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# hdmax2, an R package to perform high dimension mediation analysis

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#### Abstract

Mediation analysis plays a crucial role in epidemiology, unraveling the intricate pathways through which 3 exposures exert influence on health outcomes. Recent advances in high-throughput sequencing techniques л have generated growing interest in applying mediation analysis to explore the causal relationships between 5 patient environmental exposure, molecular features (such as omics data) and various health outcomes. 6 Mediation analysis handling high-dimensional mediators raise a number of statistical challenges. Despite 7 the emergence of numerous methods designed to tackle these challenges, the majority are limited to 8 continuous outcomes. Furthermore, these advanced statistical approaches have yet to find widespread 9 adoption among epidemiologists and health data scientists in their day-to-day practices. To address 10 this gap, we introduce a method specifically tailored for high-dimensional mediation analysis using the 11 max-squared method (HDMAX2). This tool aims to bridge the current divide by providing a practical 12 solution for researchers and practitioners eager to explore intricate causal relationships in health data 13 involving complex molecular features. Here we improve the HDMAX2 method, and expand its capabilities 14 to accommodate multivariate exposure and non-continuous outcomes. This improvement enables its 15 application to a diverse array of mediation analysis scenarios, mirroring the complexity often encountered 16 in healthcare data. To enhance accessibility for users with varying expertise, we release an R package 17 called hdmax2. This package allows users to estimate the indirect effects of mediators, calculate the overall 18 indirect effect of mediators, and facilitates the execution of high-dimensional mediation analysis. 19

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Keywords: High-dimension; Mediation; Multivariate analysis; Confounding effect; Causal analysis

#### Introduction

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When a statistical association is observed between an external exposure (X) and an individual outcome 23 (Y), one or more intermediate variables (M) (such as gene expression or epigenetic changes) may mediate 24 this effect. Identifying and assessing the mediating role of these variables in the effect of X on Y is crucial for 25 deciphering underlying causal mechanisms in epidemiological and clinical research. This process, known as 26 mediation analysis, involves studying mediator variables to define the causal structure between X and Y. The 27 mediated effect, termed the indirect effect, is equal to the portion of the effect of X on Y mediated through 28 M, to distinguish from the direct effect of X on Y unexplained by M (Richiardi et al., 2013). Historically, 29 mediation analysis has predominantly focused on univariate mediation (Baron and Kenny, 1986), running 30 separate statistical tests for the effects of X on M and M on Y, followed by estimation of the indirect effect 31 (Imai et al., 2010; Sobel, 1982). However, in the realm of high-dimensional molecular data (M, e.g., omic data), 32 extending mediation analysis to high dimensions poses challenges, including correction for multiple testing, 33 controlling the false discovery rate (FDR), addressing reverse causation, adjusting for confounding effects, 34 considering interactions among mediators, and integrating multimodal data types (Blum et al., 2020; Zeng et 35 al., 2021). Currently, there remains no consensus on the optimal combination of models and methodologies 36 for high-dimensional mediation analysis. With the increasingly prevalent use of next-generation sequencing 37 technologies, there is now an urgent need to develop high-performing methods in high dimensionality and 38 make them accessible. While recent methods has partially addressed these needs (Dai et al., 2022; Djordjilović 39 et al., 2022; Sampson et al., 2018; H Zhang, Zheng, Z Zhang, et al., 2016), particularly in controlling the type I 40 error in high dimension, they do not account for unmeasured confounding factors and do not allow for the 41 consideration of multiple exposures. 42

In this article, we introduce an R package called hdmax2. The HDMAX2 method was originally proposed by 43 Jumentier et al. (Jumentier et al., 2023). The fundamental concept behind HDMAX2 methods is to use a latent 44 factor mixed regression model for estimating unobserved latent factors while conducting high-dimensional 45 association analysis. HDMAX2 also implements a novel procedure known as the max-squared test to assess 46 the satistical significance of potential mediators. Finally, HDMAX2 enables the calculation of an overall indi-47 rect effect from a single model that includes all mediators simultaneously. This approach therefore takes 48 into account correlations between mediators. A case study investigating the impact of maternal smoking 49 on birth weight identified epigenetic regions mediating the indirect effect of this exposure (Jumentier et al., 50 2023). In this article, we introduce an enhanced version of the HDMAX2 method, expanding its functionalities 51 and making the method accessible to practitioners through a packaged format. The hdmax2 program has 52 been enriched with numerous features, including the ability to accommodate various types of variables in the 53 exposure (continuous, binary, categorical, and multivariate), as well as the capability to incorporate binary 54 outcomes. This package enables users to (i) investigate associations between the variables X, M, and Y, (ii) 55 compute the mediated effect for each potential mediator, (iii) assess the overall indirect effect for the total 56 model, and (iv) visualize these results. A graphical model of the package is presented in Fig 1. The package is 57 open-source and accessible on our GitHub page at https://github.com/bcm-uga/hdmax2. 58

### **Materials and methods**

The package comprises a set of core functions along with a visualization function. Its usage is guided <sup>60</sup> through a vignette and test datasets. The statistical methodologies embedded within the package are described below, with the initial application case documented by Jumentier et al., 2023. <sup>62</sup>

**Input data.** The hdmax2 package is designed to accept one or several exposure variables, *X*, which can be continuous, binary, or categorical. The user must provide an exposure *data.frame* having at least one column as input. In the R language, categorical variables are encoded as factor objects. The function as.factor() <sup>65</sup> **Figure 1. Graphical model of the** hdmax2 **R package. A**. Acyclic graph of HDMAX2 method for conducting high-dimension mediation analysis. Exposure variables (*X*) can be univariate of multivariate, the colors represent different types of variable, and the symbols schematically represent the modalities of the same variable. Intermediary variables (*M*) are continuous variables. The outcome variable (*Y*) can be binary or continuous. Confounding factors represent observed adjustment factors and unobserved latent factors estimated by LFMM (Latent Factors mixed model) regression. The values *a* and *b* represent the effect sizes for each regression of the mediation model. **B**. Core structure of the hdmax2 package. Step 1: First, latent factors are estimated by LFMM multivariate regression. Then, the association of *X* and *M* and of *M* and *Y* are statistically tested in simple regression models, and the significance values obtained are combined, for each potential mediator. Step 2: the indirect effects of the mediator variables are estimated, along with various causal measures of interest.



can be used to encode categorical variables. The functions levels() and ordered() can be used to define 66 the order of the modalities of categorical variables. By convention, hdmax2 uses the first modality as a ref-67 erence to calculate the effects associated with the other modalities of the variable, as encoded by default in 68 lm() function in R. Continuous intermediary variables, denoted as M, are represented as a matrix encom-69 passing potential mediators, such as methylome or transcriptome molecular features. The matrix M should 70 be entered as a separated input, without missing values. The outcome variable, denoted as Y, corresponds 71 to a vector, which supports both continuous and binary formats. Continuous and binary variables must be 72 encoded in numeric format. Optional covariates, Z, can be included as observed adjustment factors in the 73 model. The package hdmax2 also takes as input the number of latent factors to be estimated, K. The optimal K can be estimated using various analysis methods, including Cattell's rule applied to the eigenvalues of principal component analysis (PCA) Cattell, 1966.

Step 1: Identification of potential mediators.The function hdmax2::run\_AS() evaluates the association77between exposure variables, intermediary variables and the outcome variable using a latent factor mixed78model (LFMM Caye et al., 2019) to estimate K unobserved latent factors U. First this function tests the sig-79nificance of association between the exposure variables and the potential mediator variables. Then it tests80association between the potential mediator variables and the outcome variable. Finally it evaluates the significance of the indirect effects.

For univariate (continuous, binary and categorical) exposure, a significance value  $P_{1,j}$  is computed by the hdmax2 program for the test of a null effect size for exposure variable X on intermediary variable  $M_j$ , for each j. For multivariate exposure, the hdmax2 program applies partial regression models, and returns a single Pvalue,  $P_{1,j}$ , for the test of a null effect size of the full exposure variable X on the intermediary variable  $M_j$ , for each j (see Fig 1.A, regression 1). Then, the hdmax2 program returns a significance value  $P_{2,j}$  corresponding to the association of each intermediary variable  $M_j$  with the outcome variable Y (see Fig 1.A, regression 2).

Finally hdmax2 identifies potential mediators by combining the significance values  $P_1$  and  $P_2$  to compute a P-value for each intermediary variable using the max-squared (max<sup>2</sup>) test (equation (1)). This test rejects the null hypothesis of no effect of exposure on potential mediators or no effect of potential mediators on the outcome.

$$P = \max(P_1, P_2)^2.$$
 (1)

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The hdmax2::run\_AS() function returns an object of class hdmax2\_step1, including the following attributes:93- the mediation P-values resulting of the max-squared test,94

- U, score matrix for the K unobserved latent factors calculated from an LFMM regression (model M1),

- the input variables of the model: exposure variables X, the outcome variable Y, and adjustment factors Z (when applicable).

**Step 2: Estimation of indirect effects.** The function  $hdmax2::estimate_effect()$  takes as input an object  $hdmax2\_step1$  and a list of potential mediators  $M^S$  to be analyzed in subsequent steps. The subset  $M^S$  is defined by the user based on the output of  $hdmax2\_step1$ . We provide a series of helper functions to guide the user in the selection of  $M^S$ . These functions include a False Discovery Rate (FDR) control approach (based on q-values estimation), or the possibility to aggregate mediator regions according to their location on the genome. Illustrations of these approaches can be found in Jumentier et al., 2023 and in the hdmax2 vignettes.

For each univariate exposure variable and the subset of mediators  $M^S$ , the hdmax2::estimate\_effect() 104 function computes several estimates to evaluate the indirect effects in the path between exposure variables 105 and the outcome variable. Initially, this function assesses each mediator variable  $M_i^S$  individually and com-106 putes causal measures of interest such as (i) the Average Causal Mediated Effect (ACME, corresponding to 107 the indirect effect) and (ii) the Proportion Mediated (PM). The ACME differs from the Average Direct Effect 108 (ADE), which represents the unmediated effect. PM corresponds to the proportion of the total effect that is 109 mediated by the mediator (ratio of the indirect effect to the total effect). ACME and PM are computed by the 110 mediation::mediate() function of the package mediation, that automatically detects the type of statistical 111 model used in the mediation analysis (Tingley et al., 2014). The function mediation::mediate() calculates 112 uncertainty estimates by a quasi-Bayesian Monte Carlo approach described in Imai et al., 2010. In addition, it 113 estimates the intermediary effect sizes  $a_i$  and  $b_i$  and their standard deviations (see Fig 1A). Eventually, hdmax2 114 calculates an Overall Indirect Effect (OIE) from a single model that includes all mediators  $M^S$  simultaneously. 115 The OIE corresponds to the sum of the indirect effect associated with all mediators. As a result, the number 116 of mediators considered in step 2 will directly impacts the value of the OIE. The confidence interval (CI) of the 117 OIE is estimated by a bootstrap approach. Along with the OIE, hdmax2 estimates the Overall Total Effect (OTE) 118 corresponding to the effect of exposure variables on the outcome variable, as well as the Overall Direct Effect 119 (ODE) corresponding to the effect of exposure variables on the outcome variable when the mediators  $M^S$  are 120 included in the model. For categorical variables, all estimates (ACME, PE, OIE, OTE, ODE and size effects) are 121 calculated relative to a reference corresponding to the first modality of the variable. In the case of a multi-122 variate exposure, each variable is treated independently, the other variables being included in the covariable 123 matrix of the mediation model. 124

The hdmax2::estimate\_effect() function returns an object of class *hdmax2\_step2*, including the following attributes:

- ACME (average causal mediated effect), ADE (average direct effect), PM (proportion mediated) and TE (total effect), for each mediator,

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- OIE (overall indirect effect), OTE (overall total effect) and ODE (overall direct effect),

- summaries of regression models adjusted during the mediation analysis.

The function hdmax2::plot() takes as input an object  $hdmax2\_step2$  and enables graphical visualization131of mediated effects. This function returns an ACME forest plot, a PM forest plot, a plot of the overall effects132and a plot of the indirect effect sizes a and b.133

**Data collection and preprocessing.** The breast cancer dataset was collected from the TCGA-BRCA public 134 repository. DNA methylation data underwent filtering to remove probes containing NA values, resulting in 135 the retention of approximately 20,000 CpG sites. Gene expressions were normalized using standard DESeq2 136 parameters (Love et al., 2014) and pseudo-log transformed. The multiple sclerosis dataset was collected from 137 the GEO public repository (accession number : GSE137143 (Kim et al., 2021)). RNA-seq data underwent nor-138 malization using standard DESeq2 parameters (Love et al., 2014) and were filtered to retain only coding genes 139 with detectable expression (>0 in at least one sample). Filtered data were subsequently transformed using 140 pseudo-logarithmic transformation. 141

**Bioinformatic analysis.** Gene set enrichment analysis were performed using the fgsea (Korotkevich et al., 142 2021) and msigdbr (Dolgalev, 2024) R packages, using the defaults parameters. Gene ranks correspond to -log10(max-squared pvalues). 144

#### Results

**Description of the package vignette** We propose several vignettes to explain the use of the package based on simulated data: an analysis case with a univariate exposure, an analysis case with a multivariate exposure 147 and a vignette to illustrate the usage of helper functions. 148

**First use case : HER2 and breast cancer** In this example study, we employed mediation analysis to assess 149 the potential causal role of DNA methylation in the pathway linking HER2 status of Breast Cancer to a survival 150 prognostic factor, namely the risk score. Our investigation utilized data from the TCGA-BRCA repository. The 151 risk score was derived from a six-gene expression signature, as described by (Yin et al., 2024), and is inversely 152 correlated with patient survival. HER2 positive status contributes to the molecular subtyping of breast cancer, 153 which includes 'estrogen and progesterone receptor-positive, HER2 negative' (Luminal A), 'hormone positive 154 and HER2 negative' (Luminal B), as well as 'HER2 positive' and 'triple-negative breast cancer (TNBC)' subtypes 155 (Orrantia-Borunda et al., 2022). The computation of the risk score was based on RNAseq data, following the 156 methodology outlined by (Yin et al., 2024). We categorized patients based on HER2 status, dividing them into 157 HER2-positive (n=176) and HER2-negative (n=752) groups, while filtering out equivocal (n=22) and indetermi-158 nate (n=8) cases. Our analytical model included X as a binary exposure variable representing HER2 expression 159 **Figure 2. Summary of the breast cancer use case. A.** Estimates of indirect effect (ACME) and **B.** proportions of mediated effect (PM) for the top 10 mediators. The effect estimate is represented by a dot and its 95% CI by the bar. Symbols correspond to the significance cut off of 5% (square for p-value  $\geq 0.05$ , circle p-value < 0.05). Colors correspond to the sign of the effect (green for estimated effect  $\leq 0$ , red for estimated effect > 0). **C.** Effect sizes of Overall Direct Effect (ODE), Overall Indirect Effect (OIE) and Overall Total Effect (OTE). Error bars correspond to standard deviation (ODE and OTE) or confidence interval (OIE). **D.** Indirect effect sizes for the selected mediators. Black corresponds to the ACME, violet to the effect of exposure X on mediator M in the model  $X \sim M$ , and blue corresponds to the effect of mediator M on



(0 = negative, 1 = positive), M encompassing 20,000 methylation probes, and Y denoting the continuous risk score.

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In our analysis, after adjusting for the confounding effect of age, we found that the total effect of HER2-163 positive status resulted in a 0.30 higher risk score (t-test, p=0.007, sd = 0.11). For the initial step of the HDMAX2 164 approach, we opted to use K = 2 latent factors in the association study. Subsequently, we identified the 165 top 10 potential mediators with the lowest max-squared p-values. We then estimated the individual indirect 166 effect of each mediator by computing the Average Causal Mediation Effect (ACME) as depicted in Fig 2A, along 167 with the proportion mediated shown in Fig 2B. Following this, we calculated the Overall Indirect Effect and its 168 corresponding Overall Direct Effect, as illustrated in Fig 2C. In our analysis, we observed a negative direct effect 169 of HER2 on the risk score, suggesting that HER2 expression in breast tumors has a protective effect on survival. 170 However, the indirect effect mediated by the top 10 CpG probes corresponded to a 0.59 increase in the risk 171 score (standard deviation = 0.07). This indicates that the mediated effect is detrimental to patient survival, 172 resulting in the observed total effect of 0.30 on the risk score. Interestingly, in our analysis, we noted that 173 for 8 out of the 10 identified mediators, the positive Average Causal Mediation Effect (ACME) resulted from a 174 double negative effect: firstly, from HER2 status (X) to methylation (M), and secondly, from methylation (M) 175 to risk score (Y) (Fig 2D). This observation suggests a complex interplay between the exposure, mediators, 176 and outcome, where the presence of the mediator counterbalance the negative effect of the exposure on the 177 outcome. This phenomenon highlights the complex relationships within biological pathways involved in tumor 178 growth and patient survival. This result highlights the importance of considering mediators to understand the 179 mechanisms underlying seemingly simple observed associations. Remarkably, most of the top 10 identified 180 mediators were associated with genes known to be involved in breast cancer biology, thus supporting the 181 biological relevance of our approach (see Table 1). 182

) AND ('Gene Symbol')".									
ID	Chromosome	Start	Gene Symbol	Pubmed hits					
cg11911951	chr16	1380215	AL031721.1;UNKL	0;0					
cg26530341	chr8	23225840	RP11-1149O23.3;TNFRSF10A	0;54					
cg01804429	chr4	68350359	YTHDC1	7					
cg03684977	chr17	39737550	GRB7	123					
cg11203041	chr12	16347252	MGST1	6					
cg00138126	chr20	57711641	PMEPA1;RP5-1059L7.1	17;0					
cg13760253	chr8	66020465	DNAJC5B	0					
cg03070194	chr1	109668062	GSTM2;GSTM4	9;7					
cg15852891	chr5	77639121	OTP	8					
cg00400263	chr20	59939146	FAM217B;PPP1R3D	0;0					

**Table 1.** Top10 mediators. ID corresponds to the CpG probe name. Chromosome and Start are coordinates provided by the Illumina services. Gene Symbol corresponds to genes known to be associated with the CpG probes (Illumina annotation file). Pubmed hits corresponds to the number of output from the search "(Breast cancer) AND ('Gene Symbol')".

Second use case : Gender and multiple sclerosis subtypes In this second case study, we conducted medi-183 ation analysis to explore the role of gene expression in the pathway linking patient gender to the occurrence 184 of Multiple Sclerosis (MS) specific subtypes : Clinically Isolated Syndrome (CIS) and Relapsing-Remitting (RR). 185 We used the publicly available dataset GSE137143 (Kim et al., 2021). This dataset comprises peripheral blood 186 mononuclear cells (PBMCs) from healthy individuals and patients with MS. Upon observing a significant de-187 crease in CIS-MS occurrence among women (see Fig 3A), we sought to investigate this phenomenon further. 188 Although the prevalence of MS is known to be higher in women (Harbo et al., 2013), men tends indeed to 189 present worst disease progression (Voskuhl et al., 2020). We found that being female was associated with a 190 1.58-fold lower risk of developing Relapsing-Remitting Multiple Sclerosis (Wald-test, p=0.0036, sd = 0.54). In 191 the original dataset, gene expression was assessed in CD4+, CD8+ T cells, and monocytes. To avoid potential 192 confounding effect from paired data (i.e. different measures on the same individual), we focused solely on 193 CD4+ T cell transcriptome to examine the effect of gene expression in the path between gender and MS sub-194 types. Our analytical model incorporated X as a binary exposure variable representing gender (0 = male, 1 =195 female), M encompassing 18,010 coding gene expressions, and Y denoting MS subtypes (0 = CIS, 1 = RR). 196

We conducted a mediation analysis on gene expression to assess the indirect effect of gender on MS subtypes. Due to the small cohort size, we did not identify any significant mediators when applying an FDR control strategy. Alternatively, we opted to perform Gene Set Enrichment Analysis (GSEA) (Korotkevich et al., 2021) to detect biological pathways enriched in our mediation analysis (see Fig 3B). We ranked the mediators using the max-squared test p-values and screened the mSigDB Hallmark collection of gene sets (Liberzon et al., 2015).

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Figure 3. Effect of gender on MS subtypes. A. Barplot ot subtype occurence according to gender. Total number of individual : 104. B. The pathways represent the top 10 selected gene sets. Gene ranks were determined using the -log10 of the max-squared p-values. NES (Normalized Enrichment Scores) were computed using the GSEA function. Additionally, p-values (pval) and adjusted p-values (padj) via Benjamini-Hochberg correction were associated with each pathway NES.

Α.		_	В.	Pathway	Gene ranks	NES	pval	padj
	CIS	RR 📃	HALLMARK_P53_F	ATHWAY 🖬		1.22	3.5·10 <sup>-3</sup>	7.5·10 <sup>-2</sup>
Frequency			HALLMARK_COAG	ULATION I		1.26	3.8·10 <sup>-3</sup>	7.5·10 <sup>-2</sup>
	30		HALLMARK_HEME_MET	ABOLISM Internet		1.22	4.5·10 <sup>-3</sup>	7.5·10 <sup>-2</sup>
			HALLMARK_ALLOGRAFT_RE	JECTION III	MAN BANKA AND AND AN	1.21	7.1·10 <sup>-3</sup>	8.9·10 <sup>-2</sup>
	20		HALLMARK_IL2_STAT5_SI	ANALING him		1.18	1.2·10 <sup>-2</sup>	1.2·10 <sup>-1</sup>
			HALLMARK_TGF_BETA_SIG	NALING 💵		1.22	8.3·10 <sup>-2</sup>	4.6·10 <sup>-1</sup>
	10		HALLMARK_I			1.12	8.8·10 <sup>-2</sup>	4.6·10 <sup>-1</sup>
			HALLMARK_COMP	LEMENT 🗤 🚥		1.12	9.1·10 <sup>-2</sup>	4.6·10 <sup>-1</sup>
	0		HALLMARK_KRAS_SIGNA	ING_UP III	1011 100 - 00000 - 01 -00000 - 01 - 0	1.13	9.1·10 <sup>-2</sup>	4.6·10 <sup>-1</sup>
	Male (n =	= 32) Female (n = 72)	HALLMARK_TNFA_SIGNALING_V	IA_NFKB Imm		1.12	9.6·10 <sup>-2</sup>	4.6·10 <sup>-1</sup>
		. ,		ò	4000 8000 12000 16000	)		

In the Fig 3B, we present the top 10 upregulated pathways identified. It was expected to find hallmarks as-203 sociated with blood in PBMCs, such as coagulation or heme metabolism. Given the inflammatory nature of 204 MS, it was also reassuring to find immune-related gene sets, such as complement activity or allograft rejection, 205 which correlates with cytolytic activity. Interestingly, we also identified several pathways previously associated 206 with MS disease that thus appear promising for elucidating the causal relationship between gender, gene ex-207 pression, and MS subtypes : (i) several studies previously established a link between hypoxia and MS disease 208 progression (Halder and Milner, 2020); (ii) some studies have demonstrated the pivotal role of the interleukin 209 2 receptor pathway in autoimmune response, particularly in MS progression (Peerlings et al., 2021), and (iii) 210 p53 has been associated with immune regulation (Muñoz-Fontela et al., 2016). All of these findings present 211 intriguing avenues for further investigation into the gender impact on MS subtypes. 212

To further investigate the role of top mediators, despite the low level of significance in the max-squared 213 test, we focused on the top two mediators: *NT5E* (HDMAX2 max-squared p-value =  $2.10^{-06}$ ) and *MVB12B* (HD-214 MAX2 max-squared p-value =  $5.10^{-06}$ ). Interestingly, these mediators exhibit opposite effects on the pathway 215 between gender and MS subtypes (Fig 4). NT5E is an ecto-5'-nucleotidase known to play a role in immune re-216 sponse deregulation in MS. It has been reported that ectonucleotidases are associated with RR MS in relapsing 217 patients (Álvarez-Sánchez et al., 2019). Notably, NT5E expression appears to be elevated in women, thereby 218 increasing the risk of developing RR MS in this population (ACME = +0.03 with a Cl of [0.01,0.04]; PM = 8% with a 219 Cl of [4,12]). On the other hand, MVB12B is a member of the ESCRT-1 complex. This protein was recently iden-220 tified in a genome-wide protein quantitative trait locus study aimed at identifying drivers of immune-related 221 diseases (The SCALLOP consortium et al., 2023). In our study, MVB12B was associated with a reduced risk of RR 222 MS in women (ACME = -0.1 with a Cl of [-0.13,-0.07]; PM = 33% with a Cl of [23,46]). These findings underscore 223 the ability of high-dimensional analysis to provide insightful understanding into the biological mechanisms 224 underlying observed statistical associations, even with a small cohort size. 225

## Discussion

In this article, we introduced the hdmax2 R package, dedicated to high-dimensional mediation analysis. The HDMAX2 method includes unobserved latent factors through a latent factor mixed model approach. It supports the use of exposures of various types and the consideration of both continuous and binary outcomes. We provide a detailed usage vignette and showcase the relevance of our approach through transcriptome and methylome dataset analyses use-cases. The package is available on GitHub for easy access and contribution.

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**Figure 4. Summary of the multiple sclerosis use case. A** Estimates of indirect effect (ACME) and **A** proportions of mediated effect (PM) for the top2 mediators. The effect estimate is represented by a dot and its 95% CI by the bar. Symbols correspond to the significance cut off of 5% (square for p-value  $\geq 0.05$ , circle p-value < 0.05). Colors correspond to the sign of the effect (green for estimated effect  $\leq 0$ , red for estimated effect > 0). **C** Effect sizes of Overall Direct Effect (ODE), Overall Indirect Effect (OIE) and Overall Total Effect (OTE). Error bars correspond to standart deviation (ODE and OTE) or confidence interval (OIE). **D** Indirect effect sizes for the selected mediators. Black corresponds to the ACME, violet to the effect of exposure X on mediator M in the model  $X \sim M$ , and blue corresponds to the effect of mediator M on



While the HDMAX2 method has been optimized for high-dimension analysis, it can naturally be applied 233 outside of this framework, as long as the number of mediators considered is superior to K (the number of 234 confounders estimated by the latent factor mixed models). The use cases we propose have been selected 235 for demonstration purposes, taking advantage of publicly available data. The choice of mediators to consider 236 should be made by the user based on their specific needs and scientific questions. We provide helper functions 237 in a separate vignette, allowing for conducting mediator selection under FDR control, or for the aggregation of 238 p-values to study regions of interest. Aggregated Methylated Regions (AMR) are a typical example of regions 239 of interest, when studying DNA methylation mediated effect. AMR are made of CpG with significant p-value, 240 in a given genomic region, they can be viewed as the parallel of Differentially Methylated Regions in classical 241 EWAS. Although mediation analyses can establish a statistical association between an exposure, a mediator 242 and an outcome, they do not guarantee a causal role in the biological processes observed. The user must 243 then be careful not to over-interpret his results, and to build his models taking into account the sequentiality 244 of the elements observed and the interactions between the different variables included in the model. 245

We believe that the HDMAX2 method and its implementation as a package could find wide applications in 247 the fields of environmental and clinical epidemiology, as well as in computational biology approaches aimed 248 at gaining deeper insights into the biological background of diseases such as cancer, for which omics datasets 249 are readily available in the public domain. It is worth noting that recent studies have proposed methods for 250 conducting mediation analysis in the context of survival outcomes (Clark-Boucher et al., 2023; Luo et al., 2020; 251 H Zhang, Zheng, Hou, et al., 2021). This is a significant demand in healthcare, and we are considering including 252 this capability in the hdmax2 package once we have conducted a comprehensive analysis of the methodologi-253 cal approach to implement. 254

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# **Conflict of interest disclosure**

The authors declare that they comply with the PCI rule of having no financial conflicts of interest in relation to the content of the article. 267

# Data, script, code, and supplementary information availability

Data are available online on public repositories. Script and codes are available online: https://github.com/ bcm-uga/hdmax2. 270

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