddelta.  
alpha Numeric vector. Significance level \alpha.  
digits Integer indicating the number of decimal places to display.  
... further arguments.
```

Value

Prints a list of matrices of time intervals, estimates, standard errors, test statistics, p-values, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

```
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
  data = c(
    0.00843, 0.00040, -0.00151,
    -0.00600, -0.00033, 0.00110,
    0.00324, 0.00020, -0.00061,
    0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
    0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
    0.00103, -0.00007, -0.00283,
    -0.00050, 0.00000, 0.00156,
    -0.00600, -0.00022, 0.00103,
    0.00644, 0.00031, -0.00119,
    -0.00374, -0.00021, 0.00070,
    -0.00033, -0.00273, -0.00007,
```

120 print.ctmedeffect

```
0.00031, 0.00287, 0.00013,
   -0.00014, -0.00170, -0.00012,
   0.00110, -0.00016, -0.00283,
   -0.00119, 0.00013, 0.00297,
   0.00063, -0.00004, -0.00177,
   0.00324, 0.00009, -0.00050,
   -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Specific time interval ------
delta <- DeltaMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m"
print(delta)
# Range of time intervals ------
delta <- DeltaMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5,
 from = x^{*},
 to = "y",
 med = "m"
print(delta)
```

print.ctmedeffect

Print Method for Object of Class ctmedeffect

Description

Print Method for Object of Class ctmedeffect

print.ctmedeffect 121

Usage

```
## S3 method for class 'ctmedeffect'
print(x, digits = 4, ...)
```

Arguments

x an object of class ctmedeffect.digits Integer indicating the number of decimal places to display.... further arguments.

Value

Prints the effects.

Author(s)

Ivan Jacob Agaloos Pesigan

```
phi <- matrix(</pre>
 data = c(
  -0.357, 0.771, -0.450,
  0.0, -0.511, 0.729,
  0, 0, -0.693
 ),
 nrow = 3
colnames(phi) \leftarrow rownames(phi) \leftarrow c("x", "m", "y")
delta_t <- 1
# Time Interval of One ------
## Total Effect -----
total_dt <- Total(</pre>
 phi = phi,
 delta_t = delta_t
)
print(total_dt)
direct_dt <- Direct(</pre>
 phi = phi,
 delta_t = delta_t,
 from = "x",
 to = "y",
 med = "m"
print(direct_dt)
## Indirect Effect ------
```

print.ctmedmc

```
indirect_dt <- Indirect(
  phi = phi,
  delta_t = delta_t,
  from = "x",
  to = "y",
  med = "m"
)
print(indirect_dt)</pre>
```

print.ctmedmc

Print Method for Object of Class ctmedmc

Description

Print Method for Object of Class ctmedmc

Usage

```
## S3 method for class 'ctmedmc'
print(x, alpha = 0.05, digits = 4, ...)
```

Arguments

```
x an object of class ctmedmc. 
alpha Numeric vector. Significance level \alpha. 
digits Integer indicating the number of decimal places to display. 
... further arguments.
```

Value

Prints a list of matrices of time intervals, estimates, standard errors, number of Monte Carlo replications, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

```
set.seed(42)
phi <- matrix(
    data = c(
        -0.357, 0.771, -0.450,
        0.0, -0.511, 0.729,
        0, 0, -0.693
    ),
    nrow = 3</pre>
```

print.ctmedmc 123

```
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
 data = c(
   0.00843, 0.00040, -0.00151,
   -0.00600, -0.00033, 0.00110,
   0.00324, 0.00020, -0.00061,
   0.00040, 0.00374, 0.00016,
   -0.00022, -0.00273, -0.00016,
   0.00009, 0.00150, 0.00012,
   -0.00151, 0.00016, 0.00389,
   0.00103, -0.00007, -0.00283,
   -0.00050, 0.00000, 0.00156,
   -0.00600, -0.00022, 0.00103,
   0.00644, 0.00031, -0.00119,
   -0.00374, -0.00021, 0.00070,
   -0.00033, -0.00273, -0.00007,
   0.00031, 0.00287, 0.00013,
   -0.00014, -0.00170, -0.00012,
   0.00110, -0.00016, -0.00283,
   -0.00119, 0.00013, 0.00297,
   0.00063, -0.00004, -0.00177,
   0.00324, 0.00009, -0.00050,
   -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Specific time interval ------
mc <- MCMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m"
 R = 100L # use a large value for R in actual research
)
print(mc)
# Range of time intervals ------
mc <- MCMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5,
 from = "x",
```

124 print.ctmedmcphi

```
to = "y",
  med = "m",
  R = 100L # use a large value for R in actual research
)
print(mc)
```

print.ctmedmcphi

Print Method for Object of Class ctmedmcphi

Description

Print Method for Object of Class ctmedmcphi

Usage

```
## S3 method for class 'ctmedmcphi'
print(x, digits = 4, ...)
```

Arguments

```
x an object of class ctmedmcphi.digits Integer indicating the number of decimal places to display.... further arguments.
```

Value

Prints a list of drift matrices.

Author(s)

Ivan Jacob Agaloos Pesigan

```
set.seed(42)
phi <- matrix(
   data = c(
        -0.357, 0.771, -0.450,
        0.0, -0.511, 0.729,
        0, 0, -0.693
   ),
   nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")
mc <- MCPhi(
   phi = phi,
   vcov_phi_vec = 0.1 * diag(9),
   R = 100L # use a large value for R in actual research</pre>
```

print.ctmedmed 125

```
)
print(mc)
```

print.ctmedmed

Print Method for Object of Class ctmedmed

Description

Print Method for Object of Class ctmedmed

Usage

```
## S3 method for class 'ctmedmed'
print(x, digits = 4, ...)
```

Arguments

```
x an object of class ctmedmed.digits Integer indicating the number of decimal places to display.... further arguments.
```

Value

Prints a matrix of effects.

Author(s)

Ivan Jacob Agaloos Pesigan

```
phi <- matrix(</pre>
 data = c(
   -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
 ),
 nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
# Specific time interval ------
med <- Med(
 phi = phi,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m"
```

126 print.ctmedtraj

```
print(med)

# Range of time intervals -----
med <- Med(
   phi = phi,
    delta_t = 1:5,
   from = "x",
   to = "y",
   med = "m"
)
print(med)</pre>
```

print.ctmedtraj

Print Method for Object of Class ctmedtraj

Description

Print Method for Object of Class ctmedtraj

Usage

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

Arguments

x an object of class ctmedtraj.... further arguments.

Value

Prints a data frame of simulated data.

Author(s)

Ivan Jacob Agaloos Pesigan

```
phi <- matrix(
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)</pre>
```

summary.ctmedboot 127

```
colnames(phi) <- rownames(phi) <- c("x", "m", "y")

traj <- Trajectory(
  mu0 = c(3, 3, -3),
  time = 150,
  phi = phi,
  med = "m"
)

print(traj)</pre>
```

summary.ctmedboot

Summary Method for an Object of Class ctmedboot

Description

Summary Method for an Object of Class ctmedboot

Usage

```
## S3 method for class 'ctmedboot'
summary(object, alpha = 0.05, type = "pc", ...)
```

Arguments

object Object of class ctmedboot.
 alpha Numeric vector. Significance level α.
 type Charater string. Confidence interval type, that is, type = "pc" for percentile; type = "bc" for bias corrected.
 additional arguments.

Value

Returns a data frame of effects, time intervals, estimates, standard errors, number of bootstrap replications, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

128 summary.ctmedboot

```
## Not run:
library(bootStateSpace)
# prepare parameters
## number of individuals
n <- 50
## time points
time <- 100
delta_t <- 0.10
## dynamic structure
p <- 3
mu0 < -rep(x = 0, times = p)
sigma0 <- matrix(</pre>
  data = c(
    1.0,
    0.2,
    0.2,
    0.2,
    1.0,
    0.2,
    0.2,
    0.2,
    1.0
  ),
  nrow = p
)
sigma0_l <- t(chol(sigma0))</pre>
mu \leftarrow rep(x = 0, times = p)
phi <- matrix(</pre>
  data = c(
    -0.357,
    0.771,
    -0.450,
    0.0,
    -0.511,
    0.729,
    0,
    0,
    -0.693
  ),
  nrow = p
)
sigma <- matrix(</pre>
  data = c(
    0.24455556,
    0.02201587,
    -0.05004762,
    0.02201587,
    0.07067800,
    0.01539456,
    -0.05004762,
    0.01539456,
```

summary.ctmedboot 129

```
0.07553061
 ),
 nrow = p
)
sigma_l <- t(chol(sigma))</pre>
## measurement model
k <- 3
nu \leftarrow rep(x = 0, times = k)
lambda <- diag(k)</pre>
theta <- 0.2 * diag(k)
theta_l <- t(chol(theta))</pre>
boot <- PBSSMOUFixed(</pre>
 R = 1000L
 path = getwd(),
 prefix = "ou",
 n = n,
 time = time,
 delta_t = delta_t,
 mu0 = mu0,
 sigma0_1 = sigma0_1,
 mu = mu,
 phi = phi,
 sigma_l = sigma_l,
 nu = nu,
 lambda = lambda,
 theta_l = theta_l,
 ncores = parallel::detectCores() - 1,
 seed = 42
)
phi_hat <- phi</pre>
colnames(phi_hat) <- rownames(phi_hat) <- c("x", "m", "y")</pre>
phi <- extract(object = boot, what = "phi")</pre>
# Specific time interval ------
boot <- BootMed(</pre>
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m"
)
summary(boot)
summary(boot, type = "bc") # bias-corrected
# Range of time intervals -----
boot <- BootMed(</pre>
 phi = phi,
 phi_hat = phi_hat,
 delta_t = 1:5,
 from = "x",
 to = "y",
```

summary.ctmeddelta

```
med = "m"
)
summary(boot)
summary(boot, type = "bc") # bias-corrected
## End(Not run)
```

summary.ctmeddelta

Summary Method for an Object of Class ctmeddelta

Description

Summary Method for an Object of Class ctmeddelta

Usage

```
## S3 method for class 'ctmeddelta'
summary(object, alpha = 0.05, ...)
```

Arguments

object Object of class ctmeddelta. alpha Numeric vector. Significance level α additional arguments.

Value

Returns a data frame of effects, time intervals, estimates, standard errors, test statistics, p-values, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

```
phi <- matrix(
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")
vcov_phi_vec <- matrix(
  data = c(
    0.00843, 0.00040, -0.00151,</pre>
```

summary.ctmeddelta 131

```
-0.00600, -0.00033, 0.00110,
   0.00324, 0.00020, -0.00061,
   0.00040, 0.00374, 0.00016,
   -0.00022, -0.00273, -0.00016,
   0.00009, 0.00150, 0.00012,
   -0.00151, 0.00016, 0.00389,
   0.00103, -0.00007, -0.00283,
   -0.00050, 0.00000, 0.00156,
   -0.00600, -0.00022, 0.00103,
   0.00644, 0.00031, -0.00119,
   -0.00374, -0.00021, 0.00070,
   -0.00033, -0.00273, -0.00007,
   0.00031, 0.00287, 0.00013,
   -0.00014, -0.00170, -0.00012,
   0.00110, -0.00016, -0.00283,
   -0.00119, 0.00013, 0.00297,
   0.00063, -0.00004, -0.00177,
   0.00324, 0.00009, -0.00050,
   -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Specific time interval ------
delta <- DeltaMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m"
summary(delta)
# Range of time intervals -----
delta <- DeltaMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m"
)
summary(delta)
```

132 summary.ctmedmc

summary.ctmedmc

Summary Method for an Object of Class ctmedmc

Description

Summary Method for an Object of Class ctmedmc

Usage

```
## S3 method for class 'ctmedmc'
summary(object, alpha = 0.05, ...)
```

Arguments

```
object Object of class ctmedmc.  
alpha Numeric vector. Significance level \alpha.  
additional arguments.
```

Value

Returns a data frame of effects, time intervals, estimates, standard errors, number of Monte Carlo replications, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

```
set.seed(42)
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
vcov_phi_vec <- matrix(</pre>
  data = c(
    0.00843, 0.00040, -0.00151,
    -0.00600, -0.00033, 0.00110,
    0.00324, 0.00020, -0.00061,
    0.00040, 0.00374, 0.00016,
    -0.00022, -0.00273, -0.00016,
    0.00009, 0.00150, 0.00012,
    -0.00151, 0.00016, 0.00389,
    0.00103, -0.00007, -0.00283,
```

summary.ctmedmed 133

```
-0.00050, 0.00000, 0.00156,
   -0.00600, -0.00022, 0.00103,
   0.00644, 0.00031, -0.00119,
   -0.00374, -0.00021, 0.00070,
   -0.00033, -0.00273, -0.00007,
   0.00031, 0.00287, 0.00013,
   -0.00014, -0.00170, -0.00012,
   0.00110, -0.00016, -0.00283,
   -0.00119, 0.00013, 0.00297,
   0.00063, -0.00004, -0.00177,
   0.00324, 0.00009, -0.00050,
   -0.00374, -0.00014, 0.00063,
   0.00495, 0.00024, -0.00093,
   0.00020, 0.00150, 0.00000,
   -0.00021, -0.00170, -0.00004,
   0.00024, 0.00214, 0.00012,
   -0.00061, 0.00012, 0.00156,
   0.00070, -0.00012, -0.00177,
   -0.00093, 0.00012, 0.00223
 ),
 nrow = 9
)
# Specific time interval ------
mc <- MCMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1,
 from = "x",
 to = "y",
 med = "m",
 R = 100L # use a large value for R in actual research
)
summary(mc)
# Range of time intervals ------
mc <- MCMed(</pre>
 phi = phi,
 vcov_phi_vec = vcov_phi_vec,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m"
 R = 100L # use a large value for R in actual research
)
summary(mc)
```

134 summary.ctmedmed

Description

Summary Method for an Object of Class ctmedmed

Usage

```
## S3 method for class 'ctmedmed'
summary(object, digits = 4, ...)
```

Arguments

```
object an object of class ctmedmed.

digits Integer indicating the number of decimal places to display.

further arguments.
```

Value

Returns a matrix of effects.

Author(s)

Ivan Jacob Agaloos Pesigan

```
phi <- matrix(</pre>
 data = c(
   -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
 ),
 nrow = 3
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
# Specific time interval ------
med <- Med(
 phi = phi,
 delta_t = 1,
 from = x^{*},
 to = "y",
 med = "m"
)
summary(med)
# Range of time intervals -----
med <- Med(
 phi = phi,
 delta_t = 1:5,
 from = "x",
 to = "y",
 med = "m"
```

```
)
summary(med)
```

```
summary.ctmedposteriorphi
```

Summary Method for Object of Class ctmedposteriorphi

Description

Summary Method for Object of Class ctmedposteriorphi

Usage

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

Arguments

```
object an object of class ctmedposteriorphi.
... further arguments.
```

Value

Returns a list of the posterior means (in matrix form) and covariance matrix.

Author(s)

Ivan Jacob Agaloos Pesigan

```
summary.ctmedtraj
```

Summary Method for an Object of Class ctmedtraj

Description

Summary Method for an Object of Class ctmedtraj

Usage

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

Arguments

```
object an object of class ctmedtraj.
... further arguments.
```

Total

Value

Returns a data frame of simulated data.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
phi <- matrix(
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
),
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")

traj <- Trajectory(
  mu0 = c(3, 3, -3),
    time = 150,
    phi = phi,
    med = "m"
)
summary(traj)</pre>
```

Total

Total Effect Matrix Over a Specific Time Interval

Description

This function computes the total effects matrix over a specific time interval Δt using the first-order stochastic differential equation model's drift matrix Φ .

Usage

```
Total(phi, delta_t)
```

Arguments

Numeric matrix. The drift matrix (Φ) , phi should have row and column names pertaining to the variables in the system.

delta_t Numeric. Time interval (Δt).

Total 137

Details

The total effect matrix over a specific time interval Δt is given by

$$Total_{\Delta t} = \exp(\Delta t \mathbf{\Phi})$$

where Φ denotes the drift matrix, and Δt the time interval.

Linear Stochastic Differential Equation Model:

The measurement model is given by

$$\mathbf{y}_{i,t} = \boldsymbol{\nu} + \boldsymbol{\Lambda} \boldsymbol{\eta}_{i,t} + \boldsymbol{\varepsilon}_{i,t}, \quad ext{with} \quad \boldsymbol{\varepsilon}_{i,t} \sim \mathcal{N}\left(\mathbf{0}, \boldsymbol{\Theta}\right)$$

where $\mathbf{y}_{i,t}$, $\boldsymbol{\eta}_{i,t}$, and $\boldsymbol{\varepsilon}_{i,t}$ are random variables and $\boldsymbol{\nu}$, $\boldsymbol{\Lambda}$, and $\boldsymbol{\Theta}$ are model parameters. $\mathbf{y}_{i,t}$ represents a vector of observed random variables, $\boldsymbol{\eta}_{i,t}$ a vector of latent random variables, and $\boldsymbol{\varepsilon}_{i,t}$ a vector of random measurement errors, at time t and individual i. $\boldsymbol{\nu}$ denotes a vector of intercepts, $\boldsymbol{\Lambda}$ a matrix of factor loadings, and $\boldsymbol{\Theta}$ the covariance matrix of $\boldsymbol{\varepsilon}$.

An alternative representation of the measurement error is given by

$$oldsymbol{arepsilon}_{i,t} = oldsymbol{\Theta}^{rac{1}{2}} \mathbf{z}_{i,t}, \quad ext{with} \quad \mathbf{z}_{i,t} \sim \mathcal{N}\left(\mathbf{0}, \mathbf{I}\right)$$

where $\mathbf{z}_{i,t}$ is a vector of independent standard normal random variables and $\left(\Theta^{\frac{1}{2}}\right)\left(\Theta^{\frac{1}{2}}\right)' = \Theta$. The dynamic structure is given by

$$\mathrm{d}\boldsymbol{\eta}_{i,t} = \left(\boldsymbol{\iota} + \boldsymbol{\Phi}\boldsymbol{\eta}_{i,t}\right) \mathrm{d}t + \boldsymbol{\Sigma}^{\frac{1}{2}} \mathrm{d}\mathbf{W}_{i,t}$$

where ι is a term which is unobserved and constant over time, Φ is the drift matrix which represents the rate of change of the solution in the absence of any random fluctuations, Σ is the matrix of volatility or randomness in the process, and $\mathrm{d}W$ is a Wiener process or Brownian motion, which represents random fluctuations.

Value

Returns an object of class ctmedeffect which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("Total").

output The matrix of total effects.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

138 TotalCentral

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), TotalCentral(), TotalStd(), Trajectory()

Examples

```
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ).
  nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
delta_t <- 1
Total(
  phi = phi,
  delta_t = delta_t
phi <- matrix(</pre>
  data = c(
    -6, 5.5, 0, 0,
    1.25, -2.5, 5.9, -7.3,
    0, 0, -6, 2.5,
    5, 0, 0, -6
  ),
  nrow = 4
colnames(phi) <- rownames(phi) <- paste0("y", 1:4)</pre>
Total(
  phi = phi,
  delta_t = delta_t
```

TotalCentral

Total Effect Centrality

Description

Total Effect Centrality

Usage

```
TotalCentral(phi, delta_t, tol = 0.01)
```

TotalCentral 139

Arguments

phi	Numeric matrix. The drift matrix (Φ) , phi should have row and column names pertaining to the variables in the system.
delta_t	Vector of positive numbers. Time interval (Δt) .
tol	Numeric. Smallest possible time interval to allow.

Details

The total effect centrality of a variable is the sum of the total effects of a variable on all other variables at a particular time interval.

Value

Returns an object of class ctmedmed which is a list with the following elements:

```
call Function call.args Function arguments.fun Function used ("TotalCentral").output A matrix of total effect centrality.
```

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

```
Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalStd(), Trajectory()
```

140 TotalStd

Examples

```
phi <- matrix(</pre>
 data = c(
   -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
 ),
 nrow = 3
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
# Specific time interval ------
TotalCentral(
 phi = phi,
 delta_t = 1
)
# Range of time intervals ------
total_central <- TotalCentral(</pre>
 phi = phi,
 delta_t = 1:30
plot(total_central)
# Methods ------
# TotalCentral has a number of methods including
# print, summary, and plot
total_central <- TotalCentral(</pre>
 phi = phi,
 delta_t = 1:5
print(total_central)
summary(total_central)
plot(total_central)
```

TotalStd

Standardized Total Effect Matrix Over a Specific Time Interval

Description

This function computes the standardized total effects matrix over a specific time interval Δt using the first-order stochastic differential equation model's drift matrix Φ and process noise covariance matrix Σ .

Usage

```
TotalStd(phi, sigma, delta_t)
```

TotalStd 141

Arguments

phi	Numeric matrix. The drift matrix (Φ) , phi should have row and column names pertaining to the variables in the system.
sigma	Numeric matrix. The process noise covariance matrix (Σ) .
delta_t	Numeric. Time interval (Δt).

Details

The standardized total effect matrix over a specific time interval Δt is given by

$$\operatorname{Total}_{\Delta t_{i,j}}^* = \operatorname{Total}_{\Delta t_{i,j}} \left(\frac{\sigma_{x_j}}{\sigma_{y_i}} \right)$$

where Φ denotes the drift matrix, σ_{x_j} and σ_{y_i} are the steady-state model-implied standard deviations of the state independent and dependent variables, respectively, and Δt the time interval.

Value

Returns an object of class ctmedeffect which is a list with the following elements:

call Function call.

args Function arguments.

fun Function used ("TotalStd").

output The standardized matrix of total effects.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Bollen, K. A. (1987). Total, direct, and indirect effects in structural equation models. Sociological Methodology, 17, 37. doi:10.2307/271028

Deboeck, P. R., & Preacher, K. J. (2015). No need to be discrete: A method for continuous time mediation analysis. Structural Equation Modeling: A Multidisciplinary Journal, 23 (1), 61–75. doi:10.1080/10705511.2014.973960

Ryan, O., & Hamaker, E. L. (2021). Time to intervene: A continuous-time approach to network analysis and centrality. Psychometrika, 87 (1), 214–252. doi:10.1007/s11336021097670

See Also

Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), Trajectory()

Trajectory Trajectory

Examples

```
phi <- matrix(</pre>
  data = c(
    -0.357, 0.771, -0.450,
    0.0, -0.511, 0.729,
    0, 0, -0.693
  ),
  nrow = 3
colnames(phi) \leftarrow rownames(phi) \leftarrow c("x", "m", "y")
sigma <- matrix(</pre>
  data = c(
    0.24455556, 0.02201587, -0.05004762,
    0.02201587, 0.07067800, 0.01539456,
    -0.05004762, 0.01539456, 0.07553061
  ),
  nrow = 3
)
delta_t <- 1
TotalStd(
  phi = phi,
  sigma = sigma,
  delta_t = delta_t
```

Trajectory

Simulate Trajectories of Variables

Description

This function simulates trajectories of variables without measurement error or process noise. Total corresponds to the total effect and Direct corresponds to the portion of the total effect where the indirect effect is removed.

Usage

```
Trajectory(mu0, time, phi, med)
```

Arguments

mu0	Numeric vector. Initial values of the variables.	
time	Positive integer. Number of time points.	
phi	Numeric matrix. The drift matrix (Φ) , phi should have row and column names pertaining to the variables in the system.	
med	Character vector. Name/s of the mediator variable/s in phi.	

Trajectory 143

Value

Returns an object of class ctmedtraj which is a list with the following elements:

```
call Function call.args Function arguments.fun Function used ("Trajectory").output A data frame of simulated data.
```

See Also

```
Other Continuous Time Mediation Functions: BootBeta(), BootBetaStd(), BootIndirectCentral(), BootMed(), BootMedStd(), BootTotalCentral(), DeltaBeta(), DeltaBetaStd(), DeltaIndirectCentral(), DeltaMed(), DeltaMedStd(), DeltaTotalCentral(), Direct(), DirectStd(), Indirect(), IndirectCentral(), IndirectStd(), MCBeta(), MCBetaStd(), MCIndirectCentral(), MCMed(), MCMedStd(), MCPhi(), MCPhiSigma(), MCTotalCentral(), Med(), MedStd(), PosteriorBeta(), PosteriorIndirectCentral(), PosteriorMed(), PosteriorTotalCentral(), Total(), TotalCentral(), TotalStd()
```

```
phi <- matrix(</pre>
 data = c(
   -0.357, 0.771, -0.450,
   0.0, -0.511, 0.729,
   0, 0, -0.693
 ),
 nrow = 3
)
colnames(phi) <- rownames(phi) <- c("x", "m", "y")</pre>
traj <- Trajectory(</pre>
 mu0 = c(3, 3, -3),
 time = 150,
 phi = phi,
 med = "m"
plot(traj)
# Methods ------
# Trajectory has a number of methods including
# print, summary, and plot
traj <- Trajectory(</pre>
 mu0 = c(3, 3, -3),
 time = 25,
 phi = phi,
 med = "m"
print(traj)
summary(traj)
plot(traj)
```

Index

* (Continuous Time Mediation Functions	MCBeta, 65
	BootBeta, 3	MCBetaStd, 68
	BootBetaStd, 6	PosteriorBeta, 104
	BootIndirectCentral, 10	* boot
	BootMed, 14	BootBeta, 3
	BootMedStd, 17	BootBetaStd, 6
	BootTotalCentral, 22	BootIndirectCentral, 10
	DeltaBeta, 32	BootMed, 14
	DeltaBetaStd, 35	BootMedStd, 17
	DeltaIndirectCentral, 39	BootTotalCentral, 22
	DeltaMed, 42	* cTMed
	DeltaMedStd, 46	BootBeta, 3
	DeltaTotalCentral, 50	BootBetaStd, 6
	Direct, 53	BootIndirectCentral, 10
	DirectStd, 56	BootMed, 14
	Indirect, 58	BootMedStd, 17
	<pre>IndirectCentral, 60</pre>	BootTotalCentral, 22
	IndirectStd, 62	DeltaBeta, 32
	MCBeta, 65	DeltaBetaStd, 35
	MCBetaStd, 68	DeltaIndirectCentral, 39
	MCIndirectCentral, 72	DeltaMed, 42
	MCMed, 76	DeltaMedStd, 46
	MCMedStd, 79	DeltaTotalCentral, 50
	MCPhi, 84	Direct, 53
	MCPhiSigma, 86	DirectStd, 56
	MCTotalCentral, 88	Indirect, 58
	Med, 91	IndirectCentral, 60
	MedStd, 94	IndirectStd, 62
	PosteriorBeta, 104	MCBeta, 65
	PosteriorIndirectCentral, 107	MCBetaStd, 68
	PosteriorMed, 110	MCIndirectCentral, 72
	PosteriorTotalCentral, 113	MCMed, 76
	Total, 136	MCMedStd, 79
	TotalCentral, 138	MCPhi, 84
	TotalStd, 140	MCPhiSigma, 86
	Trajectory, 142	MCTotalCentral, 88
* l	peta	Med, 91
	DeltaBeta, 32	MedStd, 94
	DeltaBetaStd, 35	PosteriorBeta, 104

INDEX 145

PosteriorIndirectCentral, 107	print.ctmedmcphi, 124
PosteriorMed, 110	print.ctmedmed, 125
PosteriorTotalCentral, 113	print.ctmedtraj, 126
Total, 136	summary.ctmedboot, 127
TotalCentral, 138	summary.ctmeddelta,130
TotalStd, 140	summary.ctmedmc, 132
Trajectory, 142	summary.ctmedmed, 133
* delta	summary.ctmedposteriorphi, 135
DeltaBeta, 32	summary.ctmedtraj, 135
DeltaBetaStd, 35	* network
DeltaIndirectCentral, 39	BootIndirectCentral, 10
DeltaMed, 42	BootTotalCentral, 22
DeltaMedStd, 46	DeltaIndirectCentral, 39
DeltaTotalCentral, 50	DeltaTotalCentral, 50
* effects	IndirectCentral, 60
Direct, 53	MCIndirectCentral, 72
DirectStd, 56	MCTotalCentral, 88
Indirect, 58	PosteriorIndirectCentral, 107
IndirectCentral, 60	PosteriorTotalCentral, 113
IndirectStd, 62	TotalCentral, 138
Med, 91	* path
MedStd, 94	BootBeta, 3
Total, 136	BootBetaStd, 6
TotalCentral, 138	BootMed, 14
TotalStd, 140	BootMedStd, 17
Trajectory, 142	DeltaMed, 42
* mc	DeltaMedStd, 46
MCBeta, 65	MCMed, 7 6
MCBetaStd, 68	MCMedStd, 79
MCIndirectCentral, 72	Med, 91
MCMed, 76	MedStd, 94
MCMedStd, 79	PosteriorMed, 110
MCPhi, 84	Trajectory, 142
MCPhiSigma, 86	* posterior
MCTotalCentral, 88	PosteriorBeta, 104
* methods	PosteriorIndirectCentral, 107
confint.ctmedboot, 25	PosteriorMed, 110
confint.ctmeddelta, 28	PosteriorTotalCentral, 113
confint.ctmeducta, 28	D (D (2 0 11 15 10 22 24 27 41 44
plot.ctmedboot, 96	BootBeta, 3, 8, 11, 15, 19, 23, 34, 37, 41, 44,
· · · · · · · · · · · · · · · · · · ·	48, 52, 55, 57, 60, 62, 64, 67, 70, 74
plot.ctmeddelta, 99 plot.ctmedmc, 101	78, 82, 85, 87, 90, 93, 95, 106, 108,
·	111, 114, 138, 139, 141, 143
plot.ctmedmed, 102	BootBetaStd, 4, 6, 11, 15, 19, 23, 34, 37, 41,
plot.ctmedtraj, 103	44, 48, 52, 55, 57, 60, 62, 64, 67, 70
print.ctmedboot, 116	74, 78, 82, 85, 87, 90, 93, 95, 106,
print.ctmeddelta, 118	108, 111, 114, 138, 139, 141, 143
print.ctmedeffect, 120	BootIndirectCentral, 4, 8, 10, 15, 19, 23,
print.ctmedmc, 122	34, 37, 41, 44, 48, 52, 55, 57, 60, 62

146 INDEX

```
64, 67, 70, 74, 78, 82, 85, 87, 90, 93,
                                                                   82, 85, 87, 90, 93, 95, 106, 108, 111,
         95, 106, 108, 111, 114, 138, 139,
                                                                   114, 138, 139, 141, 143
          141. 143
                                                         Direct(), 14, 43, 77, 92, 111
BootMed, 4, 8, 11, 14, 19, 23, 34, 37, 41, 44,
                                                         DirectStd, 4, 8, 11, 15, 19, 23, 34, 37, 41, 44,
          48, 52, 55, 57, 60, 62, 64, 67, 70, 74,
                                                                   48, 52, 55, 56, 60, 62, 64, 67, 70, 74,
          78, 82, 85, 87, 90, 93, 95, 106, 108,
                                                                   78, 82, 85, 87, 90, 93, 95, 106, 108,
          111, 114, 138, 139, 141, 143
                                                                   111, 114, 138, 139, 141, 143
BootMedStd, 4, 8, 11, 15, 17, 23, 34, 37, 41,
                                                         DirectStd(), 18, 47, 81, 94
         44, 48, 52, 55, 57, 60, 62, 64, 67, 70,
                                                         Indirect, 4, 8, 11, 15, 19, 23, 34, 37, 41, 44,
          74, 78, 82, 85, 87, 90, 93, 95, 106,
          108, 111, 114, 138, 139, 141, 143
                                                                   48, 52, 55, 57, 58, 62, 64, 67, 70, 74,
BootTotalCentral, 4, 8, 11, 15, 19, 22, 34,
                                                                   78, 82, 85, 87, 90, 93, 95, 106, 108,
                                                                   111, 114, 138, 139, 141, 143
         37, 41, 44, 48, 52, 55, 57, 60, 62, 64,
                                                         Indirect(), 14, 43, 77, 92, 111
         67, 70, 74, 78, 82, 85, 87, 90, 93, 95,
                                                         IndirectCentral, 4, 8, 11, 15, 19, 23, 34, 37,
          106, 108, 111, 114, 138, 139, 141,
                                                                   41, 44, 48, 52, 55, 57, 60, 60, 64, 67,
          143
                                                                   70, 74, 78, 82, 85, 87, 90, 93, 95,
confint.ctmedboot, 25
                                                                   106, 108, 111, 114, 138, 139, 141,
confint.ctmeddelta, 28
                                                                   143
confint.ctmedmc, 30
                                                         IndirectCentral(), 11, 40, 73
                                                         IndirectStd, 4, 8, 11, 15, 19, 23, 34, 37, 41,
DeltaBeta, 4, 8, 11, 15, 19, 23, 32, 37, 41, 44,
                                                                   44, 48, 52, 55, 57, 60, 62, 62, 67, 70,
         48, 52, 55, 57, 60, 62, 64, 67, 70, 74,
                                                                   74, 78, 82, 85, 87, 90, 93, 95, 106,
          78, 82, 85, 87, 90, 93, 95, 106, 108,
                                                                   108, 111, 114, 138, 139, 141, 143
          111, 114, 138, 139, 141, 143
                                                         IndirectStd(), 18, 47, 81, 94
DeltaBetaStd, 4, 8, 11, 15, 19, 23, 34, 35, 41,
         44, 48, 52, 55, 57, 60, 62, 64, 67, 70,
                                                         MCBeta, 4, 8, 11, 15, 19, 23, 34, 37, 41, 44, 48,
          74, 78, 82, 85, 87, 90, 93, 95, 106,
                                                                   52, 55, 57, 60, 62, 64, 65, 70, 74, 78,
          108, 111, 114, 138, 139, 141, 143
                                                                   82, 85, 87, 90, 93, 95, 106, 108, 111,
DeltaIndirectCentral, 4, 8, 11, 15, 19, 23,
                                                                   114, 138, 139, 141, 143
         34, 37, 39, 44, 48, 52, 55, 57, 60, 62,
                                                         MCBetaStd, 4, 8, 11, 15, 19, 23, 34, 37, 41, 44,
         64, 67, 70, 74, 78, 82, 85, 87, 90, 93,
                                                                   48, 52, 55, 57, 60, 62, 64, 67, 68, 74,
          95, 106, 108, 111, 114, 138, 139,
                                                                   78, 82, 85, 87, 90, 93, 95, 106, 108,
          141, 143
                                                                   111, 114, 138, 139, 141, 143
DeltaMed, 4, 8, 11, 15, 19, 23, 34, 37, 41, 42,
                                                         MCIndirectCentral, 4, 8, 11, 15, 19, 23, 34,
          48, 52, 55, 57, 60, 62, 64, 67, 70, 74,
                                                                   37, 41, 44, 48, 52, 55, 57, 60, 62, 64,
          78, 82, 85, 87, 90, 93, 95, 106, 108,
                                                                   67, 70, 72, 78, 82, 85, 87, 90, 93, 95,
          111, 114, 138, 139, 141, 143
                                                                   106, 108, 111, 114, 138, 139, 141,
DeltaMedStd, 4, 8, 11, 15, 19, 23, 34, 37, 41,
                                                                   143
          44, 46, 52, 55, 57, 60, 62, 64, 67, 70,
                                                         MCMed, 4, 8, 11, 15, 19, 23, 34, 37, 41, 44, 48,
          74, 78, 82, 85, 87, 90, 93, 95, 106,
                                                                   52, 55, 57, 60, 62, 64, 67, 70, 74, 76,
          108, 111, 114, 138, 139, 141, 143
                                                                   82, 85, 87, 90, 93, 95, 106, 108, 111,
DeltaTotalCentral, 4, 8, 11, 15, 19, 23, 34,
                                                                   114, 138, 139, 141, 143
         37, 41, 44, 48, 50, 55, 57, 60, 62, 64,
                                                         MCMedStd, 4, 8, 11, 15, 19, 23, 34, 37, 41, 44,
          67, 70, 74, 78, 82, 85, 87, 90, 93, 95,
                                                                   48, 52, 55, 57, 60, 62, 64, 67, 70, 74,
          106, 108, 111, 114, 138, 139, 141,
                                                                   78, 79, 85, 87, 90, 93, 95, 106, 108,
          143
                                                                   111, 114, 138, 139, 141, 143
Direct, 4, 8, 11, 15, 19, 23, 34, 37, 41, 44, 48,
                                                         MCPhi, 4, 8, 11, 15, 19, 23, 34, 37, 41, 44, 48,
                                                                   52, 55, 57, 60, 62, 64, 67, 70, 74, 78,
         52, 53, 57, 60, 62, 64, 67, 70, 74, 78,
```

INDEX 147

```
82, 84, 87, 90, 93, 95, 106, 108, 111,
                                                        print.ctmedmed, 125
          114, 138, 139, 141, 143
                                                       print.ctmedtraj, 126
MCPhiSigma, 4, 8, 11, 15, 19, 23, 34, 37, 41,
                                                       summary.ctmedboot, 127
         44, 48, 52, 55, 57, 60, 62, 64, 67, 70,
                                                        summary.ctmeddelta, 130
          74, 78, 82, 85, 86, 90, 93, 95, 106,
                                                        summary.ctmedmc, 132
          108, 111, 114, 138, 139, 141, 143
                                                        summary.ctmedmed, 133
MCTotalCentral, 4, 8, 11, 15, 19, 23, 34, 37,
                                                        summary.ctmedposteriorphi, 135
         41, 44, 48, 52, 55, 57, 60, 62, 64, 67,
                                                        summary.ctmedtraj, 135
          70, 74, 78, 82, 85, 87, 88, 93, 95,
          106, 108, 111, 114, 138, 139, 141,
                                                       Total, 4, 8, 11, 15, 19, 23, 34, 37, 41, 44, 48,
          143
                                                                 52, 55, 57, 60, 62, 64, 67, 70, 74, 78,
Med, 4, 8, 11, 15, 19, 23, 34, 37, 41, 44, 48, 52,
                                                                 82, 85, 87, 90, 93, 95, 106, 108, 111,
         55, 57, 60, 62, 64, 67, 70, 74, 78, 82,
                                                                 114, 136, 139, 141, 143
         85, 87, 90, 91, 95, 106, 108, 111,
                                                       Total(), 3, 14, 33, 43, 65, 77, 92, 105, 111
         114, 138, 139, 141, 143
                                                       TotalCentral, 4, 8, 11, 15, 19, 23, 34, 37, 41,
MedStd, 4, 8, 11, 15, 19, 23, 34, 37, 41, 44, 48,
                                                                 44, 48, 52, 55, 57, 60, 62, 64, 67, 70,
         52, 55, 57, 60, 62, 64, 67, 70, 74, 78,
                                                                 74, 78, 82, 85, 87, 90, 93, 95, 106,
         82, 85, 87, 90, 93, 94, 106, 108, 111,
                                                                 108, 111, 114, 138, 138, 141, 143
         114, 138, 139, 141, 143
                                                       TotalCentral(), 22, 50, 89, 108, 113
                                                       TotalStd, 4, 8, 11, 15, 19, 23, 34, 37, 41, 44,
plot.ctmedboot, 96
                                                                 48, 52, 55, 57, 60, 62, 64, 67, 70, 74,
plot.ctmeddelta, 99
                                                                 78, 82, 85, 87, 90, 93, 95, 106, 108,
plot.ctmedmc, 101
                                                                 111, 114, 138, 139, 140, 143
plot.ctmedmed, 102
                                                       TotalStd(), 7, 18, 36, 47, 69, 81, 94
plot.ctmedtraj, 103
                                                       Trajectory, 4, 8, 11, 15, 19, 23, 34, 37, 41,
PosteriorBeta, 4, 8, 11, 15, 19, 23, 34, 37,
                                                                 44, 48, 52, 55, 57, 60, 62, 64, 67, 70,
         41, 44, 48, 52, 55, 57, 60, 62, 64, 67,
                                                                 74, 78, 82, 85, 87, 90, 93, 95, 106,
          70, 74, 78, 82, 85, 87, 90, 93, 95,
                                                                 108, 111, 114, 138, 139, 141, 142
          104, 108, 111, 114, 138, 139, 141,
          143
PosteriorIndirectCentral, 4, 8, 11, 15, 19,
         23, 34, 37, 41, 44, 48, 52, 55, 57, 60,
         62, 64, 67, 70, 74, 78, 82, 85, 87, 90,
         93, 95, 106, 107, 111, 114, 138, 139,
          141.143
PosteriorMed, 4, 8, 11, 15, 19, 23, 34, 37, 41,
         44, 48, 52, 55, 57, 60, 62, 64, 67, 70,
          74, 78, 82, 85, 87, 90, 93, 95, 106,
          108, 110, 114, 138, 139, 141, 143
PosteriorTotalCentral, 4, 8, 11, 15, 19, 23,
         34, 37, 41, 44, 48, 52, 55, 57, 60, 62,
         64, 67, 70, 74, 78, 82, 85, 87, 90, 93,
         95, 106, 108, 111, 113, 138, 139,
          141, 143
print.ctmedboot, 116
print.ctmeddelta, 118
print.ctmedeffect, 120
print.ctmedmc, 122
print.ctmedmcphi, 124
```