

## Subject Section

# Mediation Analysis for Survival Data with High-Dimensional Mediators

Haixiang Zhang<sup>1</sup>, Yinan Zheng<sup>2</sup>, Lifang Hou<sup>2</sup>, Cheng Zheng<sup>3</sup>, and Lei Liu<sup>4,\*</sup><sup>1</sup>Center for Applied Mathematics, Tianjin University, Tianjin, 300072, China<sup>2</sup>Department of Preventive Medicine, Northwestern University, Chicago IL 60611, USA<sup>3</sup>Department of Biostatistics, University of Nebraska Medical Center, Omaha, NE 68198, USA<sup>4</sup>Division of Biostatistics, Washington University in St. Louis, St. Louis, MO 63110, USA

\*To whom correspondence should be addressed.

Associate Editor: XXXXXXXX

Received on XXXXX; revised on XXXXX; accepted on XXXXX

## Abstract

**Motivation:** Mediation analysis has become a prevalent method to identify causal pathway(s) between an independent variable and a dependent variable through intermediate variable(s). However, little work has been done when the intermediate variables (mediators) are high-dimensional and the outcome is a survival endpoint. In this paper, we introduce a novel method to identify potential mediators in a causal framework of high-dimensional Cox regression.

**Results:** We first reduce the data dimension through a mediation-based sure independence screening (SIS) method. A de-biased Lasso inference procedure is used for Cox's regression parameters. We adopt a multiple-testing procedure to accurately control the false discovery rate (FDR) when testing high-dimensional mediation hypotheses. Simulation studies are conducted to demonstrate the performance of our method. We apply this approach to explore the mediation mechanisms of 379,330 DNA methylation markers between smoking and overall survival among lung cancer patients in the TCGA lung cancer cohort. Two methylation sites (cg08108679 and cg26478297) are identified as potential mediating epigenetic markers.

**Availability:** Our proposed method is available with the R package `HIMA` at <https://cran.r-project.org/web/packages/HIMA/>.

**Contact:** lei.liu@wustl.edu

**Supplementary information:** Supplementary data are available at *Bioinformatics* online.

## 1 Introduction

Mediation analysis was first proposed in the field of social science (Baron and Kenny, 1986). It has been widely applied in different areas, including neuroscience (Chén *et al.*, 2017; Zhao *et al.*, 2020), genomics and epigenomics (Valeri *et al.*, 2017; Fang *et al.*, 2020), microbiome studies (Zhang *et al.*, 2018; Sohn and Li, 2019), etc. With the advancement of data collection techniques, it is now

interesting and desirable to make inference on high-dimensional mediators. In recent years substantial research efforts have been devoted to developing methodology for high dimensional mediation analysis. For example, Zhang *et al.* (2016) and Gao *et al.* (2019) proposed innovative methods on testing mediation effects in high-dimensional epigenetic studies. Derkach *et al.* (2019) considered a model for high-dimensional mediation analysis with latent variables. Zhang (2019) introduced two procedures for mediator selection with high-dimensional exposures and high-dimensional mediators. Djordjilović *et al.* (2019) considered the testing for groups of

potential mediators in high-dimensional mediation models. Zhang *et al.* (2019), Zhang *et al.* (2020) and Wang *et al.* (2020) considered the statistical inference for mediation effects with high-dimensional and compositional microbiome data. Liu *et al.* (2020) developed a powerful Divide-Aggregate Composite-null Test (DACT) for large-scale mediation hypotheses. Loh *et al.* (2020) proposed a non-linear framework for mediation analysis with high-dimensional mediators. Zhou *et al.* (2020) presented new inference procedures for the indirect effect in high dimensional linear mediation models. Shi and Li (2020) developed a hypothesis testing procedure for high-dimensional mediators using the logic of Boolean matrices. Dai *et al.* (2021) developed a multiple-testing procedure that accurately controls the FDR when testing high-dimensional mediation hypotheses.

The above-mentioned results are mainly focused on non-censored outcomes. In low-dimensional case, some authors have studied the mediation analysis with survival data. e.g., Lange and Hansen (2011), VanderWeele (2011), Tchetgen (2011), and Fulcher *et al.* (2017) proposed several causal mediation analysis frameworks with a single mediator and a survival outcome. Gelfand *et al.* (2016) presented a comparison of semi-parametric proportional hazards and fully parametric accelerated failure time approaches to causal mediation analysis. Wang and Albert (2016) considered causal mediation analysis for the Cox model with a smooth baseline hazard estimator. Liu *et al.* (2018), Didelez (2019), and Zheng and Liu (2021) considered the mediation analysis for longitudinal and survival data. Fasanelli *et al.* (2019) proposed a method to estimate the marginal time-dependent causal effects in mediation analysis with survival data. Huang and Yang (2017) and Yu *et al.* (2019) studied mediation analysis of survival outcomes with multiple mediators. Cho and Huang (2019) investigated mediation analysis with causally ordered mediators using the Cox model.

However, there is a dearth of suitable models for high-dimensional mediation analysis on the survival outcome. To the best of our knowledge, Luo *et al.* (2020) was the first work towards high-dimensional mediator selection for the survival endpoint. In this paper, we propose a novel mediator identification procedure for the high-dimensional Cox model. Compared with Luo *et al.* (2020), our method has the following three advantages. First, we use a series of marginal mediation effect ( $\alpha\beta$ ) pathways (exposure  $\rightarrow$  mediator  $\rightarrow$  outcome), which roughly describe the mediation effect of each individual mediator, to screen out potentially significant mediators. On the other hand, Luo *et al.* (2020)

only considered the effect  $\beta$  (mediator  $\rightarrow$  outcome) as the term of screening criterion. Therefore, our mediation-based screening could be more accurate than Luo *et al.* (2020)'s screening method. Second, we adopt the de-biased Lasso (Fang *et al.*, 2016) to estimate the effect  $\beta$  (mediator  $\rightarrow$  outcome), where the estimate and its standard error are available. Therefore, our method can give inference results for all the de-biased Lasso estimators. In comparison, Luo *et al.* (2020) used the minimax concave penalty (MCP; Zhang, 2010) technique to estimate the effect  $\beta$ , which only provides statistical inference on nonzero MCP-based estimators. Third, we employ Dai *et al.* (2021)'s joint significance test with mixture null distribution, which can more accurately control the FDR for large-scale multiple testing. However, Luo *et al.* (2020) used a naive joint significance rule with uniform null distribution for the maximum p-value. Their procedure results in a valid but overly conservative test with low power (Huang, 2018; Dai *et al.*, 2021).

The remainder of this paper is organized as follows. In Section 2, we present the regression model for mediation analysis with a survival outcome. We propose a three-step testing procedure for mediation effects in the high-dimensional Cox model. In Section 3, we evaluate the performance of our method via numerical simulations. In Section 4, an application to the TCGA lung cancer cohort is provided. Some concluding remarks are given in Section 5.

## 2 Statistical Methods

We use the counterfactual framework as VanderWeele and Vansteelandt (2014) and Huang and Yang (2017) to formally define the mediation effects and list assumptions for the identification of such effects. We denote the exposure for the  $i$ th individual as  $X_i$  and the baseline adjusted covariates (e.g. age and gender) as  $\mathbf{Z}_i = (Z_{i1}, \dots, Z_{iq})'$ . Under stable unit treatment value assumption (SUTVA) (Imbens and Rubin, 2015), let  $\mathbf{m} = (m_1, \dots, m_p)'$ , we use  $T_i(x, \mathbf{m})$  to denote the potential survival time respectively for individual  $i$  when the exposure is set to  $x$ , and the mediators are set to  $\mathbf{m}$ . We use  $M_{ik}(x)$  to denote the potential value of the  $k$ -th mediator for individual  $i$  when the exposure is set to  $x$ . Here we assume that the mediators are not causally related to each other. Formally, let  $\mathbf{m}_{-k} = (m_1, \dots, m_{k-1}, m_{k+1}, \dots, m_p)'$  and use  $M_{ik}(x, \mathbf{m}_{-k})$  to denote the potential value of the  $k$ -th mediator value for individual  $i$  when the exposure is set to  $x$  and all mediators except the  $k$ -th mediator are set to  $\mathbf{m}_{-k}$ , then we assume  $M_{ik}(x, \mathbf{m}_{-k}) = M_{ik}(x)$  for all  $k = 1, \dots, K$

and all possible  $(x, \mathbf{m}_{-k})$ . We would like to point out that this assumption does not require all mediators to be independent given the exposure  $X$  and the baseline adjusted covariates  $\mathbf{Z}$ , and it allows for potential unmeasured common causes (either induced by the exposure or not) between mediators. In our example where all the mediators are measured at the same time and a direct causal relationship between them is less likely, this assumption is reasonable. Under the consistency assumption (Imbens and Rubin, 2015), we have the observed mediators  $\mathbf{M}_i = (M_{i1}, \dots, M_{ip})' = (M_{i1}(X_i), \dots, M_{ip}(X_i))'$  and the survival time  $T_i = T_i(X_i, M_{i1}(X_i), \dots, M_{ip}(X_i))$ .

As discussed in VanderWeele and Vansteelandt (2014) and VanderWeele *et al.* (2014), the following assumptions regarding potential confoundings, in addition to the positivity assumption (Imbens and Rubin, 2015), will allow us to nonparametrically identify the joint causal mediation effect as well as path-specific causal effects in the framework above:

(C.1)  $X \perp T(x, \mathbf{m}) | \mathbf{Z}, \forall x, \mathbf{m}$ , i.e., no unmeasured confounders between the exposure and the survival outcome;

(C.2)  $\mathbf{M}(x) \perp T(x, \mathbf{m}) | X, \mathbf{Z}, \forall x, \mathbf{m}$ , i.e., no unmeasured confounders between the mediators and the survival outcome;

(C.3)  $X \perp \mathbf{M}(x) | \mathbf{Z}, \forall x$ , i.e., no unmeasured confounders between the exposure and the mediators;

(C.4)  $\mathbf{M}(x^*) \perp T(x, \mathbf{m}) | \mathbf{Z}, \forall x, x^*, \mathbf{m}$ , i.e., no exposure-induced confounding between the mediators and the survival outcome.

To separate the effect of each mediator, we consider the following Cox model for the hazard of the potential survival time  $T_i(x, \mathbf{m})$  and multivariate linear model for the distribution of potential mediators  $\mathbf{M}_i(x)$ :

$$\lambda^{x\mathbf{m}}(t | \mathbf{Z}) = \lambda_0(t) \exp(\gamma x + \boldsymbol{\beta}' \mathbf{m} + \boldsymbol{\eta}' \mathbf{Z}), \quad (1)$$

$$M_k(x) = \alpha_k x + \boldsymbol{\zeta}'_k \mathbf{Z} + e_k, \quad \text{for } k = 1, \dots, p, \quad (2)$$

where  $\lambda_0(t)$  is an unspecified baseline hazard function,  $\gamma$  is the direct effect of exposure on survival outcome;  $\boldsymbol{\beta} = (\beta_1, \dots, \beta_p)'$  is the regression parameter vector relating the mediators to the survival outcome adjusting for the effect of exposure;  $\boldsymbol{\alpha} = (\alpha_1, \dots, \alpha_p)'$  is the parameter relating the exposure to mediators;  $\boldsymbol{\eta}$  and  $\boldsymbol{\zeta}_k$  are regression coefficients for the covariates;  $\mathbf{e} = (e_1, \dots, e_p)'$  is a vector of error terms with  $Cov(\mathbf{e}) = \Sigma_e$ , which quantifies the correlation between mediators due to unmeasured common causes.

Let  $C$  be the censoring time. The observed failure time is  $\tilde{T} = \min(T, C)$ , and the censoring indicator is  $\delta = I(T \leq C)$ . Under assumptions (C.1), (C.2), and (C.3), the potential outcome model above can derive the following high-dimensional mediation-based Cox model (Luo *et al.*, 2020), for the survival outcome  $T$ .

$$\lambda(t | X, \mathbf{M}, \mathbf{Z}) = \lambda_0(t) \exp(\gamma X + \boldsymbol{\beta}' \mathbf{M} + \boldsymbol{\eta}' \mathbf{Z}), \quad (3)$$

$$M_k = \alpha_k X + \boldsymbol{\zeta}'_k \mathbf{Z} + e_k, \quad \text{for } k = 1, \dots, p, \quad (4)$$

Assuming the censoring time  $C$  is non-informative, we can identify the parameters in these models.

Here we point out that Luo *et al.* (2020)'s method adapts Zhang *et al.* (2016)'s framework to the survival endpoint. In Figure 1, we illustrate a scenario of high-dimensional mediation-based Cox model with omitted confounding variables, where the  $p$  mediators could be correlated with each other. Of note, the situation with causally ordered mediators described in Cho and Huang (2019) will not be captured by our suggested procedure.

We define the causal effect at the difference in log-hazard scale following the idea of Huang and Yang (2017) and its extension to high-dimensional mediators with the Cox model (Luo *et al.*, 2020). Let  $\tilde{\lambda}^{x,x^*}(t | \mathbf{Z})$  denote the hazard function of  $T(x, M_1(x^*), \dots, M_p(x^*))$ , the population natural direct effect and natural indirect effect can be defined as

$$\begin{aligned} NDE(x, x^*) &= E[\log \tilde{\lambda}^{x^*x}(t | \mathbf{Z}) - \log \tilde{\lambda}^{xx}(t | \mathbf{Z})] \\ &\approx (x^* - x)\gamma, \end{aligned}$$

$$\begin{aligned} NIE(x, x^*) &= E[\log \tilde{\lambda}^{x^*x^*}(t | \mathbf{Z}) - \log \tilde{\lambda}^{x^*x}(t | \mathbf{Z})] \\ &\approx (x^* - x)(\alpha_1 \beta_1 + \dots + \alpha_p \beta_p), \end{aligned}$$

where the approximation holds under the rare event assumption given

$$\begin{aligned} \tilde{\lambda}^{x,x^*}(t | \mathbf{Z}) &= E[\lambda^{x\mathbf{M}(x^*)}(t | \mathbf{Z}) | T \geq t, \mathbf{Z}] \\ &\approx E[\lambda^{x\mathbf{M}(x^*)}(t | \mathbf{Z}) | \mathbf{Z}] \\ &= \lambda_0(t) \exp\left\{\gamma x + \sum_{k=1}^p \beta_k (\alpha_k x^* + \boldsymbol{\zeta}'_k \mathbf{Z}) + \boldsymbol{\eta}' \mathbf{Z} + \frac{1}{2} \boldsymbol{\beta}' \Sigma_e \boldsymbol{\beta}\right\}, \end{aligned}$$

where the last equation holds by the normality assumption of  $\mathbf{M}(x)$  and assumptions (C.1)-(C.4). The total effect, defined as below can be decomposed to the NDE and NIE:

$$\begin{aligned} TE(x, x^*) &= E[\log \tilde{\lambda}^{x^*x^*}(t | \mathbf{Z}) - \log \tilde{\lambda}^{xx}(t | \mathbf{Z})] \\ &= NIE(x, x^*) + NDE(x, x^*) \\ &\approx (x^* - x)(\gamma + \alpha_1 \beta_1 + \dots + \alpha_p \beta_p). \end{aligned}$$

Similarly, the path-specific causal effect on the log-hazard difference scale for the mediator  $M_k$  ( $X \rightarrow M_k \rightarrow T$ ) can be defined as a comparison of log hazard for  $T(x, M_1(x), \dots, M_{k-1}(x), M_k(x^*), M_{k+1}(x), \dots, M_p(x))$  and  $T(x, M_1(x), \dots, M_p(x))$ , which can be approximated as  $\alpha_k \beta_k (x^* - x)$ . We would like to point out that even when the rare event approximation does not hold, testing the null hypothesis  $\alpha_k \beta_k = 0$  is still valid for testing the existence of such path-specific causal effect through  $M_k$ .

Our aim is to estimate and test the path-specific mediation effects  $\alpha_k \beta_k$  of the  $k$ th mediator  $M_k$ , for  $k = 1, \dots, p$ . Denote by  $\mathcal{S}_0 = \{k : \alpha_k \beta_k \neq 0\}$  the index set of those significant mediators. Assume that we have  $n$  i.i.d. samples  $\{(X_i, \mathbf{M}_i, \mathbf{Z}_i, \tilde{T}_i, \delta_i), i = 1, \dots, n\}$ . For practical analysis, we first conduct a standardization of the mediator variables with mean zero and variance one. The proposed approach is as follows:

**Step 1: (Mediators screening).** Motivated by the sure independence screening (Fan and Lv, 2008; Fan et al., 2010), we consider a series of marginal models:

$$\lambda(t|X, M_k, \mathbf{Z}) = \lambda_0(t) \exp(\gamma X + \beta_k M_k + \boldsymbol{\eta}' \mathbf{Z}),$$

$$M_k = \alpha_k X + \boldsymbol{\zeta}'_k \mathbf{Z} + e_k.$$

Select a subset  $\mathcal{D} = \{k : M_k \text{ is among the top } d = \lceil n / \log(n) \rceil \text{ large effect } |\hat{\alpha}_k \tilde{\beta}_k|, \text{ for } k = 1, \dots, p\}$ , where  $\hat{\alpha}_k$  and  $\tilde{\beta}_k$  are the ordinary least square (OLS) and maximum partial likelihood (MPL) estimators based on the above marginal models, respectively.

**Step 2: (De-biased Lasso estimates).** Conditional on the selected set  $\mathcal{D}$ , we focus on the following sub-model,

$$\lambda(t|X, \mathbf{M}_{\mathcal{D}}, \mathbf{Z}) = \lambda_0(t) \exp(\gamma X + \boldsymbol{\beta}'_{\mathcal{D}} \mathbf{M}_{\mathcal{D}} + \boldsymbol{\eta}' \mathbf{Z}),$$

where  $\boldsymbol{\beta}_{\mathcal{D}}$  denotes a sub-vector of  $\boldsymbol{\beta}$  with index belonging to  $\mathcal{D}$ , and  $\mathbf{M}_{\mathcal{D}}$  has a similar interpretation. To estimate the parameter of interest  $\boldsymbol{\beta}_{\mathcal{D}}$ , we employ the de-biased Lasso method in Fang et al. (2016). For any  $k \in \mathcal{D}$ , the de-biased Lasso estimator  $\hat{\beta}_k$  and its standard error  $\hat{\sigma}_{\beta_k}$  can be obtained by (3.8) and (4.3) of Fang et al. (2016), respectively. For  $k \in \mathcal{D}$ , the corresponding p-values are given as

$$P_{\beta_k} = 2\{1 - \Phi(|\hat{\beta}_k|/\hat{\sigma}_{\beta_k})\}, \quad (5)$$

where  $\Phi(\cdot)$  is the cumulative distribution function of  $N(0, 1)$ . As one reviewer pointed out,  $P_{\beta_k}$  in (5) could only be regarded as a valid p-value conditional on the selected set  $\mathcal{D}$  in Step 1. In view of Fan and Lv (2008) and Fan et al. (2010), the selected set  $\mathcal{D}$  includes the true mediators with probability tending to one. i.e.,  $P(\mathcal{S}_0 \subset \mathcal{D}) \rightarrow 1$  as  $n \rightarrow \infty$ .

**Step 3: (Multiple-testing procedure).** Conditional on the selected set  $\mathcal{D}$ , we focus on the multiple testing problem:

$$H_{0k} : \alpha_k \beta_k = 0 \text{ vs. } H_{1k} : \alpha_k \beta_k \neq 0, \quad k \in \mathcal{D}, \quad (6)$$

which can be equivalently expressed as the union of the following three disjoint component null hypotheses,

$$H_{00,k} : \alpha_k = 0 \text{ and } \beta_k = 0,$$

$$H_{01,k} : \alpha_k = 0 \text{ and } \beta_k \neq 0,$$

$$H_{10,k} : \alpha_k \neq 0 \text{ and } \beta_k = 0.$$

Towards (6), one commonly used approach is the joint significant test (Zhang et al., 2016; Luo et al., 2020), which is referred to as the ‘‘JS-uniform’’. Specifically, the p-value for (6) is defined as

$$P_{max,k} = \max(P_{\alpha_k}, P_{\beta_k}), \quad (7)$$

where  $P_{\beta_k}$  is given in (5),  $P_{\alpha_k} = 2\{1 - \Phi(|\hat{\alpha}_k|/\hat{\sigma}_{\alpha_k})\}$ ,  $\hat{\alpha}_k$  and  $\hat{\sigma}_{\alpha_k}$  are based on the OLS estimators. Note that the significance rule using the uniform null distribution for  $P_{max,k}$  results in a valid but overly conservative test (Huang, 2018). In fact, the null distribution of  $P_{max,k}$  is a 3-component mixture distribution (Dai et al., 2021). To correct the conservativeness of the ‘‘JS-uniform’’ procedure, Dai et al. (2021) proposed a novel multiple-testing procedure that accurately controls the FDR (referred to as ‘‘JS-mixture’’ procedure). For  $t \in [0, 1]$ , we define the following empirical processes:  $V_{00}(t) = \#\{P_{max,k} \leq t | H_{00}\}$ ,  $V_{01}(t) = \#\{P_{max,k} \leq t | H_{01}\}$ ,  $V_{10}(t) = \#\{P_{max,k} \leq t | H_{10}\}$ ,  $V_{11}(t) = \#\{P_{max,k} \leq t | H_{11}\}$ , and  $R(t) = V_{00}(t) + V_{01}(t) + V_{10}(t) + V_{11}(t)$ . According to Dai et al. (2021), an estimated FDR for testing mediation is

$$\widehat{\text{FDR}}(t) = \frac{\hat{\pi}_{01}t + \hat{\pi}_{10}t + \hat{\pi}_{00}t^2}{\max\{1, R(t)\}/d},$$

where  $\hat{\pi}_{01}$ ,  $\hat{\pi}_{10}$  and  $\hat{\pi}_{00}$  are the estimates of the proportions of  $H_{01,j}$ ,  $H_{10,j}$ , and  $H_{00,j}$ , respectively. For more theoretical details on  $\hat{\pi}_{01}$ ,  $\hat{\pi}_{10}$  and  $\hat{\pi}_{00}$ , we refer to the lines of Storey (2002) and Storey et al. (2004). For application, the three terms are available by the R package HDMT. To control the FDR at level  $b$ , we define the significance threshold for  $P_{max,k}$  as

$$\hat{t}_b = \sup\{t : \widehat{\text{FDR}}(t) \leq b\}, \quad (8)$$

which is available from the R package HDMT in practical application. Of note, a finite sample adjustment was provided by (Dai et al., 2021) to improve

the performance of the proposed procedure. With probability tending to one, an estimated index set of significant mediators is given as  $\hat{S} = \{k : P_{max,k} \leq \hat{t}_b, k \in \mathcal{D}\}$ , where  $P_{max,k}$  and  $\hat{t}_b$  are defined in (7) and (8), respectively.

Of note, we have made statistical inference in Steps 2 and 3 of our proposed method conditional on the selected set  $\mathcal{D}$  (Step 1). As mentioned before,  $P(\mathcal{S}_0 \subset \mathcal{D}) = 1$  as  $n \rightarrow \infty$ . Asymptotically, we assume that  $\mathcal{D} = \mathcal{S}_0 \cup \mathcal{S}_0^\perp$ , where  $\mathcal{S}_0^\perp \subset \{1, \dots, p\}$  and  $\mathcal{S}_0 \cap \mathcal{S}_0^\perp = \emptyset$ . Basically, the randomness of  $\mathcal{D}$  is actually due to  $\mathcal{S}_0^\perp$ . Because the key idea of de-biased Lasso is to project the scores of interested parameters (e.g.,  $\beta_{\mathcal{S}_0}$ ) onto the linear span of the score functions of nuisance parameters (e.g.,  $\beta_{\mathcal{S}_0^\perp}$ ), the corresponding estimation function of  $\beta_{\mathcal{S}_0}$  is uncorrelated with the score function of  $\beta_{\mathcal{S}_0^\perp}$  (Fang *et al.*, 2016). Hence, the randomness of  $\mathcal{S}_0^\perp$  has very limited impact on the de-biased Lasso estimator of  $\beta_{\mathcal{S}_0}$  asymptotically.

### 3 Simulation Studies

In this section, we conduct two simulation studies to assess the performance of our proposed method. First, we generate failure times  $T_1, \dots, T_n$  from Cox Model (3) with  $\lambda_0(t) = 1$ . The exposure  $X_i$  follows from  $N(0, 2)$ , and  $\gamma = 0.5$ ; the covariates  $\mathbf{Z}_i = (Z_{i1}, Z_{i2})'$ , where  $Z_{i1}$  and  $Z_{i2}$  are independently generated from  $N(0, 2)$ ,  $\boldsymbol{\eta} = (0.5, 0.5)'$ ;  $\beta_1 = 0.6$ ,  $\beta_2 = -0.5$ ,  $\beta_3 = 0.4$ ,  $\beta_4 = -0.3$ ,  $\beta_5 = 0.25$ ,  $\beta_6 = 0.15$ ,  $\beta_7 = 0.5$ ,  $\beta_8 = 0.35$ ,  $\beta_9 = 0.15$ ,  $\beta_{10} = 0.12$ ,  $\beta_{11} = 0.5$ , and  $\beta_k = 0$  otherwise; the mediators are generated from Model (2), where  $\alpha_1 = 0.6$ ,  $\alpha_2 = -0.5$ ,  $\alpha_3 = 0.4$ ,  $\alpha_4 = -0.3$ ,  $\alpha_5 = 0.25$ ,  $\alpha_6 = 0.15$ ,  $\alpha_7 = 0.5$ ,  $\alpha_8 = 0.35$ ,  $\alpha_9 = 0.45$ ,  $\alpha_{10} = 0.5$ ,  $\alpha_{12} = 0.5$ , and  $\alpha_k = 0$  otherwise; i.e., the  $\{M_k\}_{k=1}^{10}$  are active mediators.  $\boldsymbol{\zeta}_k = (0.3, 0.3)'$ , and the error terms  $\mathbf{e}_i = (e_{i1}, \dots, e_{ip})'$  are generated from  $N(0, \Sigma_e)$ . To simulate the dependency structure of mediators close to real data, we use the first step of our method (mediators screening) to pick up the top  $p$  DNA methylation markers from the real data in Section 4.  $\Sigma_e$  is set to the correlation matrix of those  $p$  DNA methylation markers. In Figure S.1, we present the histogram for the lower triangular of the correlation matrix  $\Sigma_e$ , which indicates that some of the mediators are highly correlated. For illustration, in Figure S.2 we show the  $10 \times 10$  upper sub-matrix of  $\Sigma_e$  for the active mediators  $\{M_k\}_{k=1}^{10}$ . Moreover, the censoring times  $C_i$  are generated from a uniform distribution over  $(0, c_0)$ , where  $c_0 = 150$  (censoring rate is about 20%) and 5 (censoring rate is about

40%), respectively. All the simulations are based on 200 replications, where  $p = 10000$ ,  $n = 300$  and 500, respectively.

For fair comparison, we consider Luo *et al.* (2020)'s method (denoted as "Luo *et al.*"), where the number of survived variables in their first step is the same as our method with  $d = \lceil n / \log(n) \rceil$ . In Table 1, we present the probabilities to be screened in for those active mediators (Step 1) over 200 replications. The results indicate that Luo *et al.* (2020)'s screening method has a poor performance, while our mediation-based screening has a higher probability to include those active mediators  $\{M_k\}_{k=1}^{10}$ .

In Table 2 and Table S.1, we report the estimation results for mediation effects  $\{\alpha_k \beta_k\}_{k=1}^{13}$ , which include the estimated biases (Bias) given by the sample mean of the estimates minus the true value, and the mean squared errors (MSE) of the estimates. Here we omit the results for  $\{\alpha_k \beta_k\}_{k=14}^p$ , because their performances are similar to that of  $\alpha_{13} \beta_{13}$ . For significant mediators, the Bias and MSE of our method (denoted as "Proposed") are much smaller than those of "Luo *et al.*". Hence, the proposed approach is more efficient than Luo *et al.* (2020)'s method towards the estimation of active mediation effects. In Table 3, we present the estimated FDR of mediation effects, where the FDR threshold level is 0.05. The results indicate that both methods can control the FDR under the threshold level. In Figures 2-5, we illustrate the empirical power for each of the active mediators separately. The figures indicate that our procedure is much more powerful than Luo *et al.* (2020)'s method in selecting significant mediators. All the above reported results become much better when the sample size  $n$  is increasing. However, it seems that the increasing of censoring rate has a negative affect on both methods, which is common in survival analysis.

As suggested by one reviewer, we conduct the second simulation to study the performance of our method when there are no indirect effects for any mediators. The settings are identical with the first simulation, except that  $\beta_1 = 0.5$ ,  $\beta_k = 0$  for other  $k$ ; and  $\alpha_2 = 0.5$ ,  $\alpha_k = 0$  for other  $k$ . The estimation results for  $\{\alpha_k \beta_k\}_{k=4}^p$  are similar to those of  $\alpha_3 \beta_3$ . Hence, we only report the Bias and MSE for  $\alpha_1 \beta_1$ ,  $\alpha_2 \beta_2$ , and  $\alpha_3 \beta_3$  in Table 4 (other cases are similar and omitted). From the results we can see that both methods are unbiased on the estimation of mediation effects. In Table 5, we give the FDR of multiple-testing in the case when there are no mediation effects. It seems that both method can well control the FDR.

#### 4 An Application to Lung Cancer Data

We apply our proposed method to the The Cancer Genome Atlas (TCGA) lung cancer cohort study including lung squamous cell carcinoma and lung adenocarcinoma, where the data are freely available at <https://xenabrowser.net/datapages/>. Our interest is to identify potential epigenetic markers linking smoking and survival of lung cancer patients. In the analysis, we focus on 593 patients with non-missing clinical and epigenetic information, whose ages ranged from 33 to 90 years. The survival endpoint is defined as the number of days from initial diagnosis to death, which could be censored. The median survival time is 678 days. Two hundred forty three patients died during the follow-up, with a censoring rate of 59%. A total of 379,330 DNA methylation markers ( $M$ ) profiled by Infinium HumanMethylation450 BeadChip array are potential mediators. The exposure  $X$  is the number of packs smoked per years, and the survival time is the outcome variable. Other covariates ( $Z$ ) include age at initial diagnosis, gender (male = 1; female=0), tumor stage (Stage I = 1; Stage II = 2; Stage III = 3; Stage IV = 4), and radiotherapy (yes = 1; no = 0).

In Table 5, we report the summary results on the two selected mediators by our method, where the FDR threshold level is 0.05. For cg08108679 (in gene PRKCZ, chromosome 1, Position: 2,003,274), the estimated pathway effect ( $\alpha$ ) on  $X \rightarrow M$  is  $-0.0092$  (0.0024), where the number in parenthesis is the corresponding standard error (SE); the estimated pathway effect ( $\beta$ ) on  $M \rightarrow T$  is  $-3.4997$  (1.0248). For cg26478297 (in gene PRKCG, chromosome 19, position: 54,387,436), the estimated pathway effects on  $X \rightarrow M$  and  $M \rightarrow T$  are  $-0.0256$  (0.0068) and  $-1.3362$  (0.4011), respectively. Hence, the two selected CpGs have positive log-hazard indirect effect (smoking increases the mortality). The two CpGs are located in different chromosomes but belonging to the same gene family of Protein Kinase C (PKC). PKC family members are known to be involved in diverse cellular signaling pathways and have been studied extensively as a group of proteins that involve in cancer development (Dowling *et al.*, 2017). Previous studies (Wyatt *et al.*, 1999, Guo *et al.*, 2008) have found that PKC is activated in human epithelial cells when exposed to cigarette smoke extract, which may in turn influence the invasion and metastasis of lung cancer (Gopalakrishna *et al.*, 1994).

For comparison, we also use Luo *et al.* (2020)'s method to analyze this dataset. However, their approach fails to identify any significant mediators. In summary, our proposed method works well for mediation testing with survival outcomes in practical applications.

#### 5 Concluding Remarks

We have proposed a multiple testing procedure for high-dimensional mediation effects with the survival outcome. To address the ultra-high dimensional DNA methylation markers, we used a screening technique to reduce the dimension of potential mediators. Moreover, we adopted the de-biased Lasso method and "JS-mixture" procedure to identify significant mediators. Simulation results indicated that our method has a satisfactory performance. An application to the TCGA lung cancer cohort was provided to illustrate the utility of our proposed approach.

There are several topics to be studied in the future. First, we have adopted marginal screening in Step 1 of our method. As pointed out already in the original SIS paper by Fan and Lv (2008), correlations among the mediators may cause problems. Fan and Lv (2008) alleviated this by introducing the iterative SIS. Although our approach works well in the simulated examples, it is interesting to further study the iterative SIS in our method from both the theory and application aspects. Second, group testing for mediation effects is an attractive direction (Krull and MacKinnon, 2001; Djordjilović *et al.*, 2019; Derkach *et al.*, 2020), it is interesting to consider the group mediators in high-dimensional survival data. Third, we have imposed some traditional assumptions related to no unmeasured confounding in our method. However, in the high-dimensional mediator situation, additional complications occur. Specifically, the interrelationship among the (potential) mediators plays a crucial role. As suggested by one reviewer, it is interesting to consider the situation with causally ordered mediators described in Cho and Huang (2019). Fourth, we have used  $P_{\beta_k}$  in (5) as valid p-values conditional on the selected set  $\mathcal{D}$  in Step 1. As one reviewer suggested, it is desirable to consider the randomness of  $\mathcal{D}$  for our method in the non-asymptotic situation. There are two possible ways to guarantee valid p-values theoretically: (i) apply the proposed Steps 2 and 3 directly without using the mediator screening step. However, the computational burden for de-biased Lasso is extremely heavy for ultra-high dimensional mediators, e.g., there are a total of 379,330 DNA methylation markers in the real application; (ii) split the samples into two equal parts, one part for Step 1, and the other part for Steps 2 and 3. However, this sample-splitting technique suffers from loss of efficiency, because only half of the whole samples are used in the screening (Step 1) and inference (Steps 2 and 3), respectively.

## Data Availability Statement

The data that support the findings of this study are publicly available at <https://xenabrowser.net/datapages/>.  
Dataset id: TCGA.LUNG.sampleMap/HumanMethylation450.

## Supplementary Data

Table S.1, Figures S.1 and S.2 of the main manuscript are in the online-only *Supplementary Data*.

## Acknowledgments

The authors would like to thank the Editor, the Associate Editor and two reviewers for their constructive and insightful comments that greatly improved the manuscript. The work of Liu was supported by NIH UL1 TR002345 and R21 AG063370. The content is solely the responsibility of the authors and does not necessarily represent the official view of the NIH.

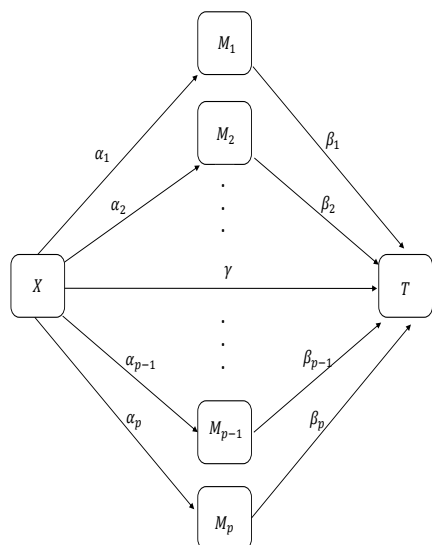
## References

- Baron, R. M. and Kenny, D. A. (1986). The moderator–mediator variable distinction in social psychological research: Conceptual, strategic, and statistical considerations. *Journal of Personality and Social Psychology* **51**, 6, 1173–1182.
- Chén, O. Y., Crainiceanu, C., Ogburn, E. L., Caffo, B. S., Wager, T. D., and Lindquist, M. A. (2017). High-dimensional multivariate mediation with application to neuroimaging data. *Biostatistics* **19**, 2, 121–136.
- Cho, S.-H. and Huang, Y.-T. (2019). Mediation analysis with causally ordered mediators using cox proportional hazards model. *Statistics in Medicine* **38**, 9, 1566–1581.
- Dai, J. Y., Stanford, J. L., and LeBlanc, M. (2021). A multiple-testing procedure for high-dimensional mediation hypotheses. *Journal of the American Statistical Association* doi.org/10.1080/01621459.2020.1765785.
- Derkach, A., Moore, S. C., Boca, S. M., and Sampson, J. N. (2020). Group testing in mediation analysis. *Statistics in Medicine* **39**, 18, 2423–2436.
- Derkach, A., Pfeiffer, R. M., Chen, T.-H., and Sampson, J. N. (2019). High dimensional mediation analysis with latent variables. *Biometrics* **75**, 3, 745–756.
- Didelez, V. (2019). Defining causal mediation with a longitudinal mediator and a survival outcome. *Lifetime Data Analysis* **25**, 4, 593–610.
- Djordjilović, V., Page, C. M., Gran, J. M., Nøst, T. H., Sandanger, T. M., Veierød, M. B., and Thoresen, M. (2019). Global test for high-dimensional mediation: Testing groups of potential mediators. *Statistics in Medicine* **38**, 3346–3360.
- Dowling, C., Hayes, S., Phelan, J., Cathcart, M., Finn, S., Mehigan, B., McCormick, P., Coffey, J., O’sullivan, J., and Kiely, P. (2017). Expression of protein kinase c gamma promotes cell migration in colon cancer. *Oncotarget* **8**, 72096–72107.
- Fan, J., Feng, Y., and Wu, Y. (2010). High-dimensional variable selection for cox’s proportional hazards model. In *Institute of Mathematical Statistics Collections*, 70–86. Institute of Mathematical Statistics.
- Fan, J. and Lv, J. (2008). Sure independence screening for ultrahigh dimensional feature space. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)* **70**, 5, 849–911.
- Fang, E. X., Ning, Y., and Liu, H. (2016). Testing and confidence intervals for high dimensional proportional hazards models. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)* **79**, 5, 1415–1437.
- Fang, R., Yang, H., Gao, Y., Cao, H., Goode, E. L., and Cui, Y. (2020). Gene-based mediation analysis in epigenetic studies. *Briefings in Bioinformatics* doi.org/10.1093/bib/bbaa113.
- Fasanelli, F., Giraud, M. T., Ricceri, F., Valeri, L., and Zugna, D. (2019). Marginal time-dependent causal effects in mediation analysis with survival data. *American Journal of Epidemiology* **188**, 5, 967–974.
- Fulcher, I. R., Tchetgen, E. J. T., and Williams, P. L. (2017). Mediation analysis for censored survival data under an accelerated failure time model. *Epidemiology* **28**, 5, 660–666.
- Gao, Y., Yang, H., Fang, R., Zhang, Y., Goode, E. L., and Cui, Y. (2019). Testing mediation effects in high-dimensional epigenetic studies. *Frontiers in Genetics* **10**.

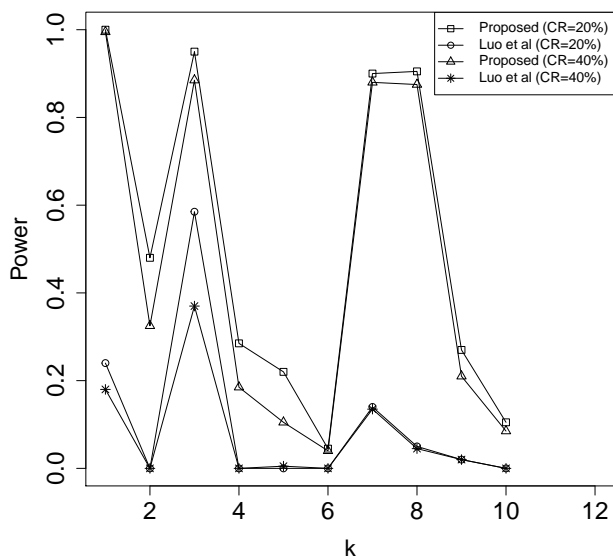
- Gelfand, L. A., MacKinnon, D. P., DeRubeis, R. J., and Baraldi, A. N. (2016). Mediation analysis with survival outcomes: accelerated failure time vs. proportional hazards models. *Frontiers in Psychology* **7**.
- Gopalakrishna, R., Chen, Z., and Gundimeda, U. (1994). Tobacco smoke tumor promoters, catechol and hydroquinone, induce oxidative regulation of protein kinase c and influence invasion and metastasis of lung carcinoma cells. *Proc Natl Acad Sci U S A* **91**, 12233–7.
- Guo, J., Ibaragi, S., Zhu, T., Luo, L., Hu, G., Huppi, P., and Chen, C. (2008). Nicotine promotes mammary tumor migration via a signaling cascade involving protein kinase c and cdc42. *Cancer Res* **68**, 8473–81.
- Huang, Y.-T. (2018). Joint significance tests for mediation effects of socioeconomic adversity on adiposity via epigenetics. *The Annals of Applied Statistics* **12**, 3, 1535–1557.
- Huang, Y.-T. and Yang, H.-I. (2017). Causal mediation analysis of survival outcome with multiple mediators. *Epidemiology* **28**, 3, 370–378.
- Imbens, G. W. and Rubin, D. B. (2015). *Causal inference for statistics, social and biomedical sciences: an introduction*. Cambridge University Press, New York, NY.
- Krull, J. L. and MacKinnon, D. P. (2001). Multilevel modeling of individual and group level mediated effects. *Multivariate Behavioral Research* **36**, 2, 249–277.
- Lange, T. and Hansen, J. V. (2011). Direct and indirect effects in a survival context. *Epidemiology* **22**, 4, 575–581.
- Liu, L., Zheng, C., and Kang, J. (2018). Exploring causality mechanism in the joint analysis of longitudinal and survival data. *Statistics in Medicine* **37**, 26, 3733–3744.
- Liu, Z., Shen, J., Barfield, R., Schwartz, J., Baccarelli, A. A., and Lin, X. (2020). Large-scale hypothesis testing for causal mediation effects with applications in genome-wide epigenetic studies. *medRxiv*, doi: <https://doi.org/10.1101/2020.09.20.20198226>.
- Loh, W. W., Moerkerke, B., Loeys, T., and Vansteelandt, S. (2020). Non-linear mediation analysis with high-dimensional mediators whose causal structure is unknown. *arXiv:2001.07147v1*.
- Luo, C., Fa, B., Yan, Y., Wang, Y., Zhou, Y., Zhang, Y., and Yu, Z. (2020). High-dimensional mediation analysis in survival models. *PLOS Computational Biology* **16**, 4, e1007768.
- Shi, C. and Li, L. (2020). Testing mediation effects using logic of boolean matrices. *arXiv:2005.04584v1*.
- Sohn, M. B. and Li, H. (2019). Compositional mediation analysis for microbiome studies. *The Annals of Applied Statistics* **13**, 1, 661–681.
- Storey, J. (2002). A direct approach to false discovery rates. *Journal of the Royal Statistical Society, Series B* **64**, 479–498.
- Storey, J., Taylor, J., and Siegmund, D. (2004). Strong control, conservative point estimation and simultaneous conservative consistency of false discovery rates: A unified approach. *Journal of the Royal Statistical Society, Series B* **66**, 187–205.
- Tchetgen, E. J. T. (2011). On causal mediation analysis with a survival outcome. *The International Journal of Biostatistics* **7**, 1, 1–38.
- Valeri, L., Reese, S. L., Zhao, S., Page, C. M., Nystad, W., Coull, B. A., and London, S. J. (2017). Misclassified exposure in epigenetic mediation analyses. does DNA methylation mediate effects of smoking on birthweight? *Epigenomics* **9**, 3, 253–265.
- VanderWeele, T. J. (2011). Causal mediation analysis with survival data. *Epidemiology* **22**, 4, 582–585.
- VanderWeele, T. J. and Vansteelandt, S. (2014). Mediation analysis with multiple mediators. *Epidemiology Method* **2**, 1, 95–115.
- VanderWeele, T. J., Vansteelandt, S., and Robins, J. M. (2014). Effect decomposition in the presence of an exposure-induced mediator-outcome confounder. *Epidemiology* **25**, 2, 300–306.
- Wang, C., Hu, J., Blaser, M. J., and Li, H. (2020). Estimating and testing the microbial causal mediation effect with high-dimensional and compositional microbiome data. *Bioinformatics* **36**, 347–355.
- Wang, W. and Albert, J. M. (2016). Causal mediation analysis for the cox proportional hazards model with a smooth baseline hazard estimator. *Journal of the Royal Statistical Society: Series C (Applied Statistics)* **66**, 4, 741–757.
- Wyatt, T., Heires, A., Sanderson, S., and Floreani, A. (1999). Protein kinase c activation is required for cigarette smoke-enhanced c5a-mediated release of interleukin-8 in human bronchial epithelial cells. *Am J Respir Cell Mol Biol* **21**, 283–8.
- Yu, Q., Wu, X., Li, B., and Scribner, R. A. (2019). Multiple mediation analysis with survival outcomes: With an application to explore racial disparity in breast cancer survival. *Statistics in Medicine* **38**, 3, 398–412.
- Zhang, C.-H. (2010). Nearly unbiased variable selection under minimax concave penalty. *The Annals of Statistics* **38**, 2, 894–942.
- Zhang, H., Chen, J., Feng, Y., Wang, C., Li, H., and Liu, L. (2020). Mediation effect selection in high-dimensional and compositional microbiome data. *Statistics in Medicine* DOI: 10.1002/sim.8808.
- Zhang, H., Chen, J., Li, Z., and Liu, L. (2019). Testing for mediation effect with application to human microbiome data. *Statistics in Biosciences*

- doi.org/10.1007/s12561-019-09253-3.
- Zhang, H., Zheng, Y., Zhang, Z., Gao, T., Joyce, B., Yoon, G., Zhang, W., Schwartz, J., Just, A., Colicino, E., Vokonas, P., Zhao, L., Lv, J., Baccarelli, A., Hou, L., and Liu, L. (2016). Estimating and testing high-dimensional mediation effects in epigenetic studies. *Bioinformatics* **32**, 20, 3150–3154.
- Zhang, J., Wei, Z., and Chen, J. (2018). A distance-based approach for testing the mediation effect of the human microbiome. *Bioinformatics* **34**, 11, 1875–1883.
- Zhang, Q. (2019). High dimensional mediation analysis with applications to causal gene identification. *bioRxiv* doi: <http://dx.doi.org/10.1101/497826>.
- Zhao, Y., Lindquist, M. A., and Caffo, B. S. (2020). Sparse principal component based high-dimensional mediation analysis. *Computational Statistics & Data Analysis* **142**, 106835.
- Zheng, C. and Liu, L. (2021). Quantifying direct and indirect effect for longitudinal mediator and survival outcome using joint modeling approach. *Biometrics* doi.org/10.1111/biom.13475.
- Zhou, R. R., Wang, L., and Zhao, S. D. (2020). Estimation and inference for the indirect effect in high-dimensional linear mediation models. *Biometrika* **107**, 3, 573–589.

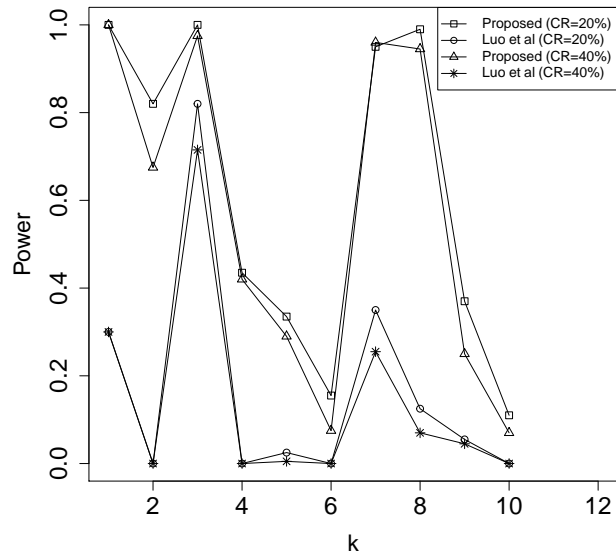




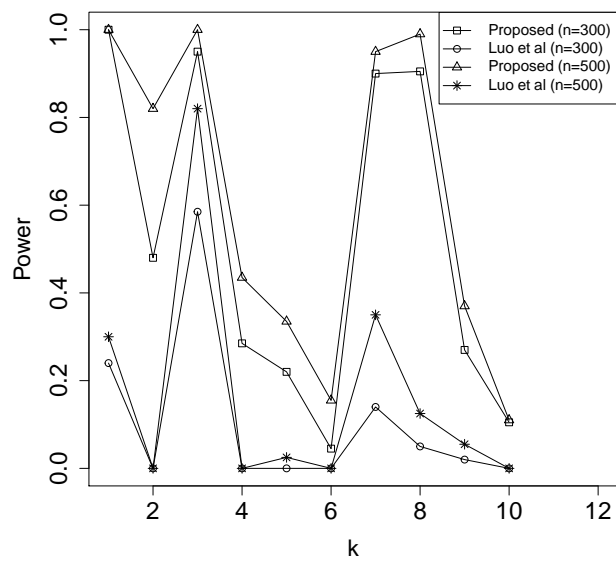
**Figure 1.** A scenario of high-dimensional mediation-based Cox model (confounding variables are omitted).



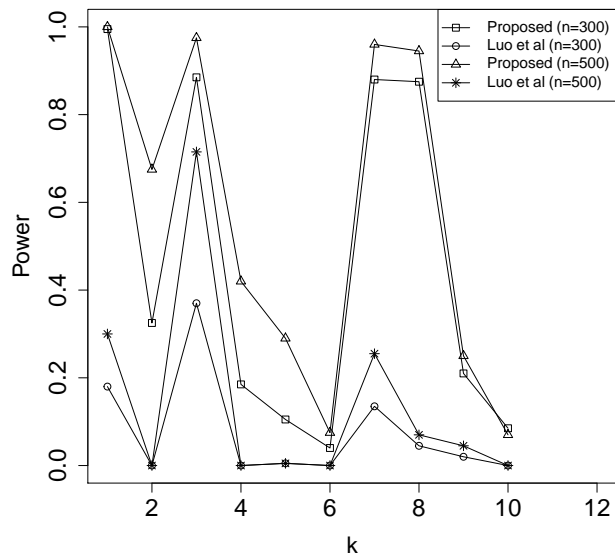
**Figure 2.** A comparison of empirical power for all the active mediators  $\{M_k\}_{k=1}^{10}$  with  $n = 300$ .



**Figure 3.** A comparison of empirical power for all the active mediators  $\{M_k\}_{k=1}^{10}$  with  $n = 500$ .



**Figure 4.** A comparison of empirical power for all the active mediators  $\{M_k\}_{k=1}^{10}$  with  $CR = 20\%$ .



**Figure 5.** A comparison of empirical power for all the active mediators  $\{M_k\}_{k=1}^{10}$  with  $CR = 40\%$ .

**Table 1.** The survival frequency of those active mediators after the screening step over 200 repetitions.<sup>†</sup>

		CR=20%		CR=40%	
		Proposed	Luo et al	Proposed	Luo et al
<i>n</i> =300	<i>M</i> <sub>1</sub>	200	50	200	43
	<i>M</i> <sub>2</sub>	158	0	152	0
	<i>M</i> <sub>3</sub>	200	131	200	115
	<i>M</i> <sub>4</sub>	98	0	116	0
	<i>M</i> <sub>5</sub>	196	8	190	1
	<i>M</i> <sub>6</sub>	90	0	81	0
	<i>M</i> <sub>7</sub>	200	141	200	125
	<i>M</i> <sub>8</sub>	200	24	199	18
	<i>M</i> <sub>9</sub>	200	11	199	18
	<i>M</i> <sub>10</sub>	177	1	179	0
<i>n</i> =500	<i>M</i> <sub>1</sub>	200	60	200	63
	<i>M</i> <sub>2</sub>	179	0	179	0
	<i>M</i> <sub>3</sub>	200	167	200	159
	<i>M</i> <sub>4</sub>	101	0	126	0
	<i>M</i> <sub>5</sub>	200	6	200	9
	<i>M</i> <sub>6</sub>	132	0	128	0
	<i>M</i> <sub>7</sub>	200	190	200	171
	<i>M</i> <sub>8</sub>	200	35	200	31
	<i>M</i> <sub>9</sub>	200	19	199	26
	<i>M</i> <sub>10</sub>	195	0	182	0

<sup>†</sup> "Proposed" denotes our method; "Luo et al" denotes Luo et al. (2020)'s method; "CR" denotes the censoring rate of failure times.

**Table 2.** Bias and MSE (in the parenthesis) of estimation for mediation effects in simulation study 1 (*n* = 500)<sup>†</sup>.

$\alpha_k\beta_k$	CR=20%		CR=40%	
	Proposed	Luo et al	Proposed	Luo et al
$\alpha_1\beta_1$	-0.0197 (0.0029)	-0.2650 (0.0921)	-0.0271 (0.0037)	-0.2649 (0.0921)
$\alpha_2\beta_2$	-0.1036 (0.0162)	-0.2500 (0.0625)	-0.1157 (0.0190)	-0.2500 (0.0625)
$\alpha_3\beta_3$	-0.0135 (0.0011)	-0.0517 (0.0059)	-0.0173 (0.0014)	-0.0597 (0.0080)
$\alpha_4\beta_4$	-0.0515 (0.0044)	-0.0900 (0.0081)	-0.0466 (0.0037)	-0.0900 (0.0081)
$\alpha_5\beta_5$	-0.0231 (0.0009)	-0.0609 (0.0038)	-0.0235 (0.0011)	-0.0619 (0.0039)
$\alpha_6\beta_6$	-0.0107 (0.0003)	-0.0225 (0.0005)	-0.0118 (0.0003)	-0.0225 (0.0005)
$\alpha_7\beta_7$	-0.0395 (0.0038)	-0.1767 (0.0420)	-0.0404 (0.0036)	-0.1919 (0.0462)
$\alpha_8\beta_8$	0.0218 (0.0015)	-0.1089 (0.0132)	0.0222 (0.0022)	-0.1131 (0.0139)
$\alpha_9\beta_9$	-0.0035 (0.0009)	-0.0609 (0.0044)	-0.0007 (0.0010)	-0.0621 (0.0046)
$\alpha_{10}\beta_{10}$	-0.0168 (0.0016)	-0.0600 (0.0036)	-0.0151 (0.0016)	-0.0600 (0.0036)
$\alpha_{11}\beta_{11}$	0.0002 ( $1.7 \times 10^{-5}$ )	0.0001 ( $3.3 \times 10^{-6}$ )	-0.0005 ( $2 \times 10^{-5}$ )	$-6 \times 10^{-5}$ ( $3 \times 10^{-6}$ )
$\alpha_{12}\beta_{12}$	0.0013 (0.0007)	0 (0)	0.0082 (0.0007)	0 (0)
$\alpha_{13}\beta_{13}$	$-1.7 \times 10^{-5}$ ( $5.6 \times 10^{-8}$ )	0 (0)	$3.5 \times 10^{-6}$ ( $4 \times 10^{-7}$ )	0 (0)

<sup>†</sup> "Proposed" denotes our method; "Luo et al" denotes Luo et al. (2020)'s method; "CR" denotes the censoring rate of failure times.

**Table 3.** The FDR of mediation effect testing in simulation study 1<sup>†</sup>.

Methods	CR=20%		CR=40%	
	$n = 300$	$n = 500$	$n = 300$	$n = 500$
Proposed	0.0097	0.0047	0.0092	0.0039
Luo <i>et al</i>	0.0125	0.0063	0.0325	0.0117

<sup>†</sup> "Proposed" denotes our method; "Luo *et al*" denotes Luo *et al.* (2020)'s method; "CR" denotes the censoring rate of failure times.

**Table 5.** The FDR of mediation effect testing in simulation study 2<sup>†</sup>.

Methods	CR=20%		CR=40%	
	$n = 300$	$n = 500$	$n = 300$	$n = 500$
Proposed	0.040	0.030	0.050	0.045
Luo <i>et al</i>	0.050	0.060	0.030	0.025

<sup>†</sup> "Proposed" denotes our method; "Luo *et al*" denotes Luo *et al.* (2020)'s method; "CR" denotes the censoring rate of failure times.

**Table 6.** Summary of selected CpGs with significant mediation effects ( $\hat{\alpha}_k \hat{\beta}_k > 0$ )<sup>†</sup>.

CpGs	Chromosome	Gene	$\hat{\alpha}_k$ (SE)	$\hat{\beta}_k$ (SE)	$P_{max,k}$
cg08108679	Chr1: 2003274	PRCKZ	-0.0092 (0.0024)	-3.4997 (1.0248)	0.0006
cg26478297	Chr19: 54387436	PRCKG	-0.0256 (0.0068)	-1.3362 (0.4011)	0.0009

<sup>†</sup> "SE" denotes standard error; " $P_{max,k}$ " is given in (7).

**Table 4.** Bias and MSE (in the parenthesis) of estimation for mediation effects in simulation study 2<sup>†</sup>.

$\alpha_k \beta_k$	CR=20%		CR=40%	
	Proposed	Luo <i>et al</i>	Proposed	Luo <i>et al</i>
$n=300$				
$\alpha_1 \beta_1$	-0.0003 (0.0001)	$-9 \times 10^{-5}$ (0.0001)	0.0009 (0.0001)	0.0008 (0.0001)
$\alpha_2 \beta_2$	0.0572 (0.0053)	0 (0)	0.0608 (0.0059)	0 (0)
$\alpha_3 \beta_3$	0 (0)	$-3 \times 10^{-5}$ ( $1.4 \times 10^{-7}$ )	0 (0)	0 (0)
$n=500$				
$\alpha_1 \beta_1$	0.0004 ( $9 \times 10^{-5}$ )	0.0006 (0.0001)	0.0002 ( $7 \times 10^{-5}$ )	$8.3 \times 10^{-5}$ ( $8.1 \times 10^{-5}$ )
$\alpha_2 \beta_2$	0.0446 ( $3 \times 10^{-3}$ )	0 (0)	0.0488 (0.0004)	0 (0)
$\alpha_3 \beta_3$	0 (0)	0 (0)	0 (0)	0 (0)

<sup>†</sup> "Proposed" denotes our method; "Luo *et al*" denotes Luo *et al.* (2020)'s method; "CR" denotes the censoring rate of failure times.

Supplementary material for “*Mediation Analysis for Survival Data with High-Dimensional Mediators*”

Haixiang Zhang, Yinan Zheng, Lifang Hou, Cheng Zheng and Lei Liu

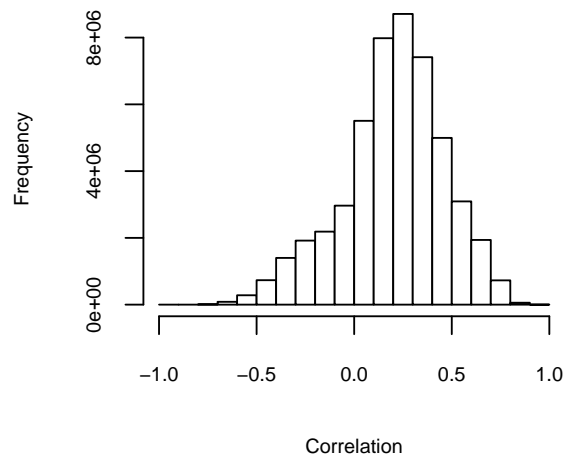
The supplementary material contains Table S.1 and Figures S.1 and S.2 for the main document of this article.

**Table S.1.**

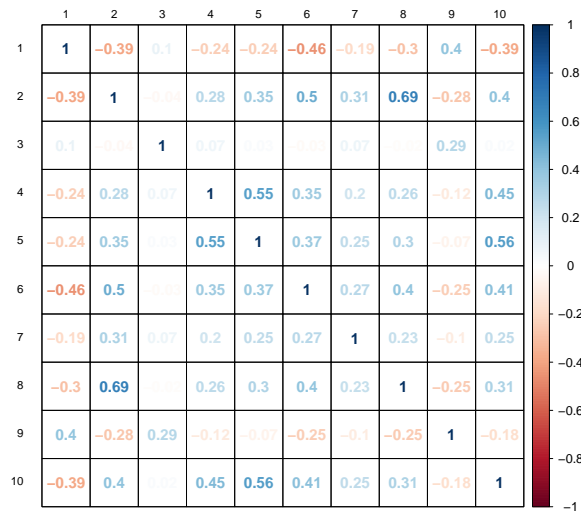
Bias and MSE (in the parenthesis) of estimation for mediation effects in simulation study 1 ( $n = 300$ )<sup>†</sup>.

$\alpha_j\beta_j$	CR=20%		CR=40%	
	Proposed	Luo <i>et al</i>	Proposed	Luo <i>et al</i>
$\alpha_1\beta_1$	-0.0196 (0.0043)	-0.2799 (0.1000)	-0.0293 (0.0060)	-0.3010 (0.1064)
$\alpha_2\beta_2$	-0.1407 (0.0267)	-0.2500 (0.0625)	-0.1549 (0.0313)	-0.2500 (0.0625)
$\alpha_3\beta_3$	-0.0206 (0.0017)	-0.0766 (0.0111)	-0.0232 (0.0022)	-0.1038 (0.0160)
$\alpha_4\beta_4$	-0.0555 (0.0047)	-0.0900 (0.0081)	-0.0584 (0.0047)	-0.0900 (0.0081)
$\alpha_5\beta_5$	-0.0253 (0.0013)	-0.0623 (0.0039)	-0.0317 (0.0016)	-0.0621 (0.0039)
$\alpha_6\beta_6$	-0.0145 (0.0004)	-0.0225 (0.0005)	-0.0152 (0.0004)	-0.0225 (0.0005)
$\alpha_7\beta_7$	-0.0471 (0.0047)	-0.2177 (0.0537)	-0.0398 (0.0048)	-0.2189 (0.0541)
$\alpha_8\beta_8$	0.0185 (0.0022)	-0.1152 (0.0143)	0.0208 (0.0028)	-0.1151 (0.0143)
$\alpha_9\beta_9$	0.0004 (0.0015)	-0.0649 (0.0046)	0.0031 (0.0022)	-0.0640 (0.0045)
$\alpha_{10}\beta_{10}$	-0.0147 (0.0025)	-0.0600 (0.0036)	-0.0089 (0.0025)	-0.0600 (0.0036)
$\alpha_{11}\beta_{11}$	$-6 \times 10^{-5}$ ( $1.4 \times 10^{-5}$ )	$8.2 \times 10^{-5}$ ( $7 \times 10^{-6}$ )	0.0001 ( $7.2 \times 10^{-6}$ )	$-5.5 \times 10^{-5}$ ( $6 \times 10^{-7}$ )
$\alpha_{12}\beta_{12}$	0.0069 (0.0013)	0 (0)	0.0143 (0.0014)	0 (0)
$\alpha_{13}\beta_{13}$	$-4 \times 10^{-5}$ ( $2.8 \times 10^{-7}$ )	0 (0)	$-3 \times 10^{-5}$ ( $6.6 \times 10^{-7}$ )	0 (0)

<sup>†</sup> “Proposed” denotes our method; “Luo *et al*” denotes Luo et al. (2020)’s method; “CR” denotes the censoring rate of failure times.



**Figure S.1** The histogram for elements in lower triangular matrix of  $\Sigma_e$ .



**Figure S.2** The  $10 \times 10$  upper sub-matrix of  $\Sigma_e$  towards the active mediators  $\{M_k\}_{k=1}^{10}$ .