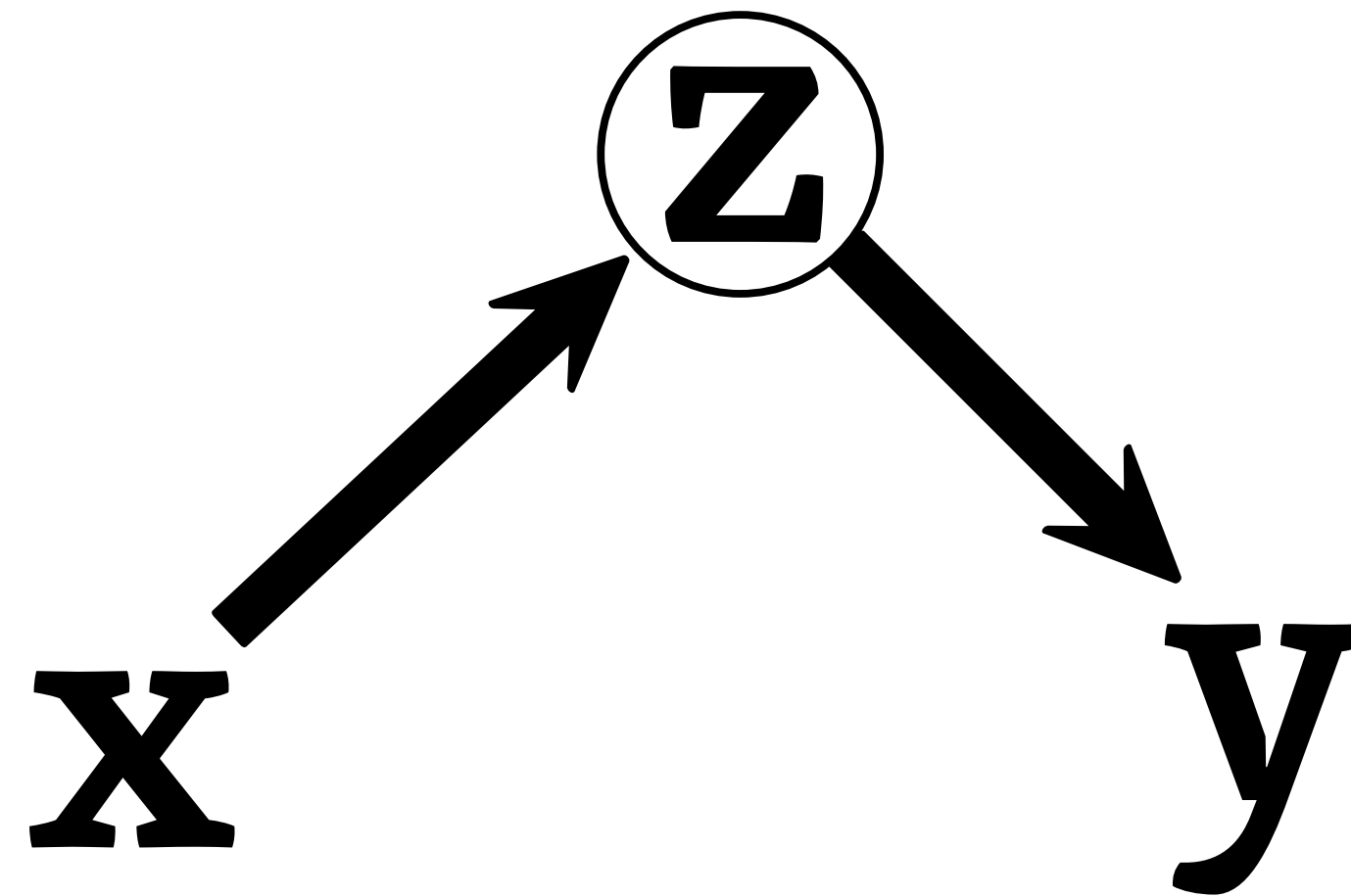


The pipe

All of the effect is mediated by  $z$



```
N = 200
x = rnorm(N)                    # x ~ normal(0, 1)
z = rbinom(N, 1, inv_logit(x)) # z ~ bernoulli(invlogit(x))
y = rnorm(N, 1 + 2*z)           # y ~ normal(1 + 2z, 1)
```