# Package 'regmedint' 

January 13, 2024

Title Regression-Based Causal Mediation Analysis with Interaction and Effect Modification Terms

## Version 1.0.1

Description This is an extension of the regression-based causal mediation analysis first proposed by Valeri and VanderWeele (2013) [doi:10.1037/a0031034](doi:10.1037/a0031034) and Valeri and VanderWeele (2015) [doi:10.1097/EDE.0000000000000253](doi:10.1097/EDE.0000000000000253)). It supports including effect measure modification by covariates(treatment-covariate and mediator-covariate product terms in mediator and outcome regression models) as pro-
posed by Li et al (2023) [doi:10.1097/EDE.0000000000001643](doi:10.1097/EDE.0000000000001643). It also accommodates the original 'SAS' macro and 'PROC CAUSALMED' procedure in 'SAS' when there is no effect measure modification. Linear and logistic models are supported for the mediator model. Linear, logistic, loglinear, Poisson, negative binomial, Cox, and accelerated failure time (exponential and Weibull) models are supported for the outcome model.
License GPL-2
Encoding UTF-8
LazyData true
Imports Deriv, MASS, Matrix, assertthat, sandwich, survival
Suggests boot, furrr, future, geepack, knitr, mice, mitools, modelr, purrr, rlang, rmarkdown, stringr, testthat, tidyverse, magic, formattable, kableExtra
RoxygenNote 7.2.3
VignetteBuilder knitr
URL https://kaz-yos.github.io/regmedint/
BugReports https://github.com/kaz-yos/regmedint/issues
Depends R (>= 2.10)
NeedsCompilation no
Author Kazuki Yoshida [ctb, aut] ([https://orcid.org/0000-0002-2030-3549](https://orcid.org/0000-0002-2030-3549)), Yi Li [cre, aut] ([https://orcid.org/0000-0002-9359-210X](https://orcid.org/0000-0002-9359-210X)), Maya Mathur [ctb] ([https://orcid.org/0000-0001-6698-2607](https://orcid.org/0000-0001-6698-2607))
Maintainer Yi Li[yi.li10@mail.mcgill.ca](mailto:yi.li10@mail.mcgill.ca)
Repository CRAN
Date/Publication 2024-01-13 00:50:02 UTC

## $R$ topics documented:

beta_hat ..... 2
calc_myreg ..... 3
calc_myreg_mreg_linear_yreg_linear ..... 4
calc_myreg_mreg_linear_yreg_logistic ..... 5
calc_myreg_mreg_logistic_yreg_linear ..... 7
calc_myreg_mreg_logistic_yreg_logistic ..... 8
coef.regmedint ..... 9
coef.summary_regmedint ..... 10
confint.regmedint ..... 11
fit_mreg ..... 13
fit_yreg ..... 13
grad_prop_med_yreg_linear ..... 15
grad_prop_med_yreg_logistic ..... 15
new_regmedint ..... 16
print.regmedint ..... 17
print.summary_regmedint ..... 19
prop_med_yreg_linear ..... 20
prop_med_yreg_logistic ..... 20
regmedint ..... 21
report_missing ..... 24
summary.regmedint ..... 24
summary.regmedint_mod_poisson ..... 26
theta hat ..... 27
validate_args ..... 28
validate_regmedint ..... 29
vcov.regmedint ..... 30
vcov.regmedint_mod_poisson ..... 31
vv2015 ..... 31
Index ..... 33
beta_hat Create a vector of coefficients from the mediator model (mreg)

## Description

This function extracts coef from mreg_fit and pads with zeros appropriately to create a named vector consistently having the following elements: (Intercept), avar, cvar (this part is eliminated when cvar = NULL), emm_ac_mreg (this part is eliminated when emm_ac_mreg = NULL).

## Usage

beta_hat(mreg, mreg_fit, avar, cvar, emm_ac_mreg = NULL)

## Arguments

| mreg | A character vector of length 1. Mediator regression type: "linear" or "logistic". |
| :--- | :--- |
| mreg_fit | Model fit object for mreg (mediator model). |
| avar | A character vector of length 1. Treatment variable name. |
| cvar | A character vector of length > 0. Covariate names. Use NULL if there is no <br> covariate. However, this is a highly suspicious situation. Even if avar is ran- <br> domized, mvar is not. Thus, there are usually some confounder(s) to account for <br> the common cause structure (confounding) between mvar and yvar. |
| emm_ac_mreg | A character vector of length $>0$. Effect modifiers names. The covariate vector <br> in treatment-covariate product term in the mediator model. |

## Value

A named numeric vector of coefficients.

$$
\begin{array}{ll}
\text { calc_myreg } & \begin{array}{l}
\text { Return mediation analysis functions given mediator and outcome mod- } \\
\text { els specifications. }
\end{array}
\end{array}
$$

## Description

This function returns functions that can be used to calculate the causal effect measures, given the mediator model fit (mreg_fit) and the outcome model fit (yreg_fit).

## Usage

```
calc_myreg(
    mreg,
    mreg_fit,
    yreg,
    yreg_fit,
    avar,
    mvar,
    cvar,
    emm_ac_mreg,
    emm_ac_yreg,
    emm_mc_yreg,
    interaction
)
```


## Arguments

| mreg | A character vector of length 1. Mediator regression type: "linear" or "logistic". |
| :--- | :--- |
| mreg_fit | Model fit from fit_mreg |

$\left.\begin{array}{ll}\text { yreg } & \begin{array}{l}\text { A character vector of length 1. Outcome regression type: "linear", "logistic", } \\ \text { "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull". } \\ \text { yreg_fit } \\ \text { avar } \\ \text { mvar } \\ \text { cvar }\end{array} \\ & \begin{array}{l}\text { A character vector of length 1. Treatment variable name. }\end{array} \\ \text { A character vector of length } 1 . \text { Mediator variable name. } \\ \text { A character vector of length > 0. Covariate names. Use NULL if there is no } \\ \text { covariate. However, this is a highly suspicious situation. Even if avar is ran- } \\ \text { domized, mvar is not. Thus, there are usually some confounder(s) to account for } \\ \text { the common cause structure (confounding) between mvar and yvar. }\end{array}\right]$

## Value

A list containing two functions. The first is for calculating point estimates. The second is for calculating the correspoding

```
calc_myreg_mreg_linear_yreg_linear
    Create calculators for effects and se (mreg linear / yreg linear)
```


## Description

Construct functions for the conditional effect estimates and their standard errors in the mreg linear / yreg linear setting. Internally, this function deconstructs model objects and feeds parameter estiamtes to the internal worker functions calc_myreg_mreg_linear_yreg_linear_est and calc_myreg_mreg_linear_yreg_linear_se.

## Usage

calc_myreg_mreg_linear_yreg_linear(
mreg,
mreg_fit,
yreg,
yreg_fit,
avar,
mvar,
cvar,
emm_ac_mreg,

```
        emm_ac_yreg,
        emm_mc_yreg,
        interaction
```

)

## Arguments

| mreg | A character vector of length 1. Mediator regression type: "linear" or "logistic". |
| :---: | :---: |
| mreg_fit | Model fit from fit_mreg |
| yreg | A character vector of length 1. Outcome regression type: "linear", "logistic", "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull". |
| yreg_fit | Model fit from fit_yreg |
| avar | A character vector of length 1. Treatment variable name. |
| mvar | A character vector of length 1 . Mediator variable name. |
| cvar | A character vector of length $>0$. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there are usually some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |
| emm_ac_mreg | A character vector of length $>0$. Effect modifiers names. The covariate vector in treatment-covariate product term in the mediator model. |
| emm_ac_yreg | A character vector of length $>0$. Effect modifiers names. The covariate vector in treatment-covariate product term in the outcome model. |
| emm_mc_yreg | A character vector of length $>0$. Effect modifiers names. The covariate vector in mediator-covariate product term in outcome model. |
| interaction | A logical vector of length 1 . The presence of treatment-mediator interaction in the outcome model. Default to TRUE. |

## Value

A list containing a function for effect estimates and a function for corresponding standard errors.

```
calc_myreg_mreg_linear_yreg_logistic
    Create calculators for effects and se (mreg linear / yreg logistic)
```


## Description

Construct functions for the conditional effect estimates and their standard errors in the mreg linear / yreg logistic setting. Internally, this function deconstructs model objects and feeds parameter estimates to the internal worker functions calc_myreg_mreg_linear_yreg_logistic_est and calc_myreg_mreg_linear_yreg_logistic_se.

```
Usage
    calc_myreg_mreg_linear_yreg_logistic(
        mreg,
        mreg_fit,
        yreg,
        yreg_fit,
        avar,
        mvar,
        cvar,
        emm_ac_mreg,
        emm_ac_yreg,
        emm_mc_yreg,
        interaction
    )
```


## Arguments

| mreg | A character vector of length 1. Mediator regression type: "linear" or "logistic". |
| :--- | :--- |
| mreg_fit | Model fit from fit_mreg |
| yreg | A character vector of length 1. Outcome regression type: "linear", "logistic", <br> "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull". <br> yreg_fit <br> avar |
| mvar fit from fit_yreg |  |$\quad$| A character vector of length 1. Treatment variable name. |
| :--- |

## Value

A list containing a function for effect estimates and a function for corresponding standard errors.

```
calc_myreg_mreg_logistic_yreg_linear
    Create calculators for effects and se (mreg logistic / yreg linear)
```


## Description

Construct functions for the conditional effect estimates and their standard errors in the mreg logistic / yreg linear setting. Internally, this function deconstructs model objects and feeds parameter estimates to the internal worker functions calc_myreg_mreg_logistic_yreg_linear_est and calc_myreg_mreg_logistic_yreg_linear_se.

## Usage

```
    calc_myreg_mreg_logistic_yreg_linear(
        mreg,
        mreg_fit,
        yreg,
        yreg_fit,
        avar,
        mvar,
        cvar,
        emm_ac_mreg,
        emm_ac_yreg,
        emm_mc_yreg,
        interaction
    )
```


## Arguments

| mreg | A character vector of length 1. Mediator regression type: "linear" or "logistic". |
| :--- | :--- |
| mreg_fit | Model fit from fit_mreg |
| yreg | A character vector of length 1. Outcome regression type: "linear", "logistic", <br> "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull". <br> yreg_fit <br> Model fit from fit_yreg |
| mvar | A character vector of length 1. Treatment variable name. |
| cvar | A character vector of length 1. Mediator variable name. |
| A character vector of length > 0. Covariate names. Use NULL if there is no |  |
| covariate. However, this is a highly suspicious situation. Even if avar is ran- |  |
| domized, mvar is not. Thus, there are usually some confounder(s) to account for |  |
| the common cause structure (confounding) between mvar and yvar. |  |

$$
\begin{array}{ll}
\text { emm_mc_yreg } & \begin{array}{l}
\text { A character vector of length }>0 . \text { Effect modifiers names. The covariate vector } \\
\text { in mediator-covariate product term in outcome model. }
\end{array} \\
\text { interaction } & \begin{array}{l}
\text { A logical vector of length 1. The presence of treatment-mediator interaction in } \\
\text { the outcome model. Default to TRUE. }
\end{array}
\end{array}
$$

## Value

A list containing a function for effect estimates and a function for corresponding standard errors.

```
calc_myreg_mreg_logistic_yreg_logistic
```

Create calculators for effects and se (mreg logistic / yreg logistic)

## Description

Construct functions for the conditional effect estimates and their standard errors in the mreg logistic / yreg logistic setting. Internally, this function deconstructs model objects and feeds parameter estimates to the internal worker functions calc_myreg_mreg_logistic_yreg_logistic_est and calc_myreg_mreg_logistic_yreg_logistic_se.

## Usage

```
calc_myreg_mreg_logistic_yreg_logistic(
    mreg,
    mreg_fit,
    yreg,
    yreg_fit,
    avar,
    mvar,
    cvar,
    emm_ac_mreg,
    emm_ac_yreg,
    emm_mc_yreg,
    interaction
)
```


## Arguments

| mreg | A character vector of length 1. Mediator regression type: "linear" or "logistic". |
| :--- | :--- |
| mreg_fit | Model fit from fit_mreg |
| yreg | A character vector of length 1. Outcome regression type: "linear", "logistic", |
| "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull". |  |
| yreg_fit | Model fit from fit_yreg |
| avar | A character vector of length 1. Treatment variable name. |
| mvar | A character vector of length 1. Mediator variable name. |


| cvar | A character vector of length $>0$. Covariate names. Use NULL if there is no <br> covariate. However, this is a highly suspicious situation. Even if avar is ran- <br> domized, mvar is not. Thus, there are usually some confounder(s) to account for <br> the common cause structure (confounding) between mvar and yvar. |
| :--- | :--- |
| emm_ac_mreg $\quad$A character vector of length $>0$. Effect modifiers names. The covariate vector <br> in treatment-covariate product term in the mediator model. |  |
| emm_ac_yreg $\quad$A character vector of length $>0$. Effect modifiers names. The covariate vector <br> in treatment-covariate product term in the outcome model. |  |
| emm_mc_yreg $\quad$A character vector of length $>0$. Effect modifiers names. The covariate vector <br> in mediator-covariate product term in outcome model. |  |
| interaction $\quad$A logical vector of length 1. The presence of treatment-mediator interaction in <br> the outcome model. Default to TRUE. |  |

## Value

A list containing a function for effect estimates and a function for corresponding standard errors.

```
coef.regmedint Extract point estimates.
```


## Description

Extract point estimates evaluated at a0, a1, m_cde, and c_cond.

## Usage

```
\#\# S3 method for class 'regmedint'
coef(object, a0 = NULL, a1 = NULL, m_cde = NULL, c_cond = NULL, ...)
```


## Arguments

object An object of the regmedint class.
a0 A numeric vector of length 1
a1 A numeric vector of length 1
m_cde A numeric vector of length 1 The mediator value at which the controlled direct effect (CDE) conditional on the adjustment covariates is evaluated. If not provided, the default value supplied to the call to regmedint will be used. Only the CDE is affected.
c_cond A numeric vector of the same length as cvar. A set of covariate values at which the conditional natural effects are evaluated.
... For compatibility with the generic. Ignored.

## Value

A numeric vector of point estimates.

## Examples

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,
## Variables
yvar = "y",
avar = "x",
mvar = "m",
cvar = c("c"),
eventvar = "event",
## Values at which effects are evaluated
a0 = 0,
a1 = 1,
m_cde = 1,
    c_cond = 0.5,
    ## Model types
    mreg = "logistic",
    yreg = "survAFT_weibull",
    ## Additional specification
    interaction = TRUE,
    casecontrol = FALSE)
coef(regmedint_obj)
## Evaluate at different values
coef(regmedint_obj, m_cde = 0, c_cond = 1)
```

coef.summary_regmedint
Extract the result matrix from a summary_regmedint object.

## Description

Extract the result matrix from a summary_regmedint object.

## Usage

\#\# S3 method for class 'summary_regmedint'
coef(object, ...)

## Arguments

object An object with a class of summary_regmedint.
... For compatibility with the generic.

## Value

A matrix populated with results.

## Examples

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,
    ## Variables
    yvar = "y",
    avar = "x",
    mvar = "m",
    cvar = c("c"),
    eventvar = "event",
    ## Values at which effects are evaluated
    a0 = 0,
    a1 = 1,
    m_cde = 1,
    c_cond = 0.5,
    ## Model types
    mreg = "logistic",
    yreg = "survAFT_weibull",
    ## Additional specification
    interaction = TRUE,
    casecontrol = FALSE)
coef(summary(regmedint_obj))
```

confint.regmedint Confidence intervals for mediation prameter estimates.

## Description

Construct Wald approximate confidence intervals for the quantities of interest.

## Usage

```
## S3 method for class 'regmedint'
    confint(
        object,
        parm = NULL,
        level = 0.95,
        a0 = NULL,
        a1 = NULL,
        m_cde = NULL,
        c_cond = NULL,
    )
```


## Arguments

object An object of the regmedint class.

| parm | For compatibility with generic. Ignored. |
| :--- | :--- |
| level | A numeric vector of length one. Requested confidence level. Defaults to 0.95. |
| a0 | A numeric vector of length 1 |
| a1 | A numeric vector of length 1 |
| m_cde | A numeric vector of length 1 The mediator value at which the controlled direct <br> effect (CDE) conditional on the adjustment covariates is evaluated. If not pro- <br> vided, the default value supplied to the call to regmedint will be used. Only the |
| C_cond | A numeric vector of the same length as cvar. A set of covariate values at which <br> the conditional natural effects are evaluated. |
| $\ldots$ | For compatibility with generic. |

## Value

A numeric matrix of the lower limit and upper limit.

## Examples

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,
    ## Variables
    yvar = "y",
    avar = "x",
    mvar = "m",
    cvar = c("c"),
    eventvar = "event",
    ## Values at which effects are evaluated
    a0 = 0,
    a1 = 1,
    m_cde = 1,
    c_cond = 0.5,
    ## Model types
    mreg = "logistic",
    yreg = "survAFT_weibull",
    ## Additional specification
    interaction = TRUE,
    casecontrol = FALSE)
confint(regmedint_obj)
## Evaluate at different values
confint(regmedint_obj, m_cde = 0, c_cond = 1)
## Change confidence level
confint(regmedint_obj, m_cde = 0, c_cond = 1, level = 0.99)
```

fit_mreg Fit a model for the mediator given the treatment and covariates.

## Description

$l m$ is called if mreg = "linear". glm is called with family= binomial () if mreg = "logistic".

## Usage

fit_mreg(mreg, data, avar, mvar, cvar, emm_ac_mreg = NULL)

## Arguments

| mreg | A character vector of length 1. Mediator regression type: "linear" or "logistic". |
| :--- | :--- |
| data | Data frame containing the following relevant variables. |
| avar | A character vector of length 1. Treatment variable name. |
| cvar | A character vector of length 1. Mediator variable name. |
| A character vector of length > 0. Covariate names. Use NULL if there is no |  |
| covariate. However, this is a highly suspicious situation. Even if avar is ran- |  |
| domized, mvar is not. Thus, there are usually some confounder(s) to account for |  |
| the common cause structure (confounding) between mvar and yvar. |  |

## Value

A regression object of class $\operatorname{lm}$ (linear) or glm (logistic)
fit_yreg Fit a model for the outcome given the treatment, mediator, and covari-

## Description

The outcome model type yreg can be one of the following "linear", "logistic", "loglinear" (implemented as modified Poisson), "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull".

## Usage

```
fit_yreg(
    yreg,
    data,
    yvar,
    avar,
    mvar,
    cvar,
    emm_ac_yreg = NULL,
    emm_mc_yreg = NULL,
    eventvar,
    interaction
)
```


## Arguments

| yreg | A character vector of length 1. Outcome regression type: "linear", "logistic", <br> "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull". <br> data <br> yvar |
| :--- | :--- |
| Data frame containing the following relevant variables. |  |
| avar | A character vector of length 1. Outcome variable name. It should be the time <br> variable for the survival outcome. |
| mvar | A character vector of length 1. Treatment variable name. |$\quad$| A character vector of length 1. Mediator variable name. |
| :--- |

## Details

The outcome regression functions to be called are the following:

- "linear" lm
- "logistic" glm
- "loglinear" glm (modified Poisson)
- "poisson" glm
- "negbin" glm.nb
- "survCox" coxph
- "survAFT_exp" survreg
- "survAFT_weibull" survreg


## Value

Model fit object from on of the above regression functions.

```
grad_prop_med_yreg_linear
```

Calculate the gradient of the proportion mediated for yreg linear.

## Description

Calculate the gradient of the proportion mediated for yreg linear case.

## Usage

grad_prop_med_yreg_linear(pnde, tnie)

## Arguments

pnde A numeric vector of length one. Pure natural direct effect.
tnie A numeric vector of length one. Total natural indirect effect.

## Value

A numeric vector of length two. Gradient of the proportion mediated with respect to pnde and tnie.

```
grad_prop_med_yreg_logistic
```

Calculate the gradient of the proportion mediated for yreg logistic.

## Description

Calculate the gradient of the proportion mediated for yreg logistic case.

## Usage

grad_prop_med_yreg_logistic(pnde, tnie)

## Arguments

pnde A numeric vector of length one. Pure natural direct effect.
tnie A numeric vector of length one. Total natural indirect effect.

## Value

A numeric vector of length two. Gradient of the proportion mediated with respect to pnde and tnie.

```
new_regmedint Low level constructor for a regmedint S3 class object.
```


## Description

This is not a user function and meant to be executed within the regmedint function after validatingthe arguments.

## Usage

new_regmedint( data,
yvar,
avar,
mvar,
cvar,
emm_ac_mreg,
emm_ac_yreg,
emm_mc_yreg,
eventvar,
a0,
a1,
m_cde,
c_cond,
yreg,
mreg,
interaction,
casecontrol
)

## Arguments

## data

yvar
Data frame containing the following relevant variables.
A character vector of length 1 . Outcome variable name. It should be the time variable for the survival outcome.
avar A character vector of length 1. Treatment variable name.
mvar A character vector of length 1 . Mediator variable name.
cvar A character vector of length $>0$. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there are usually some confounder(s) to account for the common cause structure (confounding) between mvar and yvar.

| emm_ac_mreg | A character vector of length > 0. Effect modifiers names. The covariate vector <br> in treatment-covariate product term in the mediator model. |
| :--- | :--- |
| emm_ac_yreg | A character vector of length > 0. Effect modifiers names. The covariate vector <br> in treatment-covariate product term in the outcome model. |
| emm_mc_yreg | A character vector of length > 0. Effect modifiers names. The covariate vector <br> in mediator-covariate product term in outcome model. |
| eventvar | An character vector of length 1. Only required for survival outcome regression <br> models. Note that the coding is 1 for event and 0 for censoring, following the R <br> survival package convention. |
| a0 | A numeric vector of length 1. The reference level of treatment variable that is <br> considered "untreated" or "unexposed". |
| c_cond | A numeric vector of length 1. |
| m A numeric vector of length 1. Mediator level at which controlled direct effect is |  |
| evaluated at. |  |$\quad$| A numeric vector of the same length as cvar. Covariate levels at which natural |
| :--- |
| direct and indirect effects are evaluated at. |

Value
A regmedint object.
print.regmedint print method for regmedint object

## Description

Print the mreg_fit, yreg_fit, and the mediation analysis effect estimates.

## Usage

```
## S3 method for class 'regmedint'
    print(
        x,
        a0 = NULL,
        a1 = NULL,
        m_cde = NULL,
        c_cond = NULL,
```

```
    args_mreg_fit = list(),
    args_yreg_fit = list(),
)
```


## Arguments

x
a0
a1
m_cde

C_cond

An object of the regmedint class.
A numeric vector of length 1
A numeric vector of length 1
A numeric vector of length 1 The mediator value at which the controlled direct effect (CDE) conditional on the adjustment covariates is evaluated. If not provided, the default value supplied to the call to regmedint will be used. Only the CDE is affected.

A numeric vector of the same length as cvar. A set of covariate values at which the conditional natural effects are evaluated.
args_mreg_fit A named list of argument to be passed to the method for the mreg_fit object.
args_yreg_fit A named list of argument to be passed to the method for the mreg_fit object.
... For compatibility with the generic. Ignored.

## Value

Invisibly return the regmedint class object as is.

## Examples

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,
                ## Variables
                yvar = "y",
                    avar = "x",
                    mvar = "m",
                    cvar = c("c"),
                            eventvar = "event",
                            ## Values at which effects are evaluated
                            a0 = 0,
                            a1 = 1,
                            m_cde = 1,
                            c_cond = 0.5,
                            ## Model types
                            mreg = "logistic",
                                    yreg = "survAFT_weibull",
                                    ## Additional specification
                                    interaction = TRUE,
                                    casecontrol = FALSE)
## Implicit printing
regmedint_obj
## Explicit printing
```

```
print(regmedint_obj)
## Evaluate at different values
print(regmedint_obj, m_cde = 0, c_cond = 1)
```

```
print.summary_regmedint
```

Print method for summary objects from summary. regmedint

## Description

Print results contained in a summary_regmedint object with additional explanation regarding the evaluation settings.

## Usage

```
## S3 method for class 'summary_regmedint'
```

print(x, ...)

## Arguments

$x \quad$ An object of the class summary_regmedint.
... For compatibility with the generic function.

## Value

Invisibly return the first argument.

## Examples

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,
## Variables
yvar = "y",
avar = "x",
mvar = "m",
cvar = c("c"),
eventvar = "event",
## Values at which effects are evaluated
a0 = 0,
a1 = 1,
m_cde = 1,
c_cond = 0.5,
## Model types
mreg = "logistic",
yreg = "survAFT_weibull",
## Additional specification
interaction = TRUE,
```

```
## Implicit printing
summary(regmedint_obj)
## Explicit printing
print(summary(regmedint_obj))
```

prop_med_yreg_linear Calculate the proportion mediated for yreg linear.

## Description

Calculate the proportion mediated on the mean difference scale.

## Usage

prop_med_yreg_linear(pnde, tnie)

## Arguments

$$
\begin{array}{ll}
\text { pnde } & \text { Pure natural direct effect. } \\
\text { tnie } & \text { Total natural indirect effect. }
\end{array}
$$

## Value

Proportion mediated value.

```
prop_med_yreg_logistic
```

Calculate the proportion mediated for yreg logistic.

## Description

Calculate the approximate proportion mediated on the risk difference scale.

## Usage

prop_med_yreg_logistic(pnde, tnie)

## Arguments

pnde Pure natural direct effect on the log scale.
tnie Total natural indirect effect on the log scale.

## Value

Proportion mediated value.

## Description

The package is an R implementation of regression-based closed-form causal mediation as originally described in Valeri \& VanderWeele 2013 and Valeri \& VanderWeele 2015 https://www. hsph.harvard.edu/tyler-vanderweele/tools-and-tutorials/. The earlier version is a sister program of the SAS macro. The current extended version (version 1.0 and later) supports effect modification by covariates (treatment-covariate and mediator-covariate product terms) in mediator and outcome models.

This is a user-interface for regression-based causal mediation analysis as described in Valeri \& VanderWeele 2013 and Valeri \& VanderWeele 2015.

## Usage

```
    regmedint(
        data,
        yvar,
        avar,
        mvar,
        cvar,
        emm_ac_mreg = NULL,
        emm_ac_yreg = NULL,
        emm_mc_yreg = NULL,
        eventvar = NULL,
        a0,
        a1,
        m_cde,
        c_cond,
        mreg,
        yreg,
        interaction = TRUE,
        casecontrol = FALSE,
        na_omit = FALSE
    )
```

Arguments
data Data frame containing the following relevant variables.
yvar A character vector of length 1. Outcome variable name. It should be the time variable for the survival outcome.
avar A character vector of length 1. Treatment variable name.
mvar A character vector of length 1. Mediator variable name.

| cvar | A character vector of length $>0$. Covariate names. Use NULL if there is no covariate. However, this is a highly suspicious situation. Even if avar is randomized, mvar is not. Thus, there are usually some confounder(s) to account for the common cause structure (confounding) between mvar and yvar. |
| :---: | :---: |
| emm_ac_mreg | A character vector of length $>0$. Effect modifiers names. The covariate vector in treatment-covariate product term in the mediator model. |
| emm_ac_yreg | A character vector of length $>0$. Effect modifiers names. The covariate vector in treatment-covariate product term in the outcome model. |
| emm_mc_yreg | A character vector of length $>0$. Effect modifiers names. The covariate vector in mediator-covariate product term in outcome model. |
| eventvar | An character vector of length 1 . Only required for survival outcome regression models. Note that the coding is 1 for event and 0 for censoring, following the R survival package convention. |
| a0 | A numeric vector of length 1 . The reference level of treatment variable that is considered "untreated" or "unexposed". |
| a1 | A numeric vector of length 1. |
| m_cde | A numeric vector of length 1 . Mediator level at which controlled direct effect is evaluated at. |
| c_cond | A numeric vector of the same length as cvar. Covariate levels at which natural direct and indirect effects are evaluated at. |
| mreg | A character vector of length 1. Mediator regression type: "linear" or "logistic". |
| yreg | A character vector of length 1. Outcome regression type: "linear", "logistic", <br> "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull" |
| interaction | A logical vector of length 1. The presence of treatment-mediator interaction in the outcome model. Default to TRUE. |
| casecontrol | A logical vector of length 1. Default to FALSE. Whether data comes from a case-control study. |
| na_omit | A logical vector of length 1. Default to FALSE. Whether to remove NAs in the columns of interest before fitting the models. |

## Value

regmedint object, which is a list containing the mediator regression object, the outcome regression object, and the regression-based mediation results.

## Fitting models

Use the regmedint function to fit models and set up regression-based causal mediation analysis.

## Examining results

Several methods are available to examine the regmedint object. print summary coef confint

## Examples

```
library(regmedint)
data(vv2015)
regmedint_obj1 <- regmedint(data = vv2015,
    ## Variables
    yvar = "y",
    avar = "x",
    mvar = "m",
    cvar = c("c"),
    eventvar = "event",
    ## Values at which effects are evaluated
    a0 = 0,
    a1 = 1,
    m_cde = 1,
    c_cond = 3,
    ## Model types
    mreg = "logistic",
    yreg = "survAFT_weibull",
    ## Additional specification
    interaction = TRUE,
    casecontrol = FALSE)
summary(regmedint_obj1)
regmedint_obj2 <- regmedint(data = vv2015,
    ## Variables
    yvar = "y",
    avar = "x",
    mvar = "m",
    cvar = c("c"),
    emm_ac_mreg = c("c"),
    emm_ac_yreg = c("c"),
    emm_mc_yreg = c("c"),
    eventvar = "event",
    ## Values at which effects are evaluated
    a0 = 0,
    a1 = 1,
    m_cde = 1,
    c_cond = 3,
    ## Model types
    mreg = "logistic",
    yreg = "survAFT_weibull",
    ## Additional specification
    interaction = TRUE,
    casecontrol = FALSE)
summary(regmedint_obj2)
```

report_missing Report variables with missing data

## Description

Report the number of missing observations for each variables of interest relevant for the analysis

## Usage

report_missing(data, yvar, avar, mvar, cvar, eventvar)

## Arguments

| data | Data frame containing the following relevant variables. |
| :--- | :--- |
| yvar | A character vector of length 1. Outcome variable name. It should be the time <br> variable for the survival outcome. |
| mvar | A character vector of length 1. Treatment variable name. |
| cvar | A character vector of length 1. Mediator variable name. |
| eventvar | A character vector of length > 0. Covariate names. Use NULL if there is no <br> covariate. However, this is a highly suspicious situation. Even if avar is ran- <br> domized, mvar is not. Thus, there are usually some confounder(s) to account for <br> the common cause structure (confounding) between mvar and yvar. |
|  | An character vector of length 1. Only required for survival outcome regression <br> models. Note that the coding is 1 for event and 0 for censoring, following the R <br> survival package convention. |

## Value

No return value, called for side effects.

```
summary.regmedint summary method for regmedint object
```


## Description

Summarize the mreg_fit, yreg_fit, and the mediation analysis effect estimates.

## Usage

```
## S3 method for class 'regmedint'
summary(
        object,
        a0 = NULL,
        a1 = NULL,
        m_cde = NULL,
        c_cond = NULL,
        args_mreg_fit = list(),
        args_yreg_fit = list(),
        exponentiate = FALSE,
        level = 0.95,
    )
```


## Arguments

object An object of the regmedint class.
a0 A numeric vector of length 1
a1 A numeric vector of length 1
m_cde A numeric vector of length 1 The mediator value at which the controlled direct effect (CDE) conditional on the adjustment covariates is evaluated. If not provided, the default value supplied to the call to regmedint will be used. Only the CDE is affected.
c_cond A numeric vector of the same length as cvar. A set of covariate values at which the conditional natural effects are evaluated.
args_mreg_fit A named list of argument to be passed to the method for the mreg_fit object.
args_yreg_fit A named list of argument to be passed to the method for the mreg_fit object.
exponentiate Whether to add exponentiated point and confidence limit estimates. When yreg = "linear", it is ignored.
level Confidence level for the confidence intervals.
... For compatibility with the generic. Ignored.

## Value

A summary_regmedint object, which is a list containing the summary objects of the mreg_fit and the yreg_fit as well as the mediation analysis results.

## Examples

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,
    ## Variables
    yvar = "y",
    avar = "x",
```

```
    mvar = "m",
    cvar = c("c"),
    eventvar = "event",
    ## Values at which effects are evaluated
    a0 = 0,
    a1 = 1,
    m_cde = 1,
    c_cond = 0.5,
    ## Model types
    mreg = "logistic",
    yreg = "survAFT_weibull",
    ## Additional specification
    interaction = TRUE,
    casecontrol = FALSE)
## Detailed result with summary
summary(regmedint_obj)
## Add exponentiate results for non-linear outcome models
summary(regmedint_obj, exponentiate = TRUE)
## Evaluate at different values
summary(regmedint_obj, m_cde = 0, c_cond = 1)
## Change confidence level
summary(regmedint_obj, m_cde = 0, c_cond = 1, level = 0.99)
```

summary.regmedint_mod_poisson

Summary with robust sandwich variance estimator for modified Poisson

## Description

This is a version of summary.glm modified to use the robust variance estimator sandwich.

## Usage

\#\# S3 method for class 'regmedint_mod_poisson'
summary (object, ...)

## Arguments

object A model object of the class regmedint_mod_poisson
... For compatibility with the generic.

## Value

An object of the class summary.glm
theta_hat Create a vector of coefficients from the outcome model (yreg)

## Description

This function extracts coef from yreg_fit and 3 s with zeros appropriately to create a named vector consistently having the following elements: (Intercept) (a zero element is added for yreg = "survCox" for which no intercept is estimated (the baseline hazard is left unspecified), avar, mvar, avar:mvar (a zero element is added when interaction = FALSE). cvar (this part is eliminated when cvar = NULL), emm_ac_yreg (this part is eliminated when emm_ac_yreg = NULL), emm_mc_yreg (this part is eliminated when emm_mc_yreg = NULL).

## Usage

```
theta_hat(
    yreg,
    yreg_fit,
    avar,
    mvar,
    cvar,
    emm_ac_yreg = NULL,
    emm_mc_yreg = NULL,
    interaction
)
```


## Arguments

| yreg | A character vector of length 1. Outcome regression type: "linear", "logistic", <br> "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull". <br> yreg_fit <br> avar <br> mvar <br> cvar fit object for yreg (outcome model). |
| :--- | :--- |
| A character vector of length 1. Treatment variable name. |  |
| emm_ac_yreg | A character vector of length 1. Mediator variable name. <br> A character vector of length > 0. Covariate names. Use NULL if there is no <br> covariate. However, this is a highly suspicious situation. Even if avar is ran- <br> domized, mvar is not. Thus, there are usually some confounder(s) to account for <br> the common cause structure (confounding) between mvar and yvar. |
| A character vector of length > 0. Effect modifiers names. The covariate vector |  |
| in treatment-covariate product term in the outcome model. |  |

## Value

A named numeric vector of coefficients.

## Description

Internal functions (usually) do not validate arguments, thus, we need to make sure informative errors are raised when the arguments are not safe for subsequent computation.

## Usage

validate_args( data,
yvar,
avar,
mvar,
cvar,
emm_ac_mreg,
emm_ac_yreg,
emm_mc_yreg,
eventvar,
a0,
a1,
m_cde,
c_cond,
mreg,
yreg,
interaction,
casecontrol
)

## Arguments

| data | Data frame containing the following relevant variables. |
| :--- | :--- |
| yvar | A character vector of length 1. Outcome variable name. It should be the time <br> variable for the survival outcome. |
| avar | A character vector of length 1. Treatment variable name. |
| mvar | A character vector of length 1. Mediator variable name. <br> A character vector of length $>0$. Covariate names. Use NULL if there is no <br> covariate. However, this is a highly suspicious situation. Even if avar is ran- <br> domized, mvar is not. Thus, there are usually some confounder(s) to account for <br> the common cause structure (confounding) between mvar and yvar. |
| emm_ac_mreg | A character vector of length $>0$. Effect modifiers names. The covariate vector <br> in treatment-covariate product term in the mediator model. |
| emm_ac_yreg | A character vector of length $>0$. Effect modifiers names. The covariate vector <br> in treatment-covariate product term in the outcome model. |


| emm_mc_yreg | A character vector of length > 0. Effect modifiers names. The covariate vector <br> in mediator-covariate product term in outcome model. |
| :--- | :--- |
| eventvar | An character vector of length 1. Only required for survival outcome regression <br> models. Note that the coding is 1 for event and 0 for censoring, following the R <br> survival package convention. |
| a0 | A numeric vector of length 1. The reference level of treatment variable that is <br> considered "untreated" or "unexposed". |
| a1 | A numeric vector of length 1. |
| m_cde | A numeric vector of length 1. Mediator level at which controlled direct effect is <br> evaluated at. |
| c_cond | A numeric vector of the same length as cvar. Covariate levels at which natural <br> direct and indirect effects are evaluated at. |
| yreg | A character vector of length 1. Mediator regression type: "linear" or "logistic". |
| A character vector of length 1. Outcome regression type: "linear", "logistic", |  |
| "loglinear", "poisson", "negbin", "survCox", "survAFT_exp", or "survAFT_weibull". |  |

## Value

No return value, called for side effects.

## Description

Check the structure of a proposed regmedint object for soundness.

## Usage

validate_regmedint(x)

## Arguments

$x \quad$ A regmedint object.

## Value

No return value, called for side effects.

## Description

Extract variance estimates evaluated at a0, a1, m_cde, and c_cond.

## Usage

\#\# S3 method for class 'regmedint'
vcov(object, a0 = NULL, a1 = NULL, m_cde = NULL, c_cond = NULL, ...)

## Arguments

object An object of the regmedint class.
a0 A numeric vector of length 1
a1 A numeric vector of length 1
m_cde A numeric vector of length 1 The mediator value at which the controlled direct effect (CDE) conditional on the adjustment covariates is evaluated. If not provided, the default value supplied to the call to regmedint will be used. Only the CDE is affected.
c_cond A numeric vector of the same length as cvar. A set of covariate values at which the conditional natural effects are evaluated.
... For compatibility with the generic. Ignored.

## Value

A numeric matrix with the diagonals populated with variance estimates. Off-diagnonals are NA since these are not estimated.

## Examples

```
library(regmedint)
data(vv2015)
regmedint_obj <- regmedint(data = vv2015,
## Variables
yvar = "y",
avar = "x",
mvar = "m",
cvar = c("c"),
eventvar = "event",
## Values at which effects are evaluated
a0 = 0,
a1 = 1,
m_cde = 1,
c_cond = 0.5,
## Model types
```

```
    mreg = "logistic",
    yreg = "survAFT_weibull",
    ## Additional specification
    interaction = TRUE,
    casecontrol = FALSE)
vcov(regmedint_obj)
## Evaluate at different values
vcov(regmedint_obj, m_cde = 0, c_cond = 1)
```

    vcov.regmedint_mod_poisson
    Robust sandwich variance estimator for modified Poisson

## Description

Provide robust sandwich variance-covariance estimate using sandwich.

## Usage

```
    ## S3 method for class 'regmedint_mod_poisson'
```

    vcov(object, ...)
    
## Arguments

object A model object of the class regmedint_mod_poisson
... For compatibility with the generic.

## Value

A variance-covariance matrix using the sandwich.

## vv2015

Example dataset from Valeri and VanderWeele 2015.

## Description

An example dataset from Valeri and VanderWeele (2015) [doi:10.1097/EDE.00000000000000253](doi:10.1097/EDE.00000000000000253).

## Usage

vv2015

## Format

A tibble with 100 rows and 7 variables:
id Positive integer id.
$\mathbf{x}$ Binary treatment assignment variable.
m Binary mediator variable.
y Time to event outcome variable.
cens Binary censoring indicator. Censored is 1 .
c Continuous confounder variable.
event Binary event indicator. Event is 1 .

## Source

https://www.hsph.harvard.edu/tyler-vanderweele/tools-and-tutorials/

## Index

```
* datasets
    vv2015,31
beta_hat, 2
calc_myreg, 3
calc_myreg_mreg_linear_yreg_linear,4
calc_myreg_mreg_linear_yreg_logistic,
    5
calc_myreg_mreg_logistic_yreg_linear,
    7
calc_myreg_mreg_logistic_yreg_logistic,
    8
coef, 2, 27
coef.regmedint, }
coef.summary_regmedint,10
confint.regmedint, 11
coxph, }1
fit_mreg, 3, 5-8, 13
fit_yreg, 4-8, 13
glm, 13, 14
glm.nb, 15
grad_prop_med_yreg_linear,15
grad_prop_med_yreg_logistic,15
lm, 13, 14
new_regmedint,16
print.regmedint,17
print.summary_regmedint,19
prop_med_yreg_linear, 20
prop_med_yreg_logistic, 20
regmedint, 9, 11, 12, 18, 21, 25, 30
report_missing,24
sandwich, 26,31
summary.glm, 26
```

summary.regmedint, 19, 24
summary.regmedint_mod_poisson, 26
survreg, 15
theta_hat, 27
validate_args, 28
validate_regmedint, 29
vcov. regmedint, 30
vcov.regmedint_mod_poisson, 31
vv2015, 31

