

Suppose that $E(Y|M=m, A=a, W=w) = \beta_M m + \beta_A a + f_1(w)$
 $E(M|A=a, W=w) = \alpha_A a + f_2(w)$.

What does this imply for the value of the NDE and NIE? To find out, we must use the (mediational) G-computation formula, which states that $E[Y(a, M(a^*))] = E[E[E(Y|M, A=a, W) | A=a^*, W]]$ for arbitrary $a, a^* \in \{0, 1\}$.

So, we can write $E[Y(a, M(a^*))] = E[E[\beta_M M + \beta_A a + f_1(W) | A=a^*, W]]$
 $= E[\beta_M E(M|A=a^*, W) + \beta_A a + f_1(W)]$
 $= E[\beta_M (\alpha_A a^* + f_2(W)) + \beta_A a + f_1(W)]$
 $= \alpha_A \beta_M a^* + \beta_A a + \beta_M E[f_2(W)] + E[f_1(W)]$

and this implies that $E[Y(1, M(1))] = \alpha_A \beta_M + \beta_A + \beta_M E[f_2(W)] + E[f_1(W)]$
 $E[Y(1, M(0))] = \beta_A + \beta_M E[f_2(W)] + E[f_1(W)]$
 $E[Y(0, M(1))] = \alpha_A \beta_M + \beta_M E[f_2(W)] + E[f_1(W)]$
 $E[Y(0, M(0))] = \beta_M E[f_2(W)] + E[f_1(W)]$.

Therefore, we find that $\text{pure NDE} = E[Y(1, M(0))] - E[Y(0, M(0))] = \beta_A$
 $\text{total NDE} = E[Y(1, M(1))] - E[Y(0, M(1))] = \beta_A$
 $\text{pure NIE} = E[Y(0, M(1))] - E[Y(0, M(0))] = \alpha_A \beta_M$
 $\text{total NIE} = E[Y(1, M(1))] - E[Y(1, M(0))] = \alpha_A \beta_M$

So, in the case of simple linear models (without interactions), the NDE is β_A and the NIE is $\alpha_A \beta_M$ for both versions. This coincides with results from Baron & Kenney (1986).

Suppose now that $E(Y|M=m, A=a, W=w) = \beta_M m + \beta_A a + \beta_{MA} ma + f_1(w)$
 $E(M|A=a, W=w) = \alpha_A a + f_2(w)$.

Doing similar calculations as above, we find that

$\text{pure NDE} = E[Y(1, M(0))] - E[Y(0, M(0))] = \beta_A + \beta_{MA} E[f_1(W)]$
 $\text{total NDE} = E[Y(1, M(1))] - E[Y(0, M(1))] = \beta_A + \beta_{MA} (\alpha_A + E[f_1(W)])$
 $\text{pure NIE} = E[Y(0, M(1))] - E[Y(0, M(0))] = \alpha_A \beta_M$
 $\text{total NIE} = E[Y(1, M(1))] - E[Y(1, M(0))] = \alpha_A \beta_M + \alpha_A \beta_{MA}$

This gives a generalization of the "product of coefficients" approach derived above. Now, the value of NDE or NIE does depend on which version is considered.