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Mediation Analysis: Estimating natural direct and indirect effects

Mediation analysis can be used to quantify the extent to which a causal influence is exerted through a specific pathway. DoWhy supports the estimation of the *natural direct effect* and the *natural indirect effect*:

Natural direct effect: Effect due to the path v0->y **Natural indirect effect**: Effect due to the path v0->FD0->y (mediated by FD0).

For more details, see <u>Interpretation and Identification of Causal Mediation</u> by Judea Pearl.

Using DoWhy's effect estimation framework, we can perform a mediation analysis by adjusting the estimand_type argument accordingly:

Identification

```
>>> # Natural direct effect (nde)
>>> identified_estimand_nde = model.identify_effect(estimand_type="nonparametric-n
>>> proceed_when_unidentifiable=Tr
>>> print(identified_estimand_nde)
```

Estimation

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```
method_name="mediation.two_stage_r
confidence_intervals=False,
confidence=False,
test_significance=False,
method_params = {
    'first_stage_model': dowhy.cau
    'second_stage_model': dowhy.ca
})
>>> print(causal_estimate_nie)
```

Related example notebooks

Mediation analysis with DoWhy: Direct and Indirect Effects

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