

Casual effect estimation for binary mediator M, Count/Poisson outcome Y,
with covariate C
MLR estimation

VARIABLE:

NAMES = y x m c; ! c is a covariate, i.e., a control variable

CATEGORICAL = m;

COUNT = y; ! defaults to Poisson

MODEL:

! outcome regression:

y ON m (beta1)

x (beta2)

c (beta3);

[y] (beta0);

! mediator regression:

m ON x (gamma1)

c (gamma2);

[m\$1] (gamma0); ! note: Mplus parameterizes the threshold, so the

! logit intercept is -gamma0 in the usual GLM sense

MODEL CONSTRAINT:

! astar1, astar0 are x variable values, here set to (2 0):

NEW(astar1*1 astar0*0

c_mean

p11 p10 p01 p00

rate1_1 rate0_1 rate1_0 rate0_0

ey11 ey10 ey00

tie de total);

astar1 = 2; ! 80th percentile in this example

astar0 = 0; ! 20th percentile in this example

c_mean = 66; ! mean of the covariate in this example

! Logit equation for mediator M:

! P(M=1|X=astar1), sign flip for threshold param:

p11 = 1/(1+exp(gamma0-gamma1*astar1+gamma2*c_mean));

! P(M=1|X=astar0):

p10 = 1/(1+exp(gamma0-gamma1*astar0+gamma2*c_mean));

p01 = 1 - p11;

p00 = 1 - p10;

! rates for Y at each M value and X level

! M=1, astar1:

rate1_1 = exp(beta0+beta1+beta2*astar1+beta3*c_mean);

! M=0, astar1:

rate0_1 = exp(beta0+beta2*astar1+beta3*c_mean);

! M=1, astar0:

rate1_0 = exp(beta0+beta1+beta2*astar0+beta3*c_mean);

! M=0, astar0:

rate0_0 = exp(beta0+beta2*astar0+beta3*c_mean);

! expectations for Y:

! $Ey(a_{star1}, a_{star1})$, $Ey(a_{star1}, a_{star0})$, $Ey(a_{star0}, a_{star0})$

$ey_{11} = rate_{1_1} * p_{11} + rate_{0_1} * p_{01}$; ! $Ey(a_{star1}, a_{star1})$

$ey_{10} = rate_{1_1} * p_{10} + rate_{0_1} * p_{00}$; ! $Ey(a_{star1}, a_{star0})$

$ey_{00} = rate_{1_0} * p_{10} + rate_{0_0} * p_{00}$; ! $Ey(a_{star0}, a_{star0})$

! causal effect formulas:

$tie = ey_{11} - ey_{10}$; ! also called $tnie$ where n stands for natural

$de = ey_{10} - ey_{00}$; ! also called $pnde$

$total = tie + de$;