S3 Table. Complete list of additional simulation settings.

Modification	Number of potential mediators (*p*)	Sample Size (*n*)	Sparsity of signals	Degree of correlation	PVE_A	PVE_{IE}	PVE_{DE}
Non-negative Effects	2000	2500	Sparse	Baseline	0.20	0.10	0.10
Non-negative Effects	2000	2500	Sparse	Baseline	0.20	0.05	0.10
Non-negative Effects	2000	2500	Sparse	Baseline	0.10	0.10	0.10
Non-negative Effects	2000	2500	Sparse	Baseline	0.20	0.10	0.05
Unmeasured Confounding (Variance of confounder = 1)	2000	2500	Sparse	Baseline	0.20	0.10	0.10
Unmeasured Confounding (Variance of confounder = 2)	2000	2500	Sparse	Baseline	0.20	0.10	0.10
Unmeasured Confounding (Variance of confounder = 3)	2000	2500	Sparse	Baseline	0.20	0.10	0.10

PVE_A: Percent of variance in *Y* explained by the exposure. PVE_{IE}: Percent of variance in *Y* explained by the indirect effect. PVE_{DE}: Percent of variance in *Y* explained by the direct effect.