

Statistical Learning in Mediation Analysis

Lab 1: Counterfactuals for mediation analysis

David Benkeser
Emory University

Iván Díaz
New York University

Marco Carone
University of Washington

MODULE 14

**Summer Institute in Statistics for
Clinical and Epidemiological Research**

July 2024

Contents of this lab

- 1 Understanding nested counterfactuals
- 2 Using nested counterfactuals to compute mediational effects

Counterfactuals and nested counterfactuals

Assume we have a population consisting of only 5 individuals. The treatment and counterfactual values for mediator and outcome for these five individuals are given in the table below.

- Compute controlled direct effect $E[Y(1,0) - Y(0,0)]$
- Compute natural indirect effect $E[Y(1, M(1)) - Y(1, M(0))]$
- Compute the average treatment effect $E[Y(1) - Y(0)]$

Subject	A	M(1)	M(0)	Y(1,1)	Y(1,0)	Y(0,1)	Y(0,0)
1	1	1	0	1	1	1	0
2	0	0	0	1	0	1	0
3	0	1	1	1	0	0	0
4	1	1	1	0	0	0	1
5	0	1	1	0	1	0	1