

Supporting Information. S3 File.

The controlled direct effect of temperament at 2-3 years on cognitive and academic outcomes
at 6-7 years

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S3 File. Sensitivity analysis for controlled direct effects

Sensitivity analyses were conducted to assess the effect of an unmeasured confounder, U of the association between X and Y , on the CDEs of the temperament subscale of reactivity on cognitive and academic outcomes. Assuming that U is a binary variable and the effect of U on Y on the additive scale, conditional on exposure, mediator, and covariates (X, M, C) is the same for both exposure levels $X=x$ and $X=x^*$, the bias for the conditional CDE is defined as [1]:

$$\text{Bias} \left(CDE_{x,x^*}(m) \right) = \delta\gamma \quad (1)$$

Where δ denotes the difference in prevalence of U in the exposed, x and counterfactual, x^* group while γ denotes the effect size of U on cognitive and academic outcomes.

Table S2 showed that to invalidate the observed CDE ($\beta=-0.37$) of reactivity on the PPVT score, the unmeasured confounder U would need to have a difference in prevalence of 80% (for example 90% for exposure level x , and 10% for counterfactual exposure level x^*) and would be required to decrease the PPVT score by at least 0.6. U might have an effect size of 0.6 on the PPVT score. However, it does not appear plausible for a U to have a prevalence difference of 0.8 or more that could eliminate the CDE of reactivity on PPVT.

Table S2. The effect of a potential unmeasured binary confounder U of parenting practices to outcomes pathway

$P(U=1 x, m, c)^{(1)}$	$P(U=1 x^*, m, c)^{(2)}$	$\delta^{(1)-(2)}$	γ	$d=\delta\gamma$
Peabody Picture Vocabulary Test (direct effect of reactivity $\beta=-0.37$)				
0.6	0.4	0.2	-0.40	-0.08
0.7	0.3	0.4	-0.40	-0.16
0.8	0.2	0.6	-0.40	-0.24
0.9	0.1	0.8	-0.40	-0.32
0.6	0.4	0.2	-0.60	-0.12
0.7	0.3	0.4	-0.60	-0.24
0.8	0.2	0.6	-0.60	-0.36
0.9	0.1	0.8	-0.60	-0.48
0.6	0.4	0.2	-0.80	-0.16
0.7	0.3	0.4	-0.80	-0.32
0.8	0.2	0.6	-0.80	-0.48
0.9	0.1	0.8	-0.80	-0.64
Matrix Reasoning Test (direct effect of reactivity $\beta =-0.11$)				
0.6	0.4	0.2	-0.10	-0.02
0.7	0.3	0.4	-0.10	-0.04
0.8	0.2	0.6	-0.10	-0.06
0.9	0.1	0.8	-0.10	-0.08
0.6	0.4	0.2	-0.20	-0.04
0.7	0.3	0.4	-0.20	-0.08
0.8	0.2	0.6	-0.20	-0.12
0.9	0.1	0.8	-0.20	-0.16
0.6	0.4	0.2	-0.30	-0.06
0.7	0.3	0.4	-0.30	-0.12
0.8	0.2	0.6	-0.30	-0.18
0.9	0.1	0.8	-0.30	-0.24
ARS-Literacy (direct effect of reactivity $\beta =-0.08$)				
0.6	0.4	0.2	-0.05	-0.01
0.7	0.3	0.4	-0.05	-0.02
0.8	0.2	0.6	-0.05	-0.03

0.9	0.1	0.8	-0.05	-0.04
0.6	0.4	0.2	-0.10	-0.02
0.7	0.3	0.4	-0.10	-0.04
0.8	0.2	0.6	-0.10	-0.06
0.9	0.1	0.8	-0.10	-0.08
0.6	0.4	0.2	-0.15	-0.03
0.7	0.3	0.4	-0.15	-0.06
0.8	0.2	0.6	-0.15	-0.09
0.9	0.1	0.8	-0.15	-0.12
ARS-Numeracy (direct effect of reactivity $\beta = -0.07$)				
0.6	0.4	0.2	-0.05	-0.01
0.7	0.3	0.4	-0.05	-0.02
0.8	0.2	0.6	-0.05	-0.03
0.9	0.1	0.8	-0.05	-0.04
0.6	0.4	0.2	-0.10	-0.02
0.7	0.3	0.4	-0.10	-0.04
0.8	0.2	0.6	-0.10	-0.06
0.9	0.1	0.8	-0.10	-0.08

$P(U = 1|x, m, c)$ = prevalence of the unmeasured confounder for exposure level x ; $P(U = 1|x^*, m, c)$ = prevalence of the unmeasured confounder for exposure level x^* . δ = difference in the prevalence of the unmeasured confounder between exposure level x and x^* ; γ = beta coefficient of the direct effect of U on Y ; d = magnitude of bias, is the product of δ and γ .

Reference for S3 File

1. VanderWeele TJ. Bias formula for sensitivity analysis for direct and indirect effects. *Epidemiology* 2010;21(4):540-551.