

1 **multimedia: Multimodal Mediation Analysis** 2 **of Microbiome Data**

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13 **ABSTRACT**

14 Mediation analysis has emerged as a versatile tool for answering mechanistic questions
15 in microbiome research because it provides a statistical framework for attributing
16 treatment effects to alternative causal pathways. Using a series of linked regressions, this
17 analysis quantifies how complementary data relate to one another and respond to
18 treatments. Despite these advances, existing software's rigid assumptions often result in
19 users viewing mediation analysis as a black box. We designed the multimedia R package
20 to make advanced mediation analysis techniques accessible, ensuring that statistical
21 components are interpretable and adaptable. The package provides a uniform interface to

direct and indirect effect estimation, synthetic null hypothesis testing, bootstrap confidence interval construction, and sensitivity analysis, enabling experimentation with various mediator and outcome models while maintaining a simple overall workflow. The software includes modules for regularized linear, compositional, random forest, hierarchical, and hurdle modeling, making it well-suited to microbiome data. We illustrate the package through two case studies. The first re-analyzes a study of the microbiome and metabolome of Inflammatory Bowel Disease patients, uncovering potential mechanistic interactions between the microbiome and disease-associated metabolites, not found in the original study. The second analyzes new data about the influence of mindfulness practice on the microbiome. The mediation analysis highlights shifts in taxa previously associated with depression that cannot be explained indirectly by diet or sleep behaviors alone. A gallery of examples and further documentation can be found at <https://go.wisc.edu/830110>.

IMPORTANCE

Microbiome studies routinely gather complementary data to capture different aspects of a microbiome's response to a change, such as the introduction of a therapeutic. Mediation analysis clarifies the extent to which responses occur sequentially via mediators, thereby supporting causal, rather than purely descriptive, interpretation. multimedia is a modular R package with close ties to the wider microbiome software ecosystem that makes statistically rigorous, flexible mediation analysis easily accessible, setting the stage for precise and causally informed microbiome engineering.

INTRODUCTION

Treatments often cause change indirectly, triggering a chain of effects that eventually influences outcomes of interest. A standard approach to disentangling these pathways is to distinguish between indirect paths through candidate mediators and direct paths from treatment to outcome. Fig. 1A represents this graphically, with separate paths for treatment $T \rightarrow$ mediator $M \rightarrow$ outcome Y and treatment $T \rightarrow$ outcome Y . In the causal

inference literature, this exercise is called mediation analysis, and various techniques have emerged to support it [37, 10]. Several adaptations have been proposed for the microbiome setting, where mediators, outcomes, and controls may be high-dimensional [46, 56, 6, 26]. These efforts have already uncovered clinically relevant relationships, like the existence of microbial taxa that mediate the success of chemotherapy treatments [49].

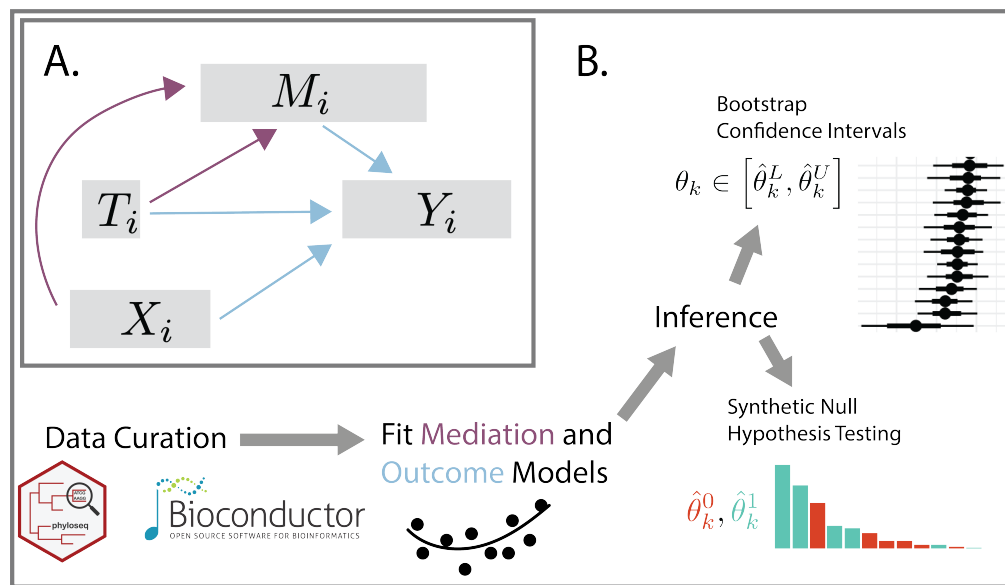


FIG 1 A. The graphical model underlying mediation analysis. Using combined mediation (purple) and outcome (blue) models, mediation analysis makes it possible to distinguish between direct and indirect causal pathways between treatments and outcomes. The conventional mediation analysis typically requires all nodes except for the covariates X to be univariate, whereas our package operates without such constraints. B. The overall multimedia workflow. Multimedia defines a modular interface to mediation analysis with utilities for summarizing and evaluating uncertainty in estimated effects.

Despite these successes, existing methodology places strong requirements on the distribution of the mediators or outcome variables and the functional form of their relationships. For example, [46, 67, 56, 65] assume that mediators are compositional and that outcomes are univariate, focusing on how microbiome relative abundance profiles mediate treatment effects on downstream host phenotypes, like the relationship between fat intake and body mass index [46]. This precludes analysis where outcomes are multidimensional, like metabolic profiles, or where mediators are clinical measurements.

62 Further, with the exception of the mediation package [52], existing implementations are
 63 not modular, fixing the estimator used in both the mediator and outcome regressions.
 64 This rigidity limits the range of settings in which mediation analysis can be applied.
 65 Moreover, it discourages critical evaluation or interactive model building, since model
 66 components are difficult (or impossible) to interchange. Unfortunately, even the adaptable
 67 mediation package is limited to one-dimensional mediator and outcome variables.

68 To enable more flexible and transparent mediation analysis of microbiome data, we
 69 extend the methodology of [29, 52] to high-dimensional mediator and outcome variables.
 70 This makes it possible to include sparse regression, logistic-normal multinomial, random
 71 forest, hierarchical Bayesian, and hurdle mediator and outcome models within a uniform
 72 package interface. Moreover, we have documented the process of inserting custom
 73 models into the overall workflow. These models can all be specified using R's formula
 74 notation, and components can be easily interchanged according to context. We include
 75 operations for summarization, alteration, and uncertainty quantification for the resulting
 76 models, encouraging interactive and critical microbiome mediation analysis. We ensure
 77 strong ties to the wider microbiome software ecosystem by including methods to convert
 78 to and from phyloseq [38] and SummarizedExperiment [21, 34] data structures. Briefly,
 79 this research makes the following contributions:

- 80 • We define a flexible implementation of the generalized mediation analysis
 81 framework that applies to multivariate mediators and outcomes, and we develop
 82 modules for nonlinear (random forest), high-dimensional (regularized linear model),
 83 zero-inflated (hurdle model) and compositional (logistic-normal multinomial)
 84 mediator and outcome models.
- 85 • We define a transparent interface linking widely-used microbiome data structures to
 86 mediation analysis routines, including direct and indirect effect estimation, bootstrap
 87 inference, synthetic null hypothesis testing, sensitivity analysis, and summary
 88 visualization.
- 89 • We provide detailed case studies of how causal mediation analysis can guide
 90 principled data integration in multi-omics settings.

91 Altogether, the multimedia package unlocks the potential for mediation analysis for
 92 microbiome studies with complex experimental designs, enabling model-based
 93 integration of diverse data types, including microbial community composition,
 94 high-throughput molecular profiles, and host health surveys.

95 **RESULTS**

96 Mediation analysis with our package is a three-step process. First, users specify the
 97 hypothesized causal relationships between variables with a concise syntax that represents
 98 diverse modeling choices (**Model Setup**). Next, they estimate the model parameters and
 99 the associated causal effects (**Counterfactual Analysis**). Finally, they can compare
 100 synthetic data from alternative models and calibrate inferences using either bootstrap
 101 confidence intervals or hypothesis tests (**Evaluating Uncertainty**). This overall workflow
 102 is illustrated in Fig. 1B and detailed in the first three sections below. A summary of key
 103 package functions is given in Table 1. The last two sections demonstrate the package
 104 workflow with case studies on metabolomic data integration and the gut-brain axis.

Stage	Function	Description
Model Setup	mediation_data	Convert phyloseq, SummarizedExperiment, or data.frame objects into S4 classes representing all components of a mediation analysis study.
	multimedia	Define the form of the mediator and outcome models for estimation and effect calculations.
Counterfactual Analysis	direct_effect	Estimate direct effects for each outcome (Equation (8)) using the estimator in Equation (16).
	indirect_overall	Estimate overall indirect effects for each outcome (Equation (7)) using the estimator in Equation (15).
	indirect_pathwise	Estimate indirect effects for each mediator-outcome pair (Equation (9)) using the estimator in (17).
Statistical Inference	bootstrap	Re-estimate models and effects on bootstrap resampled versions of the experiment.
	nullify	Define a version of an existing model with a subset of edges removed from either the mediation or outcome model.
	fdr_summary	Calibrate a false discovery rate controlling selection rule using synthetic null data and Equation (18).
Sensitivity Analysis	sensitivity	Evaluate the sensitivity of estimated overall indirect effects to violations of assumption following Equation (20).
	sensitivity_pathwise	Evaluate the sensitivity of estimated pathwise indirect effects to violations of assumptions following Equation (20).
	sensitivity_perturb	Evaluate the sensitivity of estimated overall indirect effects to violations of assumptions following Equation (21).

TABLE 1 Core functions for problem specification, effect estimation, and uncertainty quantification available through the multimedia package. The complete function reference can be read online at <https://go.wisc.edu/830110> or as a PDF manual at <https://go.wisc.edu/olm213>.

Model Setup To estimate a mediation model, it is necessary to fully specify the nodes and edges in Fig. 1A. The nodes are used to divide data sources into categories according to their role in the causal model. Edges correspond to mediator and outcome models.

Rather than requiring specification of all mediation analysis components at once in a single function, multimedia allows users to define separate components and then glue them together to define an overall analysis. The package exports a `mediation_data` structure for storing the samples used in model fitting. We use R's S4 system [58] to define separate slots for each node in Fig. 1A. This data structure can be created by applying the accompanying `mediation_data` function to accompanying R `data.frame`, `phyloseq`, and `SummarizedExperiment` objects. We support tidyverse-style syntax [59], meaning that many variables can be assigned to a node using concise queries. For example, `mediation = starts_with("diet")` will search the input data for any features starting with the string "diet" and will tag them as mediators in the downstream analysis. This efficient matching simplifies data manipulation in high-dimensional settings, where the user may need to work with hundreds of mediators or outcomes.

Next, we must specify the mediator and outcome models. The package exports wrappers to several regression families, ensuring that, despite their differing underlying methodology, all families can be used interchangeably for estimation, sampling, and prediction in the overall mediation analysis workflow. Specifically, multimedia includes (1) linear regression, which ensures that the package generalizes the earlier mediation package, (2) ℓ^1 and ℓ^2 -regularized linear regression [20, 51], which can be more stable and interpretable in the presence of numerous predictors, (3) random forests [61], which supports detection of nonlinear relationships between variables, and (4) hierarchical Bayesian regression [4], which can be useful for sharing information across related groups. Among the hierarchical Bayesian models, we highlight the available hurdle regression models, which have previously proven useful for modeling zero-inflated microbiome data [63, 64].

Counterfactual Analysis After using the estimate function to fit models to the observed data, we can reason about potential outcomes under different treatment regimes. This allows us to clarify the relative importance of direct and indirect pathways. For example, to estimate a direct effect ($T \rightarrow Y$), we can block effects that travel along the indirect path ($T \rightarrow M \rightarrow Y$) and measure the changes to the responses that persist. Formally, in the counterfactual language of the Materials and Methods, direct and indirect

140 effects are estimated using predicted mediators $\hat{M}(t)$ and outcomes $\hat{Y}(t', \hat{M}(t))$, where t
 141 and t' correspond to mediator and outcome-specific treatment assignments. To this end,
 142 multimedia defines a data structure for storing (t, t') within two data.frames whose rows
 143 are samples and columns are treatment settings. The predict and sample methods allow
 144 users to compute expected values and draw samples according to arbitrary treatment
 145 profiles (t, t') . Note that, in addition to the standard treatment vs. control setup,
 146 multimedia supports treatment profiles with multiple concurrent treatments and
 147 multilevel or continuous treatment.

148 Given a fitted model, multimedia outputs estimated direct and indirect effects. We
 149 formally define these effects in Equations (7) - (9). Here, we offer an overview of their
 150 motivation and interpretation. Direct effects are the changes we would observe in the
 151 outcome if we changed the treatment node in Fig. 1A but held all the mediators fixed.
 152 This is the effect that travels along the edge $T \rightarrow Y$, and it measures the extent to which
 153 the treatment can influence the outcome while bypassing the mediators. We evaluate
 154 different direct effects for each outcome. For example, in the mindfulness case study
 155 below, direct effects can be interpreted as microbiome shifts (changes in Y) following the
 156 mindfulness training (treatment T) that are not a consequence of changes in participant
 157 sleep or diet behaviors (mediators M). Next, we support estimation of two types of
 158 indirect effects. Total indirect effects measure the changes in the outcome when setting all
 159 mediators to their potential values when the treatment is present, keeping the
 160 contribution of the direct path $T \rightarrow Y$ fixed. This aggregates the effect across the full
 161 collection of indirect paths. In contrast, pathwise indirect effects measure the changes in
 162 outcome when comparing counterfactuals that are equal except at a single mediator. This
 163 isolates the indirect effect along a single indirect path. In this case, an indirect effect is
 164 reported for each outcome-mediator pair, rather than only for each outcome. Note that the
 165 definitions of these effects involve unobservable quantities. Their identification relies on
 166 assumptions about the absence of confounding both before and after treatment
 167 assignment across configurations of mediators and outcomes, which are detailed in
 168 Section “Counterfactual framework” in the Materials and Methods.

169 To increase modeling transparency, multimedia includes functions for interacting with
170 and altering fitted models. Direct and indirect effects can be visualized within the context
171 of the original data. This can serve as a sanity check and guide further model refinements.
172 Outputs are created with ggplot2 [57], which allows users to customize plot appearance.
173 The case studies include outputs from these helper visualization functions. Further, given
174 a fitted model, we allow users to refit new versions with sets of edges removed. Fig. 2
175 illustrates the main idea with a toy dataset. In the second column, the mediator takes on a
176 larger value under the red treatment, while in the third, the mediators have identical
177 distributions under the two treatments. Similarly, in the fourth, the relationship between
178 the mediator and outcome no longer depends on treatment status. We can also alter the
179 overall model structure, like the switch to a linear outcome model in the last column. If
180 the model quality deteriorates significantly in an altered submodel, then those edges play
181 a critical role. This heuristic is formalized in the synthetic null hypothesis testing strategy
182 discussed below. Finally, we have built the package with extensibility in mind. If
183 functions can be written for estimation and prediction from a new model type, then it can
184 be passed in to multimedia as a custom mediation or outcome model.

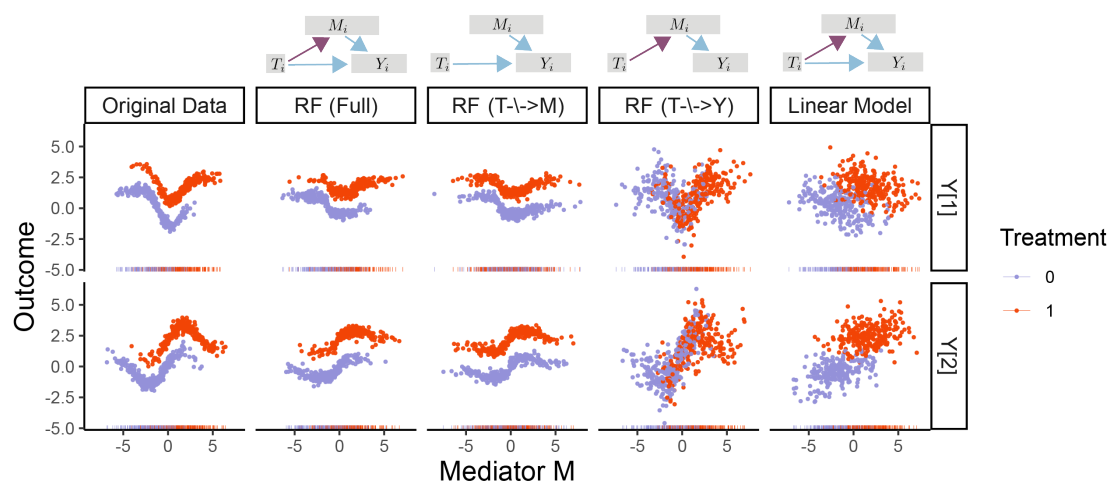


FIG 2 Samples from altered versions of a mediation analysis model fitted to the toy data at the far left. Each row describes a different outcome variable, and colors represent different treatments. The first column gives the original data, and the remaining columns give simulated data from alternative models specified by the DAGs on the top and column titles.

Statistical Inference

The multimedia package offers bootstrap [15, 16, 17] and synthetic null hypothesis testing [35, 48, 47] approaches for quantifying uncertainty in estimates of mediation effects. To bootstrap in the mediation analysis context, we refit the mediator and outcome models to bootstrap resampled versions of the data and compute summary statistics (e.g., direct effect estimates) on each bootstrap sample. The percentiles of the resulting summary statistic distribution defines the bootstrap confidence interval. Importantly, the bootstrap is model agnostic and can apply to any instantiation of the counterfactual mediation analysis framework. The primary assumption made by the bootstrap is that its test statistics vary smoothly to small perturbations of the data. For this reason, it is worthwhile to check that the histogram associated with the full bootstrap distribution is well-behaved before computing confidence intervals. Like the boot function in base R, multimedia’s bootstrap uses a functional implementation – any function that transforms an experiment and fitted model into a summary statistic can be used as input. For example, it can accept a list of direct and indirect effect estimators, and these will be computed on bootstrap resample.

An alternative approach to inference in high-dimensions is based on synthetic null hypothesis testing. In this approach, rather than resampling the original data, the modeler simulates synthetic data from an assumed null distribution. Effect estimates are computed using both the original and the synthetic null data, and the fraction of synthetic null “negative controls” among the strongest observed effects can be used to calibrate a selection rule with false discovery rate control. The alteration functions above can be used to define synthetic nulls; e.g., after zeroing out the edges from either $T \rightarrow M$ or $M \rightarrow Y$, any estimated indirect effects can be treated as negative controls. Two advantages of the synthetic null approach are that (1) it only requires the mediator and outcome models be estimated twice and (2) multiple hypothesis testing is accounted for via the false discovery rate. The key disadvantage of this approach, relative to the bootstrap, is that it requires a realistic synthetic null data generating mechanism. For example, if the synthetic null data are generated from a linear model, but real effects are nonlinear, then the resulting selection sets will not provide valid false discovery rate control.

Microbiome-Metabolome Integration

We next illustrate the multimedia workflow with case studies. Our first concerns Inflammatory Bowel Disease (IBD), which is closely tied to gut microbiome community composition [39]. [18] investigated the relationship between the gut microbiome and metabolome between IBD patients and healthy controls, concluding that microbial community members may be partly responsible for the formation of metabolites that lead to inflammation and IBD. By applying clustering and canonical correlation analysis to untargeted mass spectrometry data, they flagged a number of disease-relevant metabolites. We re-analyze the data using model-based mediation analysis, viewing IBD status – Healthy Control, Ulcerative Colitis (UC), or Crohn’s Disease (CD) – as treatments T , metabolic profile as the outcome Y , and microbiome community composition as a mediator M . The data are downloaded from the microbiome-metabolome curated data repository [40]. We have further filtered to the top 173 and 155 most abundant microbes and metabolites, and we apply centered log-ratio (CLR) and $\log(1+x)$ transformations to each source, respectively. Further details about the experimental cohort and data preparation are available in the Materials and Methods.

We use parallel linear and ℓ^1 -regularized regression for mediator and outcome models, respectively. Note that treatment is the only predictor in the mediator model, which is why no regularization is required. We ran the bootstrap for 1000 iterations, and 95% confidence intervals and bootstrap distributions for the features with the strongest direct and overall indirect effects contrasting CD with healthy controls are shown in Fig. 3. Metabolites with strong indirect effects are influenced by IBD-induced changes in microbiome community composition, while those with large direct effects change due to other unknown factors. Fig. 4 explores a small subset of these overall effects by overlaying metabolite abundances onto multidimensional scaling (MDS) plots derived from microbiome community profiles. Though metabolites with strong direct effects have differential abundance across IBD and healthy groups, only metabolites with indirect effects show variation that is also associated with microbiome composition. We caution that these results are potentially conservative. To ensure stability in high dimensions, the ℓ^1 and ℓ^2 -regularized regression estimators implemented in multimedia are biased towards 0 [66]. This may cause both direct and indirect effects to appear inappropriately

245 weak, and extensions to debiased alternatives like [33] are an important line of future
246 work.

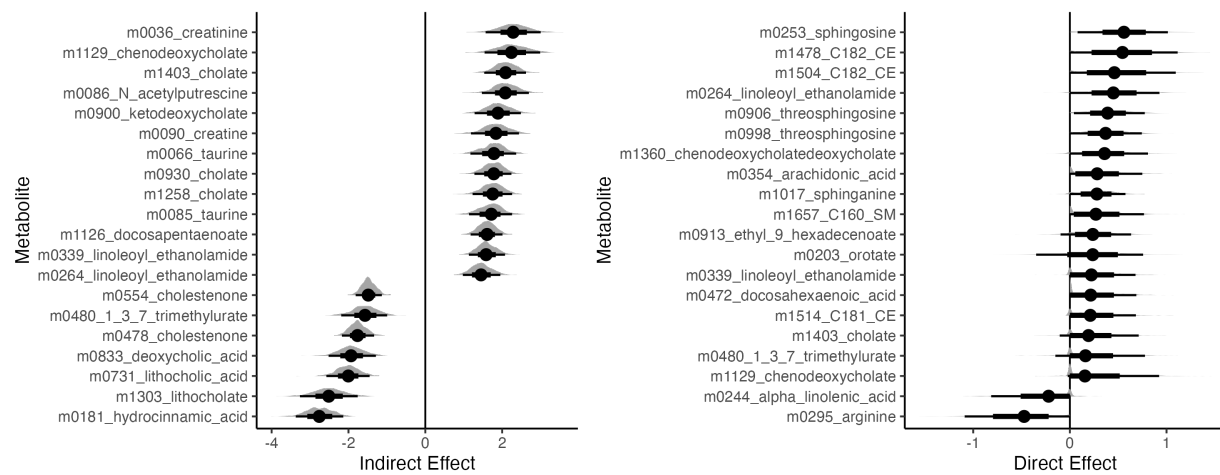


FIG 3 95% Bootstrap confidence intervals for metabolites with the strongest estimated direct and overall indirect effects associated with CD. Effects are sorted according to magnitude, and only the top 15 of each type are shown. Within the interval, the inner rectangle captures 66% of the bootstrap samples. In this data, indirect effects are stronger than direct effects.

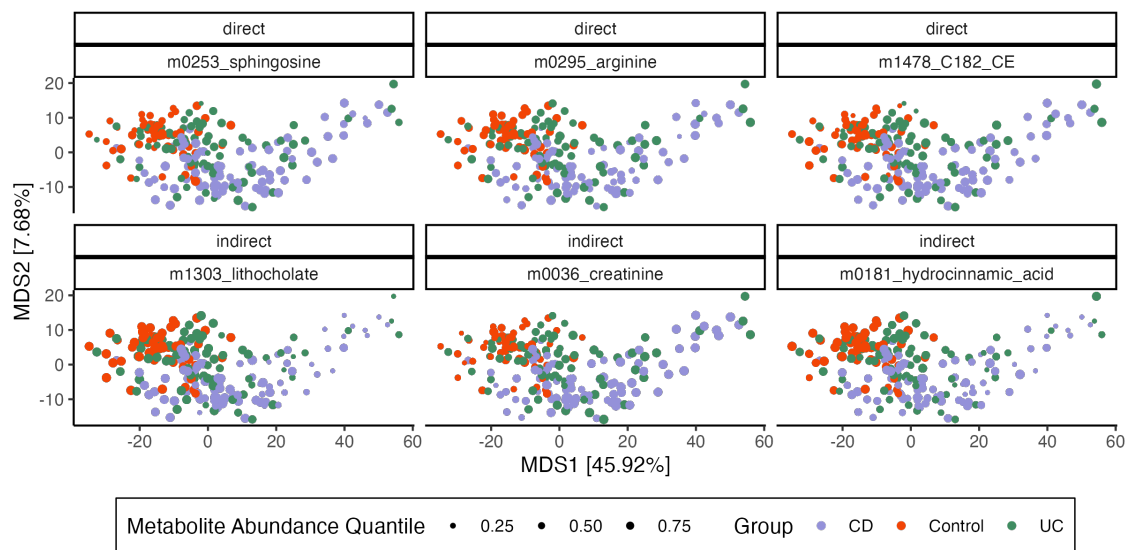
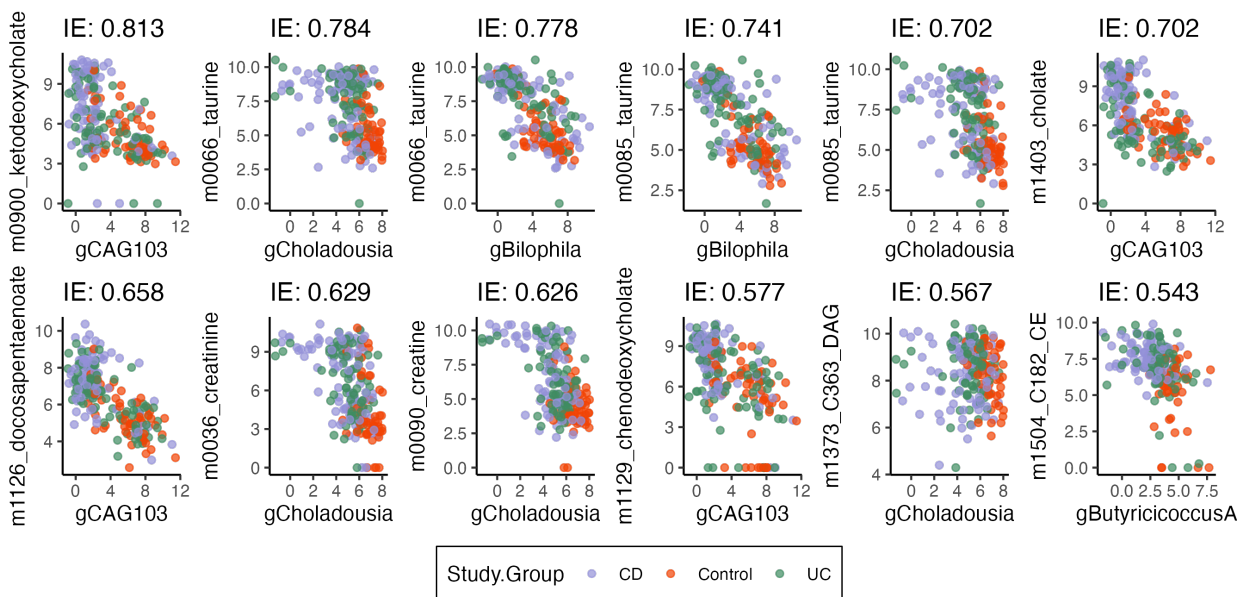


FIG 4 Microbiome composition and metabolite abundance for three metabolites with the strongest direct (top row) and indirect (bottom row) effects. Samples (points) are arranged according to an MDS on CLR transformed

microbiome profiles with Euclidean Distance. Axis titles give $\frac{\lambda_k}{\sum_{k'} \lambda_{k'}}$ from the associated eigenvalues. Each panel corresponds to a metabolite, and point size encodes metabolite abundance, normalized to panel-specific quantiles. Metabolites with strong indirect effects vary more systematically with microbiome composition – for example, samples with low abundance of lithocholate are localized to the right of the MDS plot.

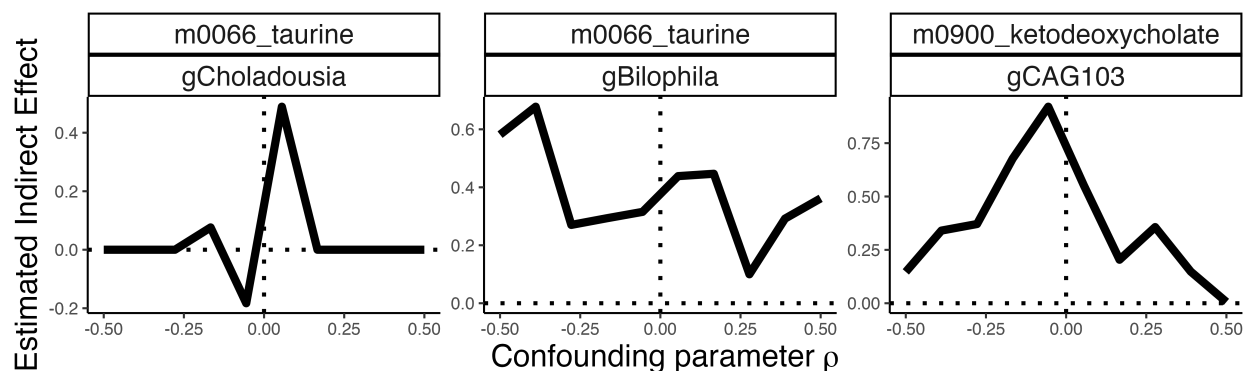
Moreover, by analyzing pathwise indirect effects, we can uncover genus-level relationships. A subset of the strongest pathwise indirect effects are shown in Fig. 5. Among the microbe-metabolite pairs with the strongest pathwise indirect effects, we find a relationship between the metabolite taurine and genus *Bilophila* (Fig. 5). High levels of fecal taurine, one of the primary conjugates of primary bile acids [60], has been previously associated with IBD [31, 54]. It has also been found that *Bilophila wadsworthia*, one of the most prominent taurine metabolizers, is often associated with lower levels of taurine [54]. Here, our results suggest that higher levels of taurine in IBD patients is mediated in part, by the abundance of *Bilophila*. We also find microbes in the genus *Firmicutes* bacterium CAG:103, are paired with several metabolites: cholate, chenodeoxycholate, and 7-ketodeoxycholate (Fig. 5). Cholate and chenodeoxycholate are primary bile acids produced by the host, which are the metabolized by gut bacteria to form secondary bile acids. 7 α -dehydroxylation, is one of the pathways that bacteria metabolize primary bile acids, an intermediate of which is 7-ketodeoxycholate [44]. Recent work has found that bacteria closely related to *Firmicutes* bacterium CAG:103 contain the majority of predicted genes associated with the 7 α -dehydroxylation pathway within metagenomic samples [53]. Our results suggest that the increasing abundance of *Firmicutes* bacterium CAG:103, may be driving the decrease in these primary bile acid metabolites and intermediates, which is associated more with the non-IBD controls [50]. Host deficiency in creatine uptake has been associated with poor mucosal health in IBD patients [12]. In our results, we find that there is a strong microbe-metabolite pair between microbes in the genus *Choladousia* (family: *Lachnospiraceae*) and creatine/creatinine levels. *Lachnospiraceae*, (which is often at lower levels in IBD patients), are known to produce short chain fatty acids, that have been shown to help with mucosal health [41] (Fig. 5). Overall, these results suggest that

273 *Choladousia* may utilize creatine/creatinine as a nitrogen source, thus explaining its higher
274 abundance in the controls.



275

FIG 5 Microbe-metabolite pairs with the strongest pathwise indirect effects from IBD status. Each panel corresponds to one pair, CLR-transformed genus abundance is given on the x -axis, and $\log(1+x)$ -transformed metabolite abundance is given on the y -axis. Effects are sorted from most negative (top left) to most positive (bottom right). For a pathwise indirect effect to be strong, there must be both a shift in microbe abundance due to IBD state ($T \rightarrow M$) and also an association between microbe and metabolite abundance ($M \rightarrow Y$).



276

FIG 6 Sensitivity analysis for three metabolite-genus pairs in the IBD study. The strength of unmeasured confounding between mediators and outcomes is reflected in the x -axis parameter ρ . When the sign of the estimated indirect effect

flips for small values of $|\rho|$, then the estimate is sensitive to violations in the identification assumptions.

Our discussion assumed no unmeasured confounding between mediators and outcomes. Sensitivity analysis can clarify whether these conclusions remain true even when assumptions are violated. Using the approach detailed in the Materials and Methods (Equation (19)), we assessed pathwise indirect effects for three metabolite-genus pairs. The results in Figure 6 show the robustness of the taurine-Bilophila and sensitivity of the taurine-Choladousia indirect effect estimates. The ketodeoxycholate-CAG103 effect is intermediate between these extremes, with indirect effects present up to confounding strength $\rho = 0.5$. More generally, multimedia offers functionality for evaluating sensitivity for a range of user-specified pretreatment confounding patterns. Our online vignette provides an additional example of sensitivity analysis for total, rather than pathwise, indirect effects.

Note that, since this mediation model is built from a regularized linear regression outcome model, it is more sensitive to linear associations between microbe and metabolite abundances. The official package documentation includes an alternative Bayesian hurdle outcome model, which exhibits higher sensitivity to outcomes with changes in metabolite presence-absence probability. The easy interchangeability of mediation analysis components makes this contrasting analysis simple to implement — it only requires change in a single line of code — and reflects multimedia’s modular design.

Evaluating a Mindfulness Intervention Studies of the gut-brain axis have yielded experimental evidence for interactions between the gut microbiome and the brain. For example, germ-free mice colonized with the microbiota from human patients with clinical depression develop depression-like symptoms [36, 13], and observational studies have linked particular bacterial taxa to depression [2, 43]. Given this growing body of evidence, a team from the UW-Madison Center for Healthy Minds and the Wisconsin Institute for Discovery profiled microbiome composition, surveyed psychological symptoms, and tracked behavior change among 54 subjects before and after participation in a two-month mindfulness training [9, 23] – see the Methods and Materials for details of the study

design and data processing. This study aimed to determine the nature of the mindfulness-microbiome relationship and to identify potential causal pathways. Such understanding could lead to novel interventions that influence mood through the microbiome. As a first step, we use mediation analysis to understand the mechanisms linking mindfulness and the microbiome in this randomized controlled trial. Our intervention T is the mindfulness training program, the outcome of interest is microbiome composition Y , and mediators M are survey responses related to diet and sleep that are hypothesized to influence the microbiome. To control for subject-to-subject level variation, participant ID is used as a pretreatment variable X .

For mediator and outcome models, we apply ridge and logistic-normal multinomial regressions, respectively [25, 62]. We choose a ridge regression model so that intercepts across the large number of participants are shrunk towards their global mean. We choose logistic-normal multinomial regression to jointly model microbiome composition. We also define altered submodels where all direct and indirect effects have been removed. Simulated genera compositions from all models are shown in Fig. 7. In the newly simulated data, subjects have been randomly re-assigned to the treatment and control groups. These submodels can support synthetic null hypothesis testing, since the synthetic null data appear to capture relevant properties of the real microbiome composition profiles, like the average relative abundances across genera and the range of observed abundances within most genera. Their main limitation is that some genera, like *Methanobrevibacter*, *Paraprevotella*, and *Akkermansia*, have much wider ranges than the synthetic data, and Fig. S1 suggests that this is due to a failure to capture the unusually high zero inflation present in these genera.

For synthetic null hypothesis testing, models without $T \rightarrow Y$ and $M \rightarrow Y$ associations are used to generate negative controls for direct and total indirect effect estimates, respectively. Fig. 8 shows the estimated effects from real and synthetic data, together with the estimated false discovery rates. At a level $q = 0.15$, five genera are selected as having either significant direct or indirect effects. Fig. S2 provides the analog of Fig. 5 for this case study. Indirect effects are an order of magnitude weaker than direct effects,

333 suggesting that changes in microbiome composition following the mindfulness
334 intervention cannot simply be attributed to changes in diet or sleep alone.

335 We cannot externally validate these findings, since there is no consensus on the
336 relationship between specific taxonomic groups and common psychiatric disorders (for a
337 description of current sources of controversy, see [1]). However, our findings are broadly
338 consistent with those from a recent large-scale human cohort, which found that most
339 genera belonging to the families *Ruminococcaceae* were depleted in people with more
340 symptoms of depression and that *Bifidobacterium* was an important predictor of
341 depressive symptoms in a random forest classifier [2].

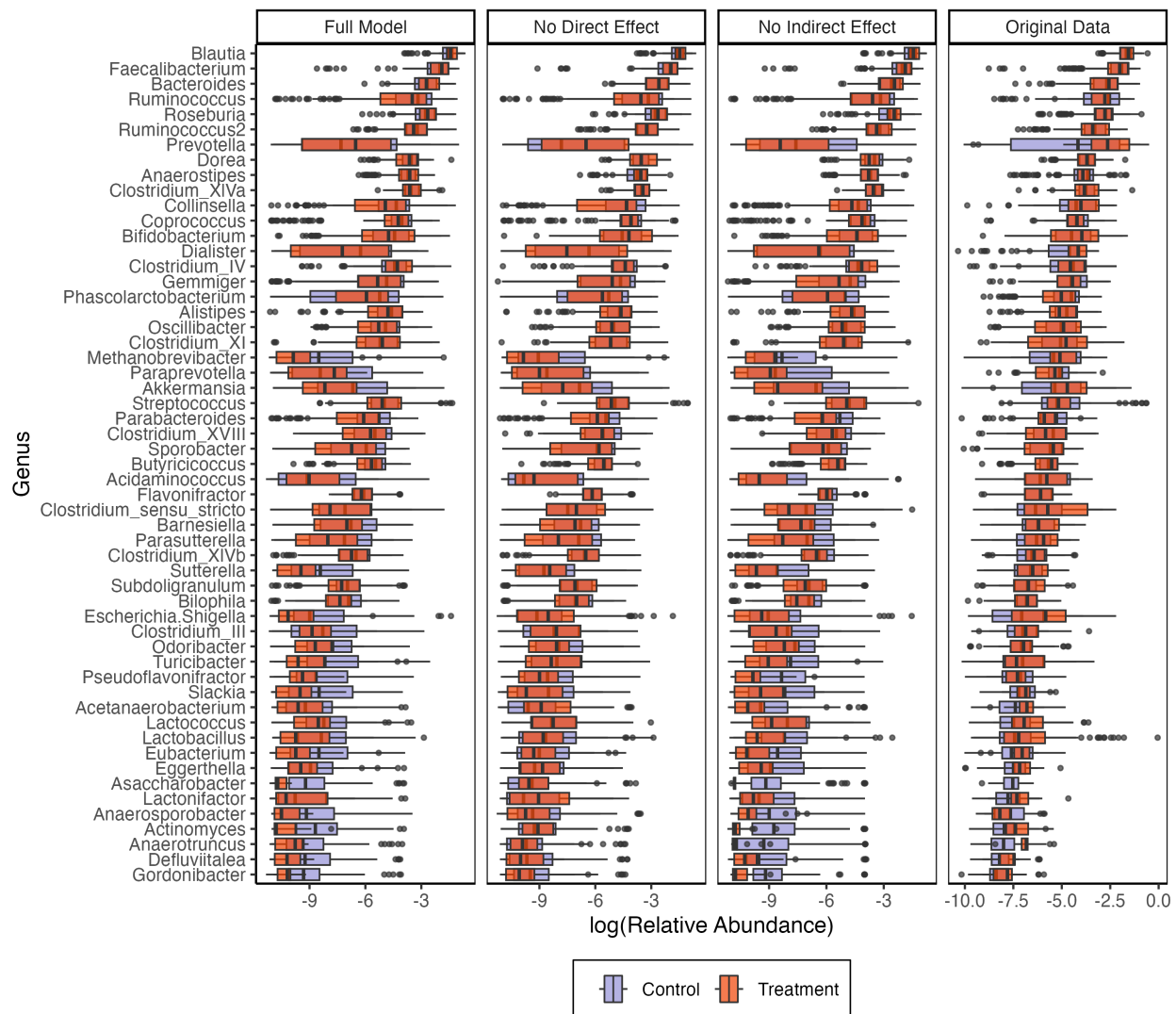


FIG 7 Real and synthetic null relative abundances across a subset of genera at different overall relative abundances. Color distinguishes whether the participant belonged to the treatment (mindfulness training) or control groups. The full model (left panel) captures the overall abundances and trajectories present in the real data, though it tends to underestimate the heaviness of the tails. The second and third panels show the analogous models with direct ($T \rightarrow Y$) and indirect ($M \rightarrow Y$) effects removed.

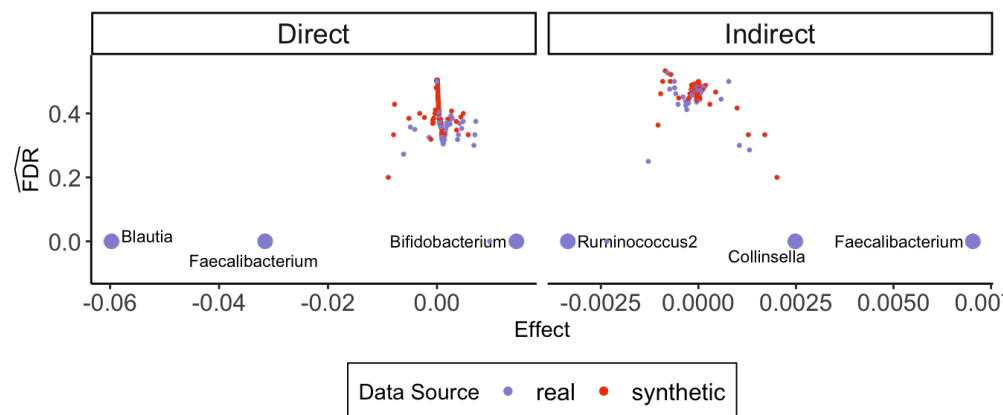


FIG 8 Estimated direct and total indirect effects and false discovery rates derived from real and synthetic null data. Each point corresponds to one genus in either real (blue) or simulated (orange) data. The genera selected to control the false discovery rate at $q \leq 0.15$ are drawn larger than the rest. Direct effects are both larger in magnitude and easier to distinguish than their indirect counterparts.

DISCUSSION

Mediation analysis makes it possible to study causal pathways in multimodal microbiome data, and it is an essential tool for discovery of subtle relationships that span multiple host measurements and high-throughput assays. Statistical techniques in this space are needed to support interrogation of varied causal relationships, not simply studies where microbiome profiles serve as mediators and outcomes are one-dimensional, as has been the historical focus of the field.

Our case studies illustrate the flexibility and analytical depth supported by multimedia. Unlike traditional microbiome mediation analysis software, the package allows specification of diverse regression components, and the interface simplifies interpretation of effect types and model criticism. In this way, multimedia encourages interactive, rigorous mediation analysis for microbiome data. It is written to interface closely with the existing microbiome software ecosystem, and since analysis are carried out in reproducible code notebooks, it supports scientific transparency.

We note that multimedia is related to other recent approaches to transparent microbiome mediation analysis, most notably MiMed [32], which provides a self-contained graphical interface to support this task. The MiMed interface is available as a web server and a standalone Shiny App [8]. MiMed and multimedia make recent statistical advances in microbiome mediation analysis more accessible and offer advanced customizability. Further, both software packages implement the generalized causal mediation analysis framework [29]; the effect estimates and confidence intervals output by the packages share the same conceptual foundation. Nonetheless, there are critical distinctions. For example, MiMed is accessible to users with no programming experience, while multimedia requires familiarity with R software. Limiting multimedia to those with programming experience allows for a more modular design, with easily interchangeable and extensible code components. In particular, multimedia offers a more thorough instantiation of the generalized mediation analysis framework. MiMed's implementation requires linear mediator and outcome models, and the outcome models must have univariate responses. In contrast, multimedia offers a broader range of model types (e.g., regularized linear or logistic-normal multinomial) that fit within the framework of [29], and both mediator and outcome models can be multivariate. As seen in both case studies, this additional flexibility enables the integration of more complex multivariate mediator and outcome data.

We have created a gallery of example notebooks that use the multimedia package. These include alternative analyses of the IBD and mindfulness data explored here. We invite users to contribute further examples, and we plan to structure further developments according to community needs.

381 MATERIALS AND METHODS

382 **Counterfactual framework** Let $T \in \mathcal{T}$ be the treatment, $M \in \mathcal{M}$ be the mediators of
 383 interest, $Y \in \mathcal{Y}$ be the outcome, and $X \in \mathcal{X}$ be the pretreatment covariates, where
 384 $\mathcal{T} \subset \mathbb{R}$, $\mathcal{M} \subset \mathbb{R}^K$, $\mathcal{Y} \subset \mathbb{R}^J$, and $\mathcal{X} \subset \mathbb{R}^P$ represent the supports of T , M , Y , and X . For
 385 simplicity, we assume $\mathcal{T} = \{0, 1\}$ and T is a binary indicator of either treatment ($T = 1$) or
 386 control ($T = 0$), though multimedia supports categorical, continuous, and multi-treatment
 387 cases.

388 We first consider the total indirect effect through all mediators and the direct effect
 389 through other mechanisms. Applying a counterfactual perspective, we define $M(t)$ as the
 390 potential values of the mediators under $T = t$, and $Y(t, m)$ as the potential outcome under
 391 $T = t$ and $M = m$. Therefore, we can use $Y(t, M(t'))$ to denote the potential outcome
 392 under the treatment status t when the mediators are set to be the potential values under t' .
 393 In reality, we can only ever observe the case where t and t' are the same, i.e., $Y(1, M(1))$ in
 394 the treated group and $Y(0, M(0))$ in the control group – but conceptually t and t' can be
 395 different. For example, $Y(0, M(1))$ represents the potential outcome when only the
 396 mediators are intervened upon and $Y(1, M(0))$ represents the potential outcome when we
 397 make interventions while keeping the mediators at their values under the control. For
 398 notational simplicity, we omit the dependence of M and Y on X .

399 We adopt the definitions in [29], where the indirect effect is defined as

$$400 \quad \delta(t) = \mathbb{E}\{Y(t, M(1)) - Y(t, M(0))\} \quad (1)$$

401 and the direct effect is defined as

$$402 \quad \zeta(t') = \mathbb{E}\{Y(1, M(t')) - Y(0, M(t'))\} \quad (2)$$

for $t, t' \in \{0, 1\}$. It has been shown in [27] that both effects are nonparametrically identifiable under the sequential ignorability assumption:

$$\{Y(t', m), M(t)\} \perp\!\!\!\perp T \mid X = x, \quad (3)$$

$$Y(t', m) \perp\!\!\!\perp M(t) \mid T = t, X = x, \quad (4)$$

$$\mathbb{P}(T = t \mid X = x) > 0, \quad (5)$$

$$p_{M(t)}(m \mid T = t, X = x) > 0, \quad (6)$$

for any t, t', m, x .

Without additional assumptions, $\delta(t)$ and $\zeta(t)$ may vary with t . To provide a consistent and interpretable summary, we measure the total indirect effect and direct effect defined as follows,

$$\bar{\delta} = \frac{1}{2} \sum_{t=0}^1 \mathbb{E}\{Y(t, M(1)) - Y(t, M(0))\} \quad (7)$$

$$\bar{\zeta} = \frac{1}{2} \sum_{t'=0}^1 \mathbb{E}\{Y(1, M(t')) - Y(0, M(t'))\}. \quad (8)$$

Large magnitudes of $\bar{\delta}$ and $\bar{\zeta}$ suggest strong indirect and direct effects.

Moreover, we can also examine the pathwise indirect effect through each mediator. We assume there is no causal relationship between the mediators $M = (M_1, \dots, M_K)$. When interest lies in the mediator M_k , we emphasize the dependence of the potential outcome on both M_k and the remaining mediators M_{-k} by writing $Y(t, m, w)$, explicitly distinguishing $M_k = m$ and $M_{-k} = w$. To evaluate the pathwise indirect effect through M_k , we consider different treatment assignments for M_k and M_{-k} . For example, $Y(t, M_k(t'), M_{-k}(t''))$ represents the potential outcome under the treatment status t when M_k is set to be its potential value under t' and $M_{-k}(t'')$ are set to be their potential values under t'' . Using these notations, we can define the pathwise indirect effect through M_k as:

$$\bar{\omega}_k = \frac{1}{2} \sum_{t'=0}^1 \mathbb{E}\{Y(t', M_k(1), M_{-k}(t')) - Y(t', M_k(0), M_{-k}(t'))\}. \quad (9)$$

426 This quantity has been proven to be nonparametrically identifiable under a generalized
427 version of sequential ignorability assumption [30]:

$$428 \quad \{Y(t, m, w), M_k(t'), M_{-k}(t'')\} \perp\!\!\!\perp T \mid X = x, \quad (10)$$

$$429 \quad Y(t', m, M_{-k}(t')) \perp\!\!\!\perp M_k \mid T = t, X = x, \quad (11)$$

$$430 \quad Y(t', M_k(t'), w) \perp\!\!\!\perp M_{-k} \mid T = t, X = x, \quad (12)$$

$$431 \quad \mathbb{P}(T = t \mid X = x) > 0, \quad (13)$$

$$432 \quad p_{(M_k, M_{-k}(t))}(m, w \mid T = t, X = x) > 0, \quad (14)$$

433 for any possible t, t', t'', m, w, x .

434 **Mediator and outcome model definition** Multimedia estimates the population
435 quantities $\bar{\delta}$, $\bar{\zeta}$, and $\bar{\omega}$ by replacing the expectations in Equations (7) - (9) with the average
436 of fitted values under the estimated mediator and outcome models:

$$437 \quad \hat{\delta} = \frac{1}{2} \sum_{t=0}^1 \sum_{i=1}^n \hat{Y}_i(t, \hat{M}_i(1)) - \hat{Y}_i(t, \hat{M}_i(0)), \quad (15)$$

$$438 \quad \hat{\zeta} = \frac{1}{2} \sum_{t'=0}^1 \sum_{i=1}^n \hat{Y}_i(1, \hat{M}_i(t')) - \hat{Y}_i(0, \hat{M}_i(t')), \quad (16)$$

$$439 \quad \hat{\omega} = \frac{1}{2} \sum_{t'=0}^1 \sum_{i=1}^n \hat{Y}_i(t', M_{ik}(1), M_{i,-k}(t')) - \hat{Y}_i(t', M_{ik}(0), M_{i,-k}(t'))\}. \quad (17)$$

440 A benefit of applying this generalized causal mediation analysis framework is that
441 various prediction models can be used to obtain estimates $\hat{M}(t, x)$ and $\hat{Y}(t, m, x)$ of
442 $M(t, x)$ and $Y(t, m, x)$, respectively. This flexibility is especially valuable in the
443 microbiome context, where both Y and M may be multivariate and where observations
444 may be zero-inflated, high-dimensional, compositional, or highly skewed. For example,
445 the mediators and outcomes may represent survey responses, community taxonomic
446 compositions, or metabolomic profiles. The approach of the multimedia package is to
447 define an interface where prediction methods that have been designed to address these
448 complexities can be easily swapped in and out. Therefore, advances in prediction of
449 microbiome data can be easily incorporated to improve causal effect estimation through
450 higher-quality mediator and outcome models.

Specifically, the estimates in Formula (15) - (17) allow these prediction algorithms to be used as building blocks in support of estimating direct and indirect causal mediation effects. For example, on its own, random forests are only useful for prediction. But through $\hat{M}(t, x)$ or $\hat{Y}(t, m, x)$, they can provide plug-in estimates for causal analysis. We next provide details of the specific estimates used in our case studies, though we again emphasize the broader generality of the underlying implementation. In the Section “Microbiome-Metabolome Integration,” we fit a separate sparse linear regression model to each metabolite with all CLR-transformed microbe abundances as inputs. Letting Y_{ij} represent the peak intensity for metabolite j in sample i and M_i the relative abundances of microbes in sample i , we estimate:

$$\hat{\beta}_j := \arg \min_{\beta_j \in \mathbb{R}^K} \sum_{i=1}^n \left(\log(1 + Y_{ij}) - \text{CLR}(M_i)^T \beta_j \right)^2 + \lambda \|\beta_j\|_1$$

In this case, the outcome model $\hat{Y}(t, m, x)$ is a collection of metabolite-specific estimates $\hat{\beta}_1, \dots, \hat{\beta}_J$ fit simultaneously. Note that the regularization parameter λ is fixed across all responses, rather than adaptive to metabolite j . The package supports linear, elastic net [19], random forest [61], hurdle [3], and hierarchical (including hurdle) models [4] for either mediator $\hat{M}(t, x)$ or outcome $\hat{Y}(t, m, x)$ models similarly. Alternatively, instead of a collection of univariate models, a multivariate regression model can be fit to relate covariates with the high-dimensional response. This is the approach used in the Section “Evaluating a Mindfulness Intervention,” where a single logistic-normal multinomial model [62] is applied to model community composition as a function of treatment T_i , survey-derived mediators M_i , and pretreatment features X_i . In this case, the outcome model is a single, multivariate model estimated using the maximum a posteriori parameter \hat{B} from a logistic-normal multinomial model with a normal prior:

$$\begin{aligned} \hat{B} &:= \arg \max_{B \in \mathbb{R}^{(J-1) \times (1+K+P)}} \left[\prod_{i=1}^N \text{Mult} \left(\sum_j Y_{ij}, \varphi^{-1}(B Z_i) \right) \right] p(B). \\ Z_i &:= \begin{bmatrix} T_i | M_i | X_i \end{bmatrix}^\top \\ p(B) &:= \prod_{kp} \mathcal{N}(b_{kp} | 0, \sigma^2) \end{aligned}$$

477 where $\varphi^{-1} : \mathbb{R}^{J-1} \rightarrow \mathbb{R}^J$ is the mapping

$$478 \quad \varphi^{-1}(\mu) = \left(\frac{\exp(\mu_1)}{1 + \sum_j \exp(\mu_j)}, \dots, \frac{\exp(\mu_{J-1})}{1 + \sum_j \exp(\mu_j)}, \frac{1}{1 + \sum_j \exp(\mu_j)} \right).$$

479 Note that all bootstrap, synthetic null testing, and sensitivity analysis functions are
 480 designed to operate on an abstract `mediation_model S4` class. In this way, multimedia is
 481 easily extensible, and its causal mediation framework can be applied to various models,
 482 including those supplied by a user, as long as they satisfy the `S4` class requirements.

483 **Bootstrap and synthetic null testing** Form a bootstrap resample of the data
 484 $\mathcal{D}^* = (\mathbf{X}^*, \mathbf{M}^*, \mathbf{T}^*, \mathbf{Y}^*)$ by independently resampling the n observations with replacement.
 485 A summary statistic computed on the b^{th} resampled dataset is denoted by $\hat{\theta}^{*b}(\mathcal{D}^*)$. For
 486 brevity, we will omit the data arguments. For example, $\hat{\theta}^{*b}$ could correspond to an
 487 estimator of $\bar{\delta}$ or $\bar{\zeta}$ derived from mediator and outcome models learned from \mathcal{D}^* . Repeat
 488 this process B times and refit $\hat{M}(t, x)$, $\hat{Y}(t, m, x)$ and the provided summary statistic $\hat{\theta}$ for
 489 each of the bootstrapped datasets, yielding the bootstrap distribution $(\hat{\theta}^{*b})_{b=1}^B$. Let $q_{\frac{\alpha}{2}}$
 490 and $q_{1-\frac{\alpha}{2}}$ represent the $\frac{\alpha}{2}$ and $1 - \frac{\alpha}{2}$ quantiles of this set. Then $[q_{\frac{\alpha}{2}}, q_{1-\frac{\alpha}{2}}]$ forms an α -level
 491 bootstrap confidence interval for $\hat{\theta}$.

492 For synthetic null hypothesis testing, estimate mediator and outcome models
 493 $\hat{M}_{\text{sub}}(t, x)$, $\hat{Y}_{\text{sub}}(t, m, x)$ using only a subset of edges within the DAG. This defines the
 494 null data generating mechanism. Using the same pretreatment and treatment profiles
 495 X_i, T_i from the original experiment, simulate synthetic null data $\mathbf{M}^{*0}, \mathbf{Y}^{*0}$ from the
 496 submodel. For D taxa of interest, compute summary statistics $(\hat{\theta}_d^1)_{d=1}^D$ and $(\hat{\theta}_d^0)_{d=1}^D$ based
 497 on the original and the synthetic null data, respectively. For example, $\hat{\theta}_d^1$ could estimate
 498 taxon d 's direct effect $\hat{\delta}_d$ using the original data, and $\hat{\theta}_d^0$ could be the corresponding
 499 estimate derived from synthetic null data. Next, for any threshold t , we estimate the false
 500 discovery rate using

$$501 \quad \widehat{\text{FDR}}(t) := \frac{\#\{d : |\hat{\theta}_d^0| > t\}}{\#\{d : |\hat{\theta}_d^0| > t\} + \#\{d : |\hat{\theta}_d^1| > t\}}. \quad (18)$$

502 The numerator counts the number of estimates from the synthetic null data that are larger
 503 than t , and the denominator counts the number of discoveries across either simulated or
 504 real data at that threshold. Given a desired FDR level q , the selection rule is defined by
 505 selecting $t^* = \min \left\{ t : \widehat{\text{FDR}}(t) \leq q \right\}$ and selecting all features d such that $|\hat{\theta}_d^1| > t^*$. Under
 506 the null samples generated by $\hat{M}_{\text{sub}}(t, x), \hat{Y}_{\text{sub}}(t, m, x)$, this rule controls the false
 507 discovery rate below level q , regardless of the choice of estimator $\hat{\theta}_d$, though better
 508 estimators lead to improved power.

509 **Sensitivity analysis** Mediation analysis relies on untestable identification
 510 assumptions, detailed in the “Counterfactual framework” section above. While these
 511 assumptions cannot be directly tested, the consequences of their violation can be explored
 512 through sensitivity analysis. We next review the sensitivity analysis methods available in
 513 the multimedia package, which are motivated by the more general methodology [28].
 514 Sensitivity is evaluated by simulating counterfactual mediator and outcome variables
 515 with correlated noise terms, representing the situation where the assumption of no
 516 pretreatment confounding is violated. Specifically, we sample:

$$517 \quad Y^*(t, m) = \hat{Y}(t, m) + \epsilon^y \quad \text{and} \quad M^*(t) = \hat{M}(t) + \epsilon^m. \quad (19)$$

518 where $\text{Cov}(\epsilon^m, \epsilon^y) \neq \mathbf{0}$. Given this data, we re-estimate either the total or pathwise
 519 indirect effects. This helps identify cases where the estimated indirect effects become zero
 520 or change signs when confounding is present compared to when $\text{Cov}(\epsilon^m, \epsilon^y) = \mathbf{0}$.

521 Specifically, the package offers tools for simulating and assessing effects under
 522 covariance structures for (ϵ^m, ϵ^y) that represent pretreatment confounding. For example,
 523 users can generate data from Equation (19) with:

$$524 \quad \Sigma(\rho, G) := \begin{pmatrix} \text{diag}(\hat{\sigma}_M^2) & \rho \hat{\sigma}_M \hat{\sigma}_Y^\top \odot \mathbf{1}_G \\ \rho \hat{\sigma}_Y \hat{\sigma}_M^\top \odot \mathbf{1}_G^\top & \text{diag}(\hat{\sigma}_Y^2) \end{pmatrix} \quad (20)$$

525 $\hat{\sigma}_M^2 \in \mathbb{R}_+^K$ and $\hat{\sigma}_Y^2 \in \mathbb{R}_+^J$ represent the estimated noise variances of mediators and
 526 outcomes, and $\mathbf{1}_G \in \{0, 1\}^{K \times J}$ is an indicator over mediator-outcome pairs G on which to
 527 evaluate sensitivity. When $\rho \neq 0$, unmeasured confounding is present between these

pairs. We recommend keeping G small, because confounding patterns induced by large G are less plausible. For example, it is unlikely that a single mediator can be confounded with all outcomes, while all other mediators remain unconfounded. By adjusting ρ and G , package users can evaluate sensitivity to various patterns of pretreatment confounding.

The package also offers a more general form of sensitivity analysis, where users can supply an arbitrary matrix Δ and simulate noise from:

$$\Sigma(\Delta, \nu) = \text{diag}\left(\left[\hat{\sigma}_M^2, \hat{\sigma}_Y^2\right]\right) + \nu\Delta. \quad (21)$$

For example, this allows the evaluation of sensitivity with varying confounding strengths across mediator-outcome pairs. It can also be used to assess the effect of correlation across mediators. Note that when using either Equations (20) and (21), we can simulate repeated datasets with the assumed covariance structure and refit models to estimate effects on each simulated dataset. This allows us to report the standard error of the estimated effects across choices of sensitivity analysis hyperparameters, helping to ensure that the sensitivity analysis itself is reliable.

Microbiome-metabolome data processing We obtained the data from the microbiome-metagenome curated database. Details of the library preparation and bioinformatics can be found in [42]. Briefly, metagenomic sequencing was done on an Illumina HiSeq 2500, and metabolites were profiled using LC-MS in non-targeted mode. For metagenomics, fastp was applied to raw reads for quality filtering, adapter trimming, and deduplication. bowtie2 was used to remove human reads by aligning to the hg38. kraken2.1.1 and braken 2.8 were used to estimate taxonomic relative abundances.

A total of 11,720 taxa and 8,848 metabolites are present in the public data. We applied a centered log-ratio transformation to the microbiome relative abundances profiles: $\text{CLR}(x_1, \dots, x_D) := \left(\log(x_d) - \frac{1}{D} \sum_{d'} \log x_{d'}\right)_{d=1}^D$. We then filtered to taxa whose average transformed abundance was larger than 3, which reduced the number of taxa to 173. We kept only metabolites with confident HMDB assignments, applied a $\log(1+x)$ transformation, and further filtered to those whose average transformed intensity was larger than 6. This resulted in 155 well-annotated and generally abundant metabolites.

Mindfulness study design and processing

The initial Center for Healthy Minds study recruited 114 police officers participants across two cohorts. Microbiome samples were obtained only from participants in the second cohort ($n = 54$), who were randomly assigned to mindfulness training or waitlist control with 27 cases each. We removed four participants due to incomplete responses – three lacked microbiome data, and one had missing mediators. Our analysis considers a mindfulness training treatment group of size $n = 24$ and a waitlist control group of size $n = 26$. Participants in the mindfulness group took part in an 8-week, 18-hour mindfulness training developed specifically for their career and inspired by Mindfulness-Based Stress Reduction and Mindfulness-Based Resilience Training [9]. Weekly two-hour classes (and a four-hour class in week 7) consisted of didactic instruction, embodied mindfulness practices, and individual and group-based inquiry (for full intervention details, see [24]). Microbiota and behavioral survey data were gathered at 2 - 3 timepoints for each participant — samples in the treatment group provided data before, within two weeks following, and, in a subset of cases, four months after the 8-week intervention, resulting in 118 samples total.

Gut microbiome composition was assessed using 16S rRNA gene sequencing, and participants completed surveys, as reported previously [24]. One to four technical replicates (on average, 2.6) were sequenced for each 16S rRNA gene sample, resulting in 307 microbiome composition profiles in total. Amplicon Sequence Variants (ASV) were called using the DADA2 pipeline [5]. The first ten base pairs were removed, and all reads were truncated to a length of 250. Otherwise, we set all pipeline hyperparameters to their defaults. Since the total number of participants is relatively small, we chose to concentrate on the core microbiome [45]. To this end, we assigned taxonomic identity to each ASV using the RDP database and aggregated all counts to the genus level [11]. We removed any genera that did not appear in at least 40% of the samples, thereby generating a core microbiome. On average, this preserved 98.7% of the reads within each sample. After filtering to the core microbiome, sequences for 55 genera remained. To define mediators, we manually selected four variables from the National Cancer Institute Quick Food Scan and self-reported questionnaires on fatigue and sleep disturbance scores based on the Patient-Reported Outcomes Measurement Information System subscale [7]. We

concentrated on these questions because changes in both diet and sleep have previously been associated with mindfulness interventions and the microbiome [22, 14, 55].

In detail, we consider four mediators – two diet mediators from the National Cancer Institute Quick Food Scan and two stress variables from the Patient-Reported Outcomes Measurement Information System (43-item inventory; version 2.0) following [7]. They are all calculated from questionnaires. The two diet variables indicate the frequency that participants eat cold cereal and fruit (not juices), respectively, in the past 12 months (Supplementary Table 1). The two stress variables, fatigue and sleep disturbance, profile the stress of a participant in the past 7 days (Supplementary Table 2).

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DATA AVAILABILITY STATEMENT

The multimedia package is available at <https://go.wisc.edu/830110>. Notebooks to reproduce the case studies are available at <https://go.wisc.edu/787g25>. These notebooks link to the original versions of both case study datasets and include all preprocessing code. The package manual can be read at <https://go.wisc.edu/olm213>.

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CONFLICTS OF INTEREST

The authors declare no conflict of interest

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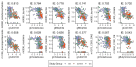
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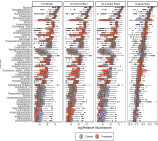
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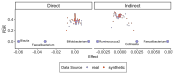
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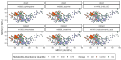
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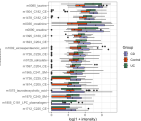




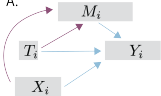




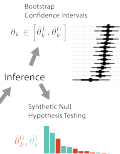




A.



B.



Data Curation

Fit Mediation and
Outcome Models

Inference

Synthetic Null
Hypothesis TestingBootstrap
Confidence Intervals

$$\theta_k \in [\hat{\theta}_k^L, \hat{\theta}_k^U]$$



$$\hat{\theta}_k^U, \hat{\theta}_k^L$$



Estimated Indirect Effect



Confounding parameter p

Outcome

Original Data

RF (Full)

RF (T- \rightarrow M)RF (T- \rightarrow Y)

Linear Model

Y[1]

Y[2]

Treatment

0

1

Mediator M

