

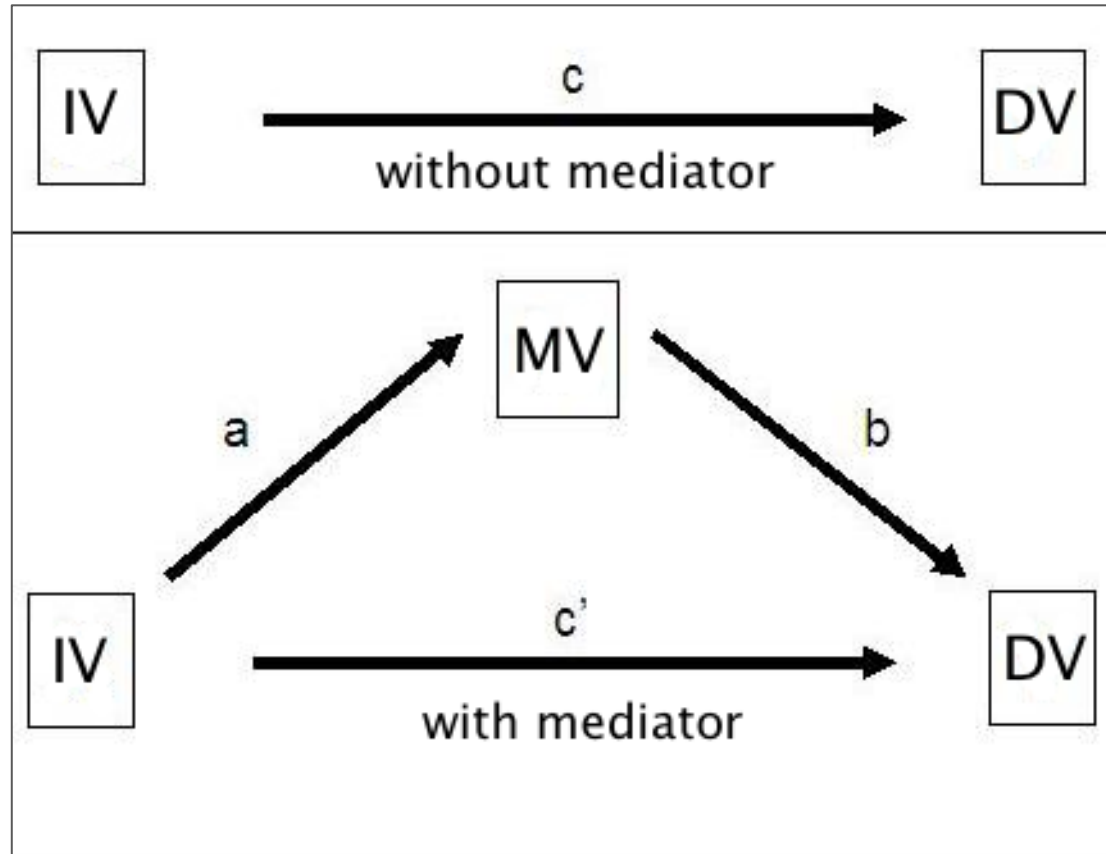
Mediation

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PSY 653 Module 8 Lab

Apr 1, 2020

The “paths” in mediation



Baron & Kenny criteria for testing mediation

1. Show **X** is related to **Y** (**c path**)
2. Show **X** is related to **M** (**a path**)
3. Show **Y** is related to **M** (**b path**)
4. Show that **M** explains the relationship between **X** and **Y** (**c' path**)
 - One way to do this is to show that controlling for **M** will cause r_{xy} to go toward zero

*Must meet **all** criteria to run a mediation model

Load Libraries

```
6 # Load libraries
7 ```{r,message=FALSE}
8 install.packages("mediation")
9
10 library(tidyverse)
11 library(psych)
12 library(mediation)
13 library(ppcor)
14 ```
```

Read in data

```
13
14 # Read in data
15 ```{r}
16 med <- read_csv("mediate2.csv")
17 ```
```

```
Parsed with column specification:
cols(
  x1 = col_double(),
  x2 = col_double(),
  x3 = col_double(),
  x4 = col_double(),
  x5 = col_double(),
  y1 = col_double()
)
```

This is a simulated dataset with four predictor variables (X1-X5) and one outcome variable (Y1)

18

Note: though not shown here, don't forget to do your data management "best practices" by examining descriptives and visualizing data before conducting analyses!

Examine correlations between variables

```
22  
23 {r}  
24 cor(med)  
25
```

	x1	x2	x3	x4	x5	y1
x1	1.00000000	0.03946291	0.03657073	0.04344269	0.1020180	0.3465506
x2	0.03946291	1.00000000	0.08889150	0.06447405	-0.1310097	-0.3227619
x3	0.03657073	0.08889150	1.00000000	0.34246913	0.7331822	0.5053060
x4	0.04344269	0.06447405	0.34246913	1.00000000	0.4068431	0.4104644
x5	0.10201803	-0.13100973	0.73318217	0.40684310	1.0000000	0.6405100
y1	0.34655064	-0.32276194	0.50530603	0.41046440	0.6405100	1.0000000

```
26
```

Analysis 1: Test the hypothesis that X4 mediates the relationship between X1 and Y1

Step 1: Determine if mediation is plausible, based on the Baron & Kenny Criteria

Examine correlations between variables

```
22  
23 ~~~{r}  
24 cor(med)  
25 ~~~
```

	x1	x2	x3	x4	x5	y1
x1	1.00000000	0.03946291	0.03657073	0.04344269	0.1020180	0.3465506
x2	0.03946291	1.00000000	0.08889150	0.06447405	-0.1310097	-0.3227619
x3	0.03657073	0.08889150	1.00000000	0.34246913	0.7331822	0.5053060
x4	0.04344269	0.06447405	0.34246913	1.00000000	0.4068431	0.4104644
x5	0.10201803	-0.13100973	0.73318217	0.40684310	1.0000000	0.6405100
y1	0.34655064	-0.32276194	0.50530603	0.41046440	0.6405100	1.0000000

$r_{xy} = .3466$ (c path)

$r_{xm} = .0434$ (a path)

$r_{my} = .4105$ (b path)

Do we have justification to test the mediation hypothesis? (Baron & Kenny criteria)

```
22  
23 ~~~{r}  
24 cor(med)  
25 ~~~
```

	x1	x2	x3	x4	x5	y1
x1	1.00000000	0.03946291	0.03657073	0.04344269	0.1020180	0.3465506
x2	0.03946291	1.00000000	0.08889150	0.06447405	-0.1310097	-0.3227619
x3	0.03657073	0.08889150	1.00000000	0.34246913	0.7331822	0.5053060
x4	0.04344269	0.06447405	0.34246913	1.00000000	0.4068431	0.4104644
x5	0.10201803	-0.13100973	0.73318217	0.40684310	1.0000000	0.6405100
y1	0.34655064	-0.32276194	0.50530603	0.41046440	0.6405100	1.0000000

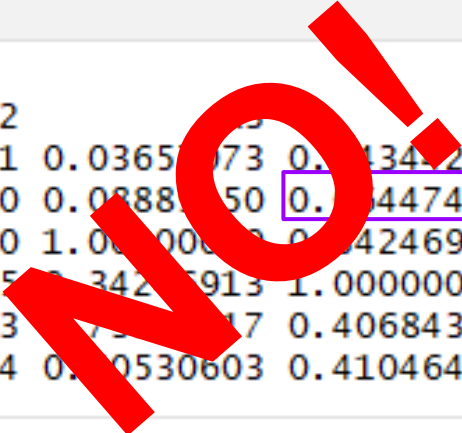
$rx_y = .3466$ (c path)

$rx_m = .0434$ (a path)

$rm_y = .4105$ (b path)

Do we have justification to test the mediation hypothesis? (Baron & Kenny criteria)

```
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23 {r}  
24 cor(med)  
25
```



	x1	x2	x3	x4	x5	y1
x1	1.00000000	0.03946291	0.03657073	0.04344269	0.1020180	0.3465506
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x3	0.03657073	0.08889150	1.00000000	0.4246913	0.7331822	0.5053060
x4	0.04344269	0.06447405	0.4246913	1.00000000	0.4068431	0.4104644
x5	0.10201803	-0.13100973	0.7331822	0.40684310	1.0000000	0.6405100
y1	0.34655064	-0.32276194	0.50530603	0.41046440	0.6405100	1.0000000

Negligible
correlation

$rx_y = .3466$ (c path)

$rx_m = .0434$ (a path)

$rm_y = .4105$ (b path)

Analysis 2: Test the hypothesis that X4 mediates the relationship between X3 and Y1

Step 1: Determine if mediation is plausible, based on the Baron & Kenny Criteria

```
22  
23 {r}  
24 cor (med)  
25
```

	X1	X2	X3	X4	X5	Y1
X1	1.00000000	0.03946291	0.03657073	0.04344269	0.1020180	0.3465506
X2	0.03946291	1.00000000	0.08889150	0.06447405	-0.1310097	-0.3227619
X3	0.03657073	0.08889150	1.00000000	0.34246913	0.7331822	0.5053060
X4	0.04344269	0.06447405	0.34246913	1.00000000	0.4068431	0.4104644
X5	0.10201803	-0.13100973	0.73318217	0.40684310	1.0000000	0.6405100
Y1	0.34655064	-0.32276194	0.50530603	0.41046440	0.6405100	1.0000000

$r_{xy} = .5053$ (c path)

$r_{xm} = .3425$ (a path)

$r_{my} = .4105$ (b path)

Do we have justification to test the mediation hypothesis? (Baron & Kenny criteria)

```
22  
23 ~~~{r}  
24 cor(med)  
25 ~~~
```

	x1	x2	x3	x4	x5	Y1
x1	1.00000000	0.03946291	0.03657073	0.04344269	0.1020180	0.3465506
x2	0.03946291	1.00000000	0.08889150	0.06447405	-0.1310097	-0.3227619
x3	0.03657073	0.08889150	1.00000000	0.34246913	0.7331822	0.5053060
x4	0.04344269	0.06447405	0.34246913	1.00000000	0.4068431	0.4104644
x5	0.10201803	-0.13100973	0.73318217	0.40684310	1.0000000	0.6405100
Y1	0.34655064	-0.32276194	0.50530603	0.41046440	0.6405100	1.0000000

$rx_y = .5053$ (c path)

$rx_m = .3425$ (a path)

$r_{my} = .4105$ (b path)

Do we have justification to test the mediation hypothesis? (Baron & Kenny criteria)

```
22
23 {r}
24 cor(med)
25
```

	X1	X2	X3	X4	X5	Y1
X1	1.00000000	0.03946291	0.03657073	0.04344269	0.1020180	0.3465506
X2	0.03946291	1.00000000	0.06447405	-0.1310097	-0.3227619	
X3	0.03657073	0.08889150	1.00000000	0.34246913	0.7331822	0.5053060
X4	0.04344269	0.06447405	0.34246913	1.00000000	0.4068431	0.4104644
X5	0.10201803	-0.1310097	0.73318217	0.40684310	1.0000000	0.6405100
Y1	0.34655064	-0.32276194	0.50530603	0.41046440	0.6405100	1.0000000

YES!

All paths have moderate correlations

$r_{xy} = .5053$ (c path)

$r_{xm} = .3425$ (a path)

$r_{my} = .4105$ (b path)

Step 2: Use semi-partial correlation to examine correlation between X and Y when partialling out the effect of the mediator

```
40  
41 {r}  
42 spcor.test(x = med$x3, y = med$y1, z = med$x4)  
43
```

estimate <dbl>	p.value <dbl>	statistic <dbl>	n <int>	gp <dbl>	Method <fctr>
0.3999824	2.030191e-24	10.66313	600	1	pearson

1 row

(Baron & Kenny Criteria, continued)

Step 2.1: Compare semi-partial correlation to r_{xy} (Baron & Kenny criteria)

```
40  
41 {r}  
42 spcor.test(x = med$x3, y = med$y1, z = med$x4)  
43
```

estimate <dbl>	p.value <dbl>	statistic <dbl>	n <int>	gp <dbl>	Method <fctr>
0.3999824	2.030191e-24	10.66313	600	1	pearson

1 row

Compare to $r_{xy} = .5053$ (from previous slide)

$r_{y(x.m)} = 0.3999$. This is 0.11 smaller than r_{xy} (0.5053), indicating that partial mediation is plausible. In other words, there is a portion of the relation between x and y that involves m .

Step 3: Compare models via hierarchical regression

```
48 ▾ ### Regression method
49 ▾ ```{r}
50 m1 <- lm(Y1 ~ X3      , data = med)
51 m2 <- lm(Y1 ~ X3 + X4 , data = med)
52
53 anova(m1,m2)
54 |
55 ...
```

m1 just regresses the outcome (Y1) on the predictor (X3)

m2 regresses the outcome (Y1) on both the predictor (X3) and the hypothesized mediator (X4)

Analysis of Variance Table

Model 1: Y1 ~ X3

Model 2: Y1 ~ X3 + X4

	Res.Df	RSS	Df	Sum of Sq	F	Pr(>F)
1	598	373.91				
2	597	341.85	1	32.062	55.993	2.617e-13 ***

signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

m2 explains significantly more variance in the outcome than m1

Step 4: Test mediation model via psych::mediate

```
59 ▾ ### mediate in psych
60 ▾ ```{r}
61
62 fitmed <- psych::mediate(Y1 ~ X3 + (X4), data = med)
63 summary(fitmed)
64
65 ```
```

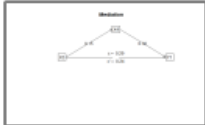
- **psych::mediate**: mediate function (via psych package)
- **Y1**: Outcome variable
- **X3**: Predictor variable
- **(X4)**: Mediator variable (keep it enclosed in parentheses)
- **data = med**: dataset

```

59 ## mediate in psych
60 {r}
61
62 fitmed <- psych::mediate(Y1 ~ X3 + (X4), data = med)
63 summary(fitmed)
64
65

```

1



2

R Console

3

data.frame
3 x 5

4

data.frame
1 x 5

5

data.frame
2 x 5

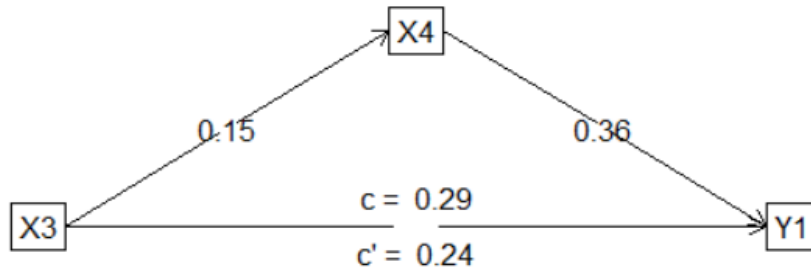
6

data.frame
1 x 5

7

data.frame
1 x 5

Mediation



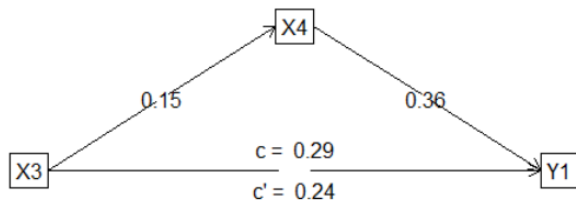
WINDOWS

1. Model diagram with paths
2. Function call
3. c' path
4. c path
5. a path
6. b path
7. ab bootstrapped results (indirect effect)

psych::mediate output windows

1: Diagram

Mediation



Call: `psych::mediate(y = Y1 ~ X3 + (X4), data = med)`

2: Function

Call

Direct effect estimates (traditional regression) (c')

R = 0.56 R² = 0.32 F = 139.95 on 2 and 597 DF p-value: 1.44e-50

Total effect estimates (c)

'a' effect estimates

'b' effect estimates

'ab' effect estimates (through mediators)

3: c' path

	Y1 <dbl>
Intercept	1.52
X3	0.24
X4	0.36
3 rows	

4: c path

	Y1 <dbl>
X3	0.29
1 row	

5: a path

	X4 <dbl>
Intercept	2.15
X3	0.15
2 rows	

6: b path

	Y1 <dbl>
X4	0.36
1 row	

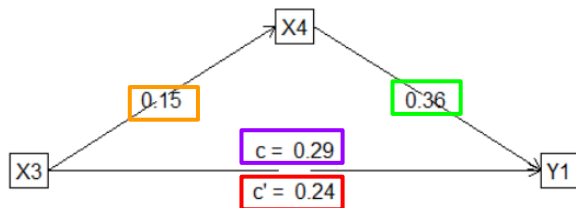
7: a*b path bootstrapped analysis (indirect effect)

	Y1 <dbl>	boot <dbl>	sd <dbl>	lower <dbl>	upper <dbl>
X3	0.05	0.05	0.01	0.04	0.07
1 row					

psych::mediate output windows

1: Diagram

Mediation



Call: psych::mediate(y = Y1 ~ X3 + (X4), data = med)

2: Function

Call

Direct effect estimates (traditional regression) (c')

R = 0.56 R² = 0.32 F = 139.95 on 2 and 597 DF p-value: 1.44e-50

Total effect estimates (c)

'a' effect estimates

'b' effect estimates

'ab' effect estimates (through mediators)

3: c' path

	Y1 <dbl>
Intercept	1.52
X3	0.24
X4	0.36

3 rows

4: c path

	Y1 <dbl>
X3	0.29

1 row

5: a path

	X4 <dbl>
Intercept	2.15
X3	0.15

2 rows

6: b path

	Y1 <dbl>
X4	0.36

1 row

7: a*b path bootstrapped analysis (indirect effect)

	boot <dbl>	sd <dbl>	lower <dbl>	upper <dbl>
0.05	0.05	0.01	0.04	0.07

1 row

Bootstrapped estimate

Evidence of partial mediation

psych::mediate a*b interpretation

To evaluate if the indirect effect is significant:

Output Window 7: a*b path bootstrapped analysis (indirect effect)

	Y1 <dbl>	boot <dbl>	sd <dbl>	lower <dbl>	upper <dbl>
X3	0.05	0.05	0.01	0.04	0.07
1 row					

Does the bootstrapped confidence interval for the indirect effect (aka a path estimate * b path estimate) contain zero?

In this case it does not, indicating that X4 partially mediates the relation between X3 and Y1.

You can calculate the proportion of the relation of Y1 on X3 that is mediated by X4 by dividing the indirect effect by the total effect:

Proportion mediated = $(a*b)/c$

Proportion mediated = $0.05/0.29 = .1862$. 18.6% of the effect is mediated.

Step 5: Test mediation via mediation::mediate

```
69 ▾ ### Mediate in mediation package
```

```
70 ▾ ```{r}
```

```
71 fitM <- lm(X4 ~ X3, data = med)
```

```
72 fitY <- lm(Y1 ~ X3 + X4, data = med)
```

```
73
```

```
74
```

```
75 fitmed <- mediation::mediate(fitM, fitY, treat = "X3", mediator = "X4")
```

```
76 summary(fitmed)
```

```
77 ...
```

```
78
```

Causal Mediation Analysis

Quasi-Bayesian Confidence Intervals

	Estimate	95% CI Lower	95% CI Upper	p-value
ACME	0.0535	0.0366	0.07	<2e-16 ***
ADE	0.2405	0.2002	0.28	<2e-16 ***
Total Effect	0.2940	0.2515	0.33	<2e-16 ***
Prop. Mediated	0.1806	0.1246	0.24	<2e-16 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Sample Size Used: 600

Simulations: 1000

This is an alternative function() for testing mediation. Both work!

1. Regress mediator variable (X4) on predictor variable (X3)

1. Regress outcome variable (Y1) on predictor (X3) and mediator (X4)

1. Use mediation::mediate to test models for mediation. Indicate predictor variable (treat = "X3") and mediator variable (mediator = "X4")

Step 5: Test mediation via mediation::mediate

```
69 ▾ ### Mediate in mediation package
70 ▾ ```{r}
71 fitM <- lm(X4 ~ X3, data = med)
72 fitY <- lm(Y1 ~ X3 + X4, data = med)
73
74
75 fitmed <- mediation::mediate(fitM, fitY, treat = "X3", mediator = "X4")
76 summary(fitmed)
77
78 ```
```

Causal Mediation Analysis

Quasi-Bayesian Confidence Intervals

	Estimate	95% CI Lower	95% CI Upper	p-value
ACME	0.0535	0.0366	0.07	<2e-16 ***
ADE	0.2405	0.2002	0.28	<2e-16 ***
Total Effect	0.2940	0.2515	0.33	<2e-16 ***
Prop. Mediated	0.1806	0.1246	0.24	<2e-16 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Sample Size Used: 600

Simulations: 1000

ACME: “Average Causal Mediated Effect.” This is the effect of the mediator alone (ab bootstrapped; equivalent to window 7 via psych::mediate)

ADE: “Average Direct Effect” (c’ path; equivalent to window 3 via psych::mediate)

Total Effect: c path (equivalent to window 4 via psych::mediate)

Prop. Mediated: Proportion of variance explained by the mediator. $(a \text{ path} * b \text{ path}) / c \text{ path}$

Analysis 3: Test the hypothesis that X4 mediates the relationship between X5 and Y1

Determine if mediation is plausible, based on the Baron & Kenny Criteria

```
22  
23 {r}  
24 cor (med)  
25
```

	X1	X2	X3	X4	X5	Y1
X1	1.00000000	0.03946291	0.03657073	0.04344269	0.1020180	0.3465506
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X4	0.04344269	0.06447405	0.34246913	1.00000000	0.4068431	0.4104644
X5	0.10201803	-0.13100973	0.73318217	0.40684310	1.0000000	0.6405100
Y1	0.34655064	-0.32276194	0.50530603	0.41046440	0.6405100	1.0000000

$r_{xy} = .6405$ (c path)

$r_{xm} = .4068$ (a path)

$r_{my} = .4105$ (b path)

Do we have justification to test the mediation hypothesis?

```
22  
23 {r}  
24 cor(med)  
25
```

	x1	x2	x3	x4	x5	Y1
x1	1.00000000	0.03946291	0.03657073	0.04344269	0.1020180	0.3465506
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Y1	0.34655064	-0.32276194	0.50530603	0.41046440	0.6405100	1.0000000

$rx_y = .6405$ (c path)

$rx_m = .4068$ (a path)

$r_{m_y} = .4105$ (b path)

Do we have justification to test the mediation hypothesis?

```
22  
23 {r}  
24 cor(med)  
25
```

	X1	X2	X3	X4	X5	Y1
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Y1	0.34655064	-0.32276194	0.50530603	0.41046440	0.6405100	1.0000000

YES!

All paths have
moderate
correlations

$r_{xy} = .6405$ (c path)

$r_{xm} = .4068$ (a path)

$r_{my} = .4105$ (b path)

Step 2.1: Use semi-partial correlation to examine correlation between X and Y when partialling out the effect of the mediator

```
91  
92 {r}  
93 spcor.test(x = med$X5, y = med$Y1, z = med$X4)  
94
```

estimate <dbl>	p.value <dbl>	statistic <dbl>	n <int>	gp <dbl>	Method <fctr>
0.5192757	1.150621e-42	14.84632	600	1	pearson

1 row

Step 2.1: Compare semi-partial correlation to r_{xy} (Baron & Kenny criteria)

```
91  
92 {r}  
93 spcor.test(x = med$X5, y = med$Y1, z = med$X4)  
94
```

estimate <dbl>	p.value <dbl>	statistic <dbl>	n <int>	gp <dbl>	Method <fctr>
0.5192757	1.150621e-42	14.84632	600	1	pearson

1 row

Compare to $r_{xy} = .6405$ (from previous slide)

$r_{y(x.m)} = 0.5193$. This is 0.12 smaller than r_{xy} (0.6405), indicating that partial mediation is plausible. In other words, there is a portion of the relation between x and y that involves m .

Step 3: Compare models via hierarchical regression

```
101 ## Regression method
```

```
102 {r}
```

```
103 m1 <- lm(Y1 ~ X5 , data = med)
```

```
104 m2 <- lm(Y1 ~ X5 + X4 , data = med)
```

```
105
```

```
106 anova(m1,m2)
```

```
107
```

```
108 ...
```

Analysis of Variance Table

Model 1: Y1 ~ X5

Model 2: Y1 ~ X5 + X4

	Res.Df	RSS	Df	Sum of Sq	F	Pr(>F)
1	598	296.12				
2	597	282.61	1	13.517	28.553	1.299e-07 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```
109
```

m2 explains significantly more variance in the outcome than m1

Step 4: Test mediation model via psych::mediate

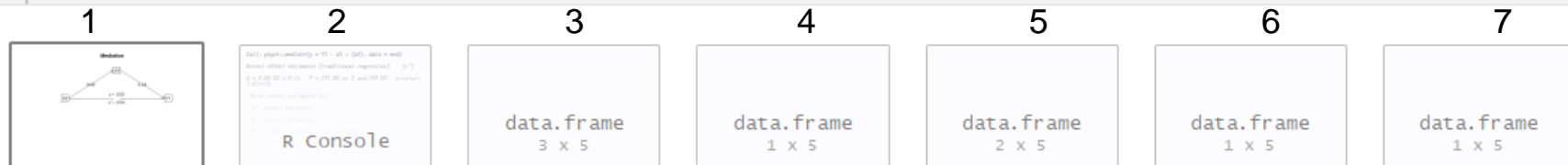
```
111 ▾ ### mediate in psych
112 ▾ ```{r}
113
114   fitmed <- psych::mediate(Y1 ~ X5 + (X4), data = med)
115   summary(fitmed)
116
117   ```
```

- **psych::mediate**: mediate function (via psych package)
- **Y1**: Outcome variable
- **X5**: Predictor variable
- **(X4)**: Mediator variable (keep it enclosed in parentheses)
- **data = med**: dataset

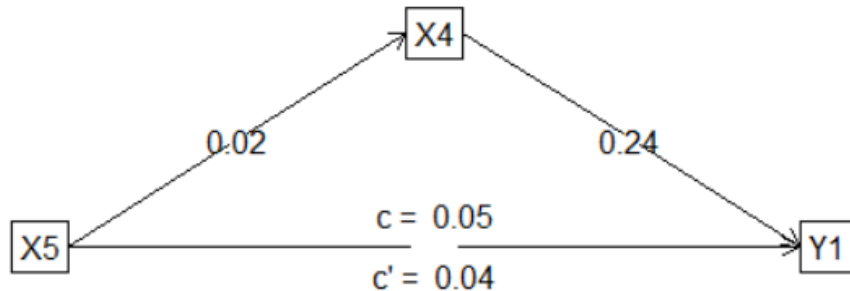

```

111 ### mediate in psych
112 ```{r}
113
114 fitted <- psych::mediate(Y1 ~ X5 + (X4), data = med)
115 summary(fitted)
116
117 ```

```



Mediation



WINDOWS

1. Diagram
2. Function call
3. c' path
4. c path
5. a path
6. b path
7. ab bootstrapped results (indirect effect)

psych::mediate window 7

```
111 ## mediate in psych
112 {r}
113
114 fitmed <- psych::mediate(Y1 ~ X5 + (X4), data = med)
115 summary(fitmed)
116 ...
117
```



psych::mediate(Y1 ~ X5 + (X4), data = med)
bootstrapped 95% CI: 0.01, 0.01
Total effect estimate: 0.01
Direct effect estimate: 0.01
Indirect effect estimate: 0.00

data.frame
3 x 5

data.frame
1 x 5

data.frame
2 x 5

data.frame
1 x 5

data.frame
1 x 5

	Y1 <dbl>	boot <dbl>	sd <dbl>	lower <dbl>	upper <dbl>
X5	0.01	0.01	0	0	0.01
1 row					

Lacking evidence for partial mediation
(bootstrapped 95% CI contains zero)

Step 5: Test mediation via mediation::mediate

```
119
120 ### Mediate in mediation package
121 {r}
122 fitM <- lm(X4 ~ X5, data = med)
123 fitY <- lm(Y1 ~ X5 + X4, data = med)
124
125
126 fitmed <- mediation::mediate(fitM, fitY, treat = "X5", mediator = "X4")
127 summary(fitmed)
128
129
```

Causal Mediation Analysis

Quasi-Bayesian Confidence Intervals

	Estimate	95% CI Lower	95% CI Upper	p-value
ACME	0.00552	0.00343	0.01	<2e-16 ***
ADE	0.04265	0.03739	0.05	<2e-16 ***
Total Effect	0.04817	0.04346	0.05	<2e-16 ***
Prop. Mediated	0.11361	0.07107	0.16	<2e-16 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Sample Size Used: 600

Simulations: 1000

ACME: "Average Causal Mediated Effect." This is the effect of the mediator alone (ab bootstrapped; Equivalent to window 7 via psych::mediate)

ADE: "Average Direct Effect" (c' path; equivalent to window 3 via psych::mediate)

Total Effect: c path (Equivalent to window 4 via psych::mediate)

Prop. Mediated: Proportion of variance explained by the mediator. $(a \text{ path} * b \text{ path}) / c \text{ path}$