

Causal Method for Mediation Analysis for Count Data (Poisson Regression)

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Generate Sample Data

```
# set the size of the sample
n=500
# set seed
set.seed(123)

# simulate x (normal distribution)
X <- rep(0:1, each=n/2)
#print(X)

# simulate x (normal distribution)
#X <- rnorm(n, 5, 4)
# calculate the mean of X
#mean_x=mean(X)

# simulate a residual for M
residual_1<-rnorm(n,0,1)
M<-0.3+0.5*X+residual_1

# mu for Poisson regression via a log link
mu_1 <- exp(0.2 + 0.2*M+0.08*X)
# use rpois to generate Y
Y <- rpois(n, lambda=mu_1)

# combine into a dataframe and print out the first 6 rows
```

```
data <- data.frame(X=X, M=M, Y=Y)
head(data)
```

```
##      X              M Y
## 1 0 -0.26047565 0
## 2 0  0.06982251 1
## 3 0  1.85870831 0
## 4 0  0.37050839 2
## 5 0  0.42928774 2
## 6 0  2.01506499 2
```

a and b paths

```
a_path <- lm(M ~ X, data = data)
summary(a_path)
```

```
##
## Call:
## lm(formula = M ~ X, data = data)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -2.7387 -0.6172 -0.0324  0.6350  3.2496
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  0.29144    0.06152   4.737 2.83e-06 ***
## X            0.58630    0.08701   6.738 4.44e-11 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.9728 on 498 degrees of freedom
## Multiple R-squared:  0.08356,    Adjusted R-squared:  0.08172
## F-statistic: 45.41 on 1 and 498 DF,  p-value: 4.437e-11
```

```
b_path <- glm(Y ~ X + M, data = data, family=poisson(link = "log"))
summary(b_path)
```

```
##
## Call:
## glm(formula = Y ~ X + M, family = poisson(link = "log"), data = data)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -2.1113 -0.8894 -0.1481  0.5511  3.3210
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)  0.13812    0.05956   2.319  0.0204 *
## X            0.11475    0.07846   1.463  0.1436
## M            0.23370    0.03805   6.142 8.13e-10 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for poisson family taken to be 1)
##
##      Null deviance: 598.43  on 499  degrees of freedom
## Residual deviance: 549.29  on 497  degrees of freedom
## AIC: 1486.6
##
## Number of Fisher Scoring iterations: 5
```

Use mediate()

```
library(mediation)

## Warning: package 'mediation' was built under R version 4.1.3

## Loading required package: MASS

## Loading required package: Matrix

## Loading required package: mvtnorm

## Loading required package: sandwich

## Warning: package 'sandwich' was built under R version 4.1.2

## mediation: Causal Mediation Analysis
## Version: 4.5.0

# set seed
#set.seed(123)
# Estimate the indirect effect using the mediate function
result <- mediate(a_path, b_path,sims = 1000, boot = TRUE, treat = "X", mediator = "M")

## Running nonparametric bootstrap

# Summarize the results
summary(result)

##
## Causal Mediation Analysis
##
## Nonparametric Bootstrap Confidence Intervals with the Percentile Method
##
##               Estimate 95% CI Lower 95% CI Upper p-value
## ACME (control)      0.1845      0.1150      0.27 <2e-16 ***
## ACME (treated)      0.2069      0.1311      0.30 <2e-16 ***
## ADE (control)       0.1527     -0.0456      0.37  0.126
## ADE (treated)       0.1752     -0.0525      0.42  0.126
## Total Effect        0.3596      0.1396      0.59  0.002 **
## Prop. Mediated (control) 0.5129      0.2425      1.37  0.002 **
## Prop. Mediated (treated) 0.5753      0.3146      1.33  0.002 **
## ACME (average)      0.1957      0.1234      0.28 <2e-16 ***
## ADE (average)       0.1639     -0.0494      0.39  0.126
## Prop. Mediated (average) 0.5441      0.2800      1.36  0.002 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Sample Size Used: 500
##
##
## Simulations: 1000
```

Double Check

```
Mediation_function_poisson_Checking<-function(data_used,i)
{
  # sample a data
  data_temp=data_used[i,]

  # a path
  a_path <- lm(M ~ X, data = data_temp)
  a_0<-a_path$coefficients[1]
  a_1<-a_path$coefficients[2]

  # b path
  b_path <- glm(Y ~ X + M, data = data_temp, family=poisson(link = "log"))
  b_0<-b_path$coefficients[1]
  b_1<-b_path$coefficients[3]
  c_1_apostrophe<-b_path$coefficients[2]

  # M when t=0 (control condition)
  x_predetermined=0
  M_estimated_0=a_0+a_1*x_predetermined

  # M when t=1 (treatment condition)
  x_predetermined=1
  M_estimated_1=a_0+a_1*x_predetermined

  # indirect effect: t=0 (control condition)
  x_predetermined=0
  Indirect_Effect_0=exp(b_0+b_1*M_estimated_1+c_1_apostrophe*x_predetermined)-
    exp(b_0+b_1*M_estimated_0+c_1_apostrophe*x_predetermined)

  # indirect effect: t=1 (treatment condition)
  x_predetermined=1
  Indirect_Effect_1=exp(b_0+b_1*M_estimated_1+c_1_apostrophe*x_predetermined)-
    exp(b_0+b_1*M_estimated_0+c_1_apostrophe*x_predetermined)

  return(c(Indirect_Effect_0,Indirect_Effect_1))
}
```

Apply Checking Function

```
library(boot)
```

```
## Warning: package 'boot' was built under R version 4.1.3
```

```
#set.seed(23)
```

```
Indirect_Effect <- boot(data=data,Mediation_function_poisson_Checking,R=1000)
```

```
E_Indirect_Effect_0 <- Indirect_Effect$t[,1]
```

```
E_Indirect_Effect_1 <- Indirect_Effect$t[,2]
```

```
IE_0<-mean(E_Indirect_Effect_0)
```

```
IE_1<-mean(E_Indirect_Effect_1)
```

```
print(IE_0)
```

```
## [1] 0.1791486
```

```
print(IE_1)
```

```
## [1] 0.2008047
```

```
print((IE_0+IE_1)/2)
```

```
## [1] 0.1899766
```