Education and health & well-being: Direct and indirect effects with multiple mediators and interactions with multiple imputed data in Stata

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What is already known on this subject?

- Previous methods for assessing mediation rely on ‘no interaction’ assumptions between the exposure, mediator(s), and covariates.
- Education, income, management position, occupational hierarchy position, and subjective social status are associated with health and well-being.
- Indicators of adult socioeconomic status partially or wholly mediate the association between education and health.

What this study adds?

- The Inverse Odds Weighting approach, which does not rely on ‘no interaction’ assumptions, was used to assess mediation.
- We provide Stata code that makes it easy to assess mediation by the Inverse Odds Weighting approach in any multiple imputed dataset.
- Education influences health and well-being through different pathways.
ABSTRACT

Background: Previous methods for assessing mediation assume no multiplicative interactions. The Inverse Odds Weighting (IOW) approach has been presented as a method that can be used even when interactions exist. The substantive aim of this study was to assess the indirect effect of education on health and well-being via four indicators of adult socioeconomic status (SES): income, management position, occupational hierarchy position, and subjective social status. Methods: 8,516 men and women from the Tromsø Study (Norway) were followed for 17 years. Education was measured at age 25-74 years, while SES and health and well-being were measured at age 42-91 years. Natural direct (NDE) and indirect effects (NIE) were estimated using weighted Poisson regression models with IOW. Stata code is provided that makes it easy to assess mediation in any multiple imputed dataset with multiple mediators and interactions. Results: Low education was associated with lower SES. Consequently, low SES was associated with being unhealthy and having a low level of well-being. The effect (NIE) of education on health and well-being is mediated by income, management position, occupational hierarchy position, and subjective social status. Conclusion: This study contributes to the literature on mediation analysis, as well as the literature on the importance of education for health-related quality of life and subjective well-being. The influence of education on health and well-being had different pathways in this Norwegian sample.

Keywords: Education, Subjective Social Status, Income, Occupational hierarchy position, Social Epidemiology, Health-related quality of life, Subjective well-being
INTRODUCTION

Previous approaches (e.g., the product-of-coefficients method and the difference-in-coefficients method, including those based on counterfactuals/potential outcomes) for identifying and estimating unbiased direct and indirect effects rely on the following assumptions [1-13].

1. Temporality between the exposure, mediator(s), and outcome.
2. No measurement error in the exposure, mediator(s), or outcome.
3. No unmeasured (or unaccounted-for) confounding of the exposure-mediator, exposure-outcome, or mediator-outcome associations.
4. No exposure-induced mediator-outcome confounding, i.e., no variables (measured or unmeasured) that affect both the mediator(s) and the outcome that are affected by the exposure itself.
5. Correct form and specification of the regression models for exposure-mediator, exposure-outcome, and mediator-outcome association (e.g., linear, fractional polynomial, etc.)
6. No exposure-mediator, exposure-covariate, mediator-mediator, or mediator-covariate multiplicative interaction.

Note that assumption 1 (temporality between exposure and outcome), assumption 2 (no measurement error in exposure and outcome), assumption 3 (no unmeasured confounding of the exposure-outcome association), assumption 5 (correct form of the regression model for exposure-outcome association), and assumption 6 (no exposure-covariate interaction) are neither novel nor new to applied researchers, as these assumptions are also employed when assessing ‘unbiased’ associations between an exposure and an outcome. The only addition is the inclusion of a ‘mediator’ in these assumptions. For practical purposes, we divided these six assumptions into two categories, fixable assumptions (FA) and unfixable assumptions (UA). The terms fixable and unfixable refer to statistical solutions at the analysis stage of the research. FA are those that a researcher can tackle statistically after collecting the data, while UA are those that the researcher can try to address, but can never be 100% certain they are
not a concern when interpreting estimates. It is important to distinguish between UA and FA, because UA require intervention at the design stage of the research (i.e., prior to data collection), while FA can be tackled at the analysis stage (i.e., after data collection).

Assumptions 1, 2, 3, and 4 are UA, while assumptions 5 and 6 are FA. Assumption 1 is UA since temporality cannot be introduced in the data with a statistical method. For some research questions, such as those related to a strong theoretical framework like the social causation hypothesis, temporality is often assumed, but cannot be ascertained in cross-sectional data [14, 15]. Assumption 2 is also UA after collecting the data. For example, attempts can be made for controlling ‘unreliability’ either by using the reliability coefficient (if available) [16], or by constructing a latent variable within the structural equation modelling framework [17, 18]. However, the unreliability cannot be controlled with 100% certainty despite these statistical ‘fixes’. The possibility of differential measurement error complicates assumption 2, as the differential and non-differential measurement error may cancel each other out to some extent [19]. Indeed, even if all the confounding variables are measured and included in the models, it is still important that all confounding variables be measured without error, and that they be specified correctly in the regression models.

If both the exposure and mediator are randomly assigned at the design stage, than assumption 3 and 4 are automatically taken care of; however, the exposure can not affect the mediator. Consequently, mediation (indirect effect) cannot be assessed. If the exposure is the only randomly-assigned variable, then assumption 3 regarding exposure-mediator and exposure-outcome confounding are taken care of; however, unmeasured or unaccounted-for mediator-outcome confounding would remain a concern. Post-design strategies, such as propensity score matching, may help tackle unmeasured confounding assumptions, but do not eliminate the threat to the validity of estimates. Similarly, several strategies [20-26] for tackling assumption 4, no intermediate confounders, have been proposed, but the possibility of unmeasured intermediate confounding remains a threat to the identification and interpretation of direct effect estimates, because there may be numerous unmeasured
intermediate confounding variables with unknown distributions and unpredictable strength and associations between themselves and with the covariates, exposure, mediator(s), and outcome.

Others have proposed minimizing the time period between the exposure and mediator. For example, recent studies [11, 12] assessed the mediating role of childhood abuse in the association between childhood socioeconomic status (SES) and health and well-being in adulthood. Such study designs may reduce, but cannot rule out the possibility of intermediate confounding. While some UA can be partially addressed in the analysis stage (as discussed above), the best solutions are implemented at the design stage of the project. Assumption 5 can be tackled by carefully analyzing the form of the association between the exposure, mediator(s), and outcome, and choosing appropriate statistical models that fit the data [13].

A potential solution for assumption 6 can be explained by referring to an empirical example. The aim of the empirical example used in this study was to assess the direct and indirect effect of education on health and well-being in adulthood, using a population-based cohort study in Norway. Several studies have shown that education is associated with better health and well-being, but it is unclear exactly how [27, 28]. Elder [29] proposed the life course perspective as pathways or trajectories defined by sequences of life conditions and social standing. Thus, an education level trajectory can be defined by upward or downward social mobility (via income, management position, occupational hierarchy position, and subjective social status), and its influence on health and well-being in adulthood. Lower education level may lead to exposure to stress from a range of sources [30, 31], which may ultimately affect health and well-being. For instance, respondents with a low level of education are more likely to have an occupation with lower income and prestige [32]. Previous studies have shown that lower income and low job control contribute to lower health and well-being [33-35]. On the contrary, a higher education has been suggested to protect against exposure to negative life events and chronic stressors, in part through an increased sense of control over life events through effort and action [36-38].
Education could affect health and well-being through increased income; power and control at work (management position); prestige and nobility (occupational hierarchy position); perceived higher ranking in a social hierarchy (subjective social status); or any combination of these. Adult SES can be measured by any of the aforementioned indicators [39], and previous research has shown that income [39-41], management position [42], occupation type [39, 41, 42], and subjective social status [43, 44] are all associated with health and well-being.

The assessment of the indirect pathways between education and health and well-being is limited by the statistical methods available in the literature. Assumption 6 concerns interactions between the exposure and mediator(s), the exposure and covariate(s), between different mediators, and between the mediator and covariate(s), regressed on the outcome. Previous studies [39-49] have suffered from methodological limitations, as they did not account for the interactions between education and SES, between indicators of SES, and between SES and confounding variables. Indeed, assessing mediation without accounting for interactions leads to biased estimates [11, 50]. An ‘easy way out’ is to simply not test the interactions, and there has been no solution for this until recently.

Disentangling the pathways between education and health and well-being requires a statistical methodology that allows interactions between indicators of SES, between exposure and mediator(s), and between SES and confounding variables. Previous statistical approaches to assess mediation assumed no interaction between the exposure and mediator(s) [1, 8-10, 51-53], and no interaction between mediators [5]. While those approaches may work when there are multiple causally independent mechanisms (no association, and no interaction between mediators), they are not applicable in settings where interactions are present. Since indicators of SES may interact, and co-occur [39] in the same individual, the ‘no interaction’ assumption may not be satisfied. Other approaches [54] are applicable only if the outcome is rare. However, if a high proportion of people classify themselves as ‘unhealthy’ or as having a ‘low level of well-being’, the assumption of a ‘rare’ outcome would not be satisfied.
Furthermore, several statistical approaches [55-58] to assess mediation do not allow interactions between mediator(s) and confounding variables. The effect of SES on health and well-being may depend on socio-demographic variables [14], and stratifying the analysis for each subgroup may not be feasible or meaningful. One common stratification is gender [11, 14], but the influence of SES on health and well-being may also depend on age group (cohort effect [59]) and childhood SES [14, 60, 61]. Other statistical approaches [62] that allow multiple mediators and interactions between mediators estimate direct and indirect effects separately for a full factorial combinations of mediators. This may not be practical or informative when there are more than two mediators with several categories, as the number of direct/indirect effects increases exponentially.

Recently, Tchetgen Tchetgen [63] proposed a method for estimating natural direct and indirect effects using inverse odds weights (IOW). This method is entirely agnostic with regard to interactions between mediators, between mediator(s) and exposures, or between mediator(s) and confounding variables [63, 64]. The method is valid regardless of whether such interactions are present, without having to assess and specify them [63, 64]. Thus, it provides a practical advantage over previous methods, in that the estimation of only one direct/indirect effect is sufficient for each mediator.

Another issue is the missing values in the dataset. One solution is to exclude all respondents with missing values on any variables in the analysis, but this can reduce sample sizes considerably. For example, an earlier study [14] assessed the direct and indirect effect (via education level) of childhood SES on health and well-being in adulthood, but had to discard almost 40% of the data due to missing values. For this reason, the results represented a highly selected group of participants that responded to all the questions included in the analysis. Any inference drawn from such a selected sample may not apply to the population the sample came from, let alone be comparable with any other population. Multiple imputation (MI) with chained equations and full information maximum likelihood have been considered the best strategies to address missing values. However, previous Stata software [21, 65-74] and other Stata routines (-ml_mediation-, -resboot_mediation-, -sgmediation-,
and -binary_mediation-) for assessing mediation do not support MI data. Therefore we are providing here the Stata code that can be used with any MI dataset in Stata.

Using the IOW approach, the substantive aim of this study was to assess the mediating role of four indicators of SES (income, management position, occupational hierarchy position, and subjective social status) in the association between education and health and well-being.
METHODS

Study population

Tromsø is the largest city in Northern Norway, with more than 70,000 inhabitants. The Tromsø Study is a prospective cohort study of adult respondents residing in the municipality of Tromsø. It is considered representative of its adult population [75]. Six waves of the Tromsø Study, referred to as Tromsø I-VI, were conducted between 1974 and 2007/2010 [75]. The current paper is based on 8,516 respondents who participated in the Tromsø IV (1994-1995), and Tromsø VI (2007-2010) studies (aged 25-74 at baseline, and aged 42-91 at last measurement).

Data sources

**Health and well-being.** Measures of health and well-being were taken from Tromsø VI. Health was measured by the EQ-5D generic descriptive system for health-related quality of life. The EQ-5D includes five dimensions: mobility, self-care, usual activities, pain/discomfort, and anxiety/depression. Each dimension has three levels: 1) no problems, 2) some problems, and 3) unable or extreme problems. In the present analysis, all respondents who ticked level 1 for all five health dimensions were classified as healthy, and all others as relatively unhealthy [14, 15]. Subjective well-being was measured by the response to the first three items on the satisfaction with life scale (SWLS). These were: ‘In most ways my life is close to my ideal’; ‘The conditions of my life are excellent’, and; ‘I am satisfied with my life’. Respondents rated these statements using a 7-point scale ranging from completely disagree (1) to completely agree (7). We classified all those who ticked 6 or 7 on all three items as having a high level of subjective well-being, and all others as having relatively low level of subjective well-being. The cut-off points for classifying health and subjective well-being are in agreement with previous studies [14, 15].
Indicators of SES. Information on education was taken from Tromsø IV study (1994-1995), while other SES indicators were taken from Tromsø VI study (2007-2010). Respondents indicated their highest completed level of education: primary and secondary school or similar (i.e., 7–10 years of schooling); vocational school, high school, college, or university (less than 4 years); and college or university (4 years or more). All those who reported no college or university were classified as having low education and the remaining as having high education.

The question on income read ‘What was the household’s total taxable income last year?’: 1) less than Norwegian Kroner (NOK) 125,000; 2) NOK 125,000-200,000; 3) NOK 201,000-300,000; 4) NOK 301,000-400,000; 5) NOK 401,000-550,000; 6) NOK 551,000-700,000; 7) NOK 701,000-850,000; and 8) more than NOK 850,000 (€1=NOK 9). Those who ticked options 1-4 were considered as having low income, those ticking 5-6 as having medium income, and those ticking 7-8 as having high income.

Management position was measured using two questions: ‘Do you have management responsibilities in your position?’, and; ‘If yes, which kind of management responsibilities do you have in your position?: 1) work management, 2) middle management, 3) senior management, 4) project management’. Those responded ‘no’ to the first question were considered as having no management position. Those who replied yes to the first question and ticked the first two categories of the second question were considered as having a low-level management position, and those who ticked the last two categories of the second question were considered as having a high-level management position.

Occupational hierarchy position was measured as: ‘Which of the following fields describe your profession?: 1) professions without education requirement; 2) process and machine operators or transport work; 3) artisan or similar; ) agriculture, forestry, or fishery work; 5) sales, service, and care professions; 6) office and customer relations; 7) professions that require up to 3 years of university education; 8) professions that require at least 4 years of university education; 9) administrative leader
or politician’. Those ticking any of categories 1-4 were classified as having a low occupational hierarchy position; those ticking categories 5-7 having a medium position, and; those ticking 8-9 were classified as having a high occupational hierarchy position.

Subjective social status was measured as: ‘I consider my occupation to have the following social status in the society (if you are not currently employed, think about your recent occupation)’. The response alternatives were: 1) very high; 2) high; 3) neither high nor low; 4) low, and; 5) very low. Those ticking 1-2 were classified as having a high subjective social status, while those ticking 4-5 were classified as having a low subjective social status. Subjective social status is expected to be adequately reliable [76].

**Potential confounding variables.** Data on the potential confounding variables were taken from the Tromsø IV questionnaire: age, gender, childhood SES (very good or good, difficult, or very difficult), exposure to passive smoking in childhood (yes, no), having enough friends (yes, no), number of friends (0-3, 4-5, 6 or more), marital status (single, married or registered partnership, widow/ widower, divorced or separated), and physical activity in hours/week (less than 1, 1-2, 3 or more). These confounding variables were chosen based on a *priori* knowledge of the association between the exposure and mediators, mediators and outcomes, and exposure and outcomes under study [13-15].

**Statistical analysis**

All analyses were conducted using Stata version 13. To avoid a reduction in sample size and bias related to list-wise deletion, missing values were imputed by the MI procedure in Stata version 13. Missing values were imputed using 50 MI datasets. The proportion (%) of respondents in the unimputed dataset, and in the MI dataset is presented (Table 1).

We did not observe any statistically significant interactions with gender. Therefore, all estimates are presented for men and women combined. The associations between education and adult SES,
education and health and well-being, and SES and health and well-being were assessed with cross-tabulation and chi-square tests (Table 2). Associations between indicators of SES were assessed with the Pearson correlation, and 95% confidence intervals (CIs) were calculated with Fisher’s $z$’ transformation (see eTable 1).

Our aim was to estimate the natural direct and indirect effects of education on health and well-being in adulthood. The mediators were selected based on prior theory and the Causal Steps method [9, 10, 13-15]. We used the difference-in-coefficients method with IOW [63, 64] to assess mediation. An odds ratio scale is not suitable for assessing mediation, as this tends to overestimate the direct effect and underestimate the indirect effect, particularly when the outcome is not rare (e.g., proportion of unhealthy >5%) [15]. This bias in direct/indirect effects increases with prevalence of the outcome; therefore, we recommend estimating relative risks (RRs), even when the outcome is rare. For this reason, we used Poisson regression analysis to estimate the RR and 95% CI of being unhealthy and having a low level of well-being in adulthood dependent on education.

The algorithm for estimating total effects (RR_{TE}), natural direct effects (RR_{NDE}), and natural indirect effects (RR_{NIE}) was carried out in the following steps:

1. Fit the model for MI using mi impute chained software in Stata version 13.
2. Fit a logistic regression model for education (0=high, 1=low) conditional on the indicators of SES and confounding variables.
3. Compute an IOW by taking the inverse of the predicted log odds from step 2 for each observation in the exposed group (education=1 (low)).
4. Assign the IOW of each observation in the unexposed group (education= 0 (high)) equal to 1.
5. Estimate the natural direct effect of education via weighted generalized linear model (family=Poisson) of the regression of the outcome on education and confounding variables, with link=log function and the weights obtained in steps 3 and 4.
6. Estimate the total effect of education using a generalized linear model (family=Poisson) of the regression of the outcome on education and confounding variables, with link=log function.

7. Calculate the natural indirect effects of education on the outcome(s) via the proposed mediator(s) by subtracting the natural direct effects from the total effects as:

\[ \beta \text{ Natural indirect effect} = \beta \text{ Total effect} - \beta \text{ Natural direct effect} \]

8. Bootstrap (5000 replications) with the bias-corrected accelerated bootstrap method to derive standard errors for total effect, natural direct effect, and natural indirect effect.

Steps 2-8 were followed for all mediators combined (Table 3), and separately for each mediator (Table 4). The Stata code for estimating total effect, natural direct effect, and natural indirect effect is provided in eAppendix. In addition, mediation was assessed with the traditional difference method approach, and resultant estimates are provided for comparison purposes in Table 3 and Table 4.
RESULTS

The distribution of general characteristics in the study sample was similar in the unimputed dataset and in the MI dataset (Table 1). The tests for linear trend showed that SES was associated with education in the expected direction; people who reported low education had lower SES (p<0.05). Similarly, having low education was associated with being unhealthy and having a low level of well-being (p<0.05). Income, management position, occupational hierarchy position, and subjective social status were significantly (p<0.05) correlated with each other (see eTable 1). The strongest correlation was between income and occupational hierarchy position ($r$: 0.43, 95% CI: 0.41, 0.44), while the weakest correlation was between income and management position ($r$: 0.22, 95% CI: 0.20, 0.24), and between income and subjective social status ($r$: 0.22, 95% CI: 0.20, 0.24) (see eTable 1). Tests for linear trend showed that SES was associated with health and well-being; those who reported a lower SES were more likely (p<0.05) to be unhealthy and to have a low level of well-being (Table 2).

Multiplicative interactions

Statistically significant (p<0.05) multiplicative interactions were observed between confounding variables, education, and indicators of SES (regressed on health and well-being). Among the respondents with ‘very good’ childhood SES, a higher education level was associated with slightly poorer health (eFigure 1). On the contrary, among respondents with ‘very good’, ‘good’ or ‘difficult’ childhood SES, a higher education level was associated with lower well-being (eFigure 2). Moreover, among the respondents with ‘very good’ childhood SES, a lower income (eFigure 3) and lower subjective social status (eFigure 4) was associated with slightly better health. Among the oldest group of respondents (age 65-74), lower occupational hierarchy position was associated with slightly better health (eFigure 5). Among the respondents with ‘very low’, ‘low’, or ‘neither low nor high’ subjective social status, a management position was associated with lower health (eFigure 6). Lastly, among the respondents with lowest levels of income or a low occupational hierarchy position, a higher management position was associated with lower well-being (eFigure 7, eFigure 8).
**Education and health and well-being**

Low education was associated with being unhealthy (RR\textsubscript{TE}: 1.30, 95% CI: 1.27, 1.31), and having a low level of well-being (RR\textsubscript{TE}: 1.13, 95% CI: 1.11, 1.15) (Table 3). Much of the association between education and health (RR\textsubscript{NIE}: 1.23, 95% CI: 1.18, 1.25) and education and well-being (RR\textsubscript{NIE}: 1.12, 95% CI: 1.10, 1.15) was mediated by all the mediators (Table 3). Occupational hierarchy position mediated most of the effect of education on health (RR\textsubscript{NIE}: 1.14, 95% CI: 1.10, 1.17), while subjective social status mediated most of the effect of education on well-being (RR\textsubscript{NIE}: 1.07, 95% CI: 1.07, 1.09) (Table 4).

Estimates calculated by both the traditional method for assessing mediation (difference approach) and the IOW method are presented in Table 3 and Table 4 for comparison purposes. Both approaches showed results that were in the same direction; however, the indirect effects were generally over-estimated with the traditional method (biased upwards). Consequently, generally the direct effects were under-estimated (biased downwards), as compared to IOW method. The direction and magnitude of bias in direct/indirect effects estimated with traditional method would depend on the magnitude and direction of interactions between the exposure, mediator(s), and covariates.
DISCUSSION

This article contributes to the literature on mediation analysis, as well as to the literature on the importance of education for health-related quality of life and subjective well-being. Theoretically, these findings are in line with the social causation hypothesis [77, 78], whereby social conditions, via lower education level, are associated with lower health and well-being in adulthood. The results indicate that most of the effect of education on health, and almost all of the effect of education on well-being, is mediated by SES.

Consistent with previous findings, SES mediated the effect of education on health and well-being [39-49]. However, this is the first study to present the influence of education on health and well-being through four different indicators of SES. Our findings have several implications for future research. First, they support the hypothesized mechanism that education is transformed into material benefits (in terms of income), as well as the perception of one’s own social standing, which in turn translates into health and well-being. Second, this study contributes to the recognition that each indicator of SES may reflect a different dimension [79]. Third, it highlights subjective social status as part of a hypothesized mechanism through which education influences health and well-being. Fourth, occupational hierarchy position was closely in line with education and explained most of the association between education and health. However, it is plausible that different mechanisms apply to different participants. For instance, among a subset of our study sample, higher education may be associated with lower health and well-being due to unmet expectations and unrealised plans [80]. Other evidence has indicated that achieving a lower level of education than expected is associated with lower health and well-being in adulthood [81].

Education level (relative) tends to be stable over the generations, with children of parents with a low education level becoming adults with a low education level more often than expected by chance [14]. The social selection hypothesis assumes that health and well-being is a function of inter-generational [82] and intra-generational selection processes, whereby the healthy and able tend to
acquire a higher education level. Indeed, intellectual functioning is, at least in part, based on genetic factors [83-85]. In this way, education level may represent a marker of socioeconomic advantage or disadvantage from one generation to the next. Some evidence [86], though not all [82, 84, 85, 87, 88], suggests that genetic factors do not explain observed inequalities in health by SES. Other evidence suggests that intelligence and cognitive ability in childhood are associated with health in adulthood independent of adult SES [89, 90].

Consistent with previous studies [14], significant interactions were observed between childhood SES and education. Previous studies examining the pathways between SES, and health and well-being, have been based on samples that were predominantly comprised of women (Finland [39]), predominantly comprised of men (Germany [40], U.S.A [46]), had a lower proportion of respondents with higher education (Finland [39], Sweden [40, 41], Germany [40], Canada [47], U.S.A [48]), a higher proportion of ‘married’ respondents (England [43]), a higher proportion of respondents with ‘high’ subjective social status (Japan [49]), and those respondents who were relatively older at baseline (England [43], U.S.A [46], Canada [47]). A key difference between Norway and most other countries is that education is entirely free at all levels. This may partly explain the high proportion of respondents with higher education (college or university) in our sample.

Some limitations should be acknowledged: the temporality between mediators and health and well-being cannot be determined empirically in this study. There may be some reverse causation, as those who had low SES might have been unhealthy. Therefore, the present study cannot determine whether SES was the cause, or the consequence of poor health or low well-being. Moreover, the possibility of mood congruency bias and differential measurement error cannot be ruled out [11]. The associations between education, SES, and health and well-being are not necessarily causative and deterministic; it is more likely that they are inter-related and probabilistic. Moreover, there may be unmeasured intermediate confounders [11-14]. For example, there may be other pathways (such as behavioral factors) that mediate the association between education and health [13, 14]. Several studies
have shown that education is closely associated with socially patterned differences in factors such as alcohol intake and smoking [13, 91-93]. Other studies have consistently shown that these behavioural factors are associated with health and well-being in adulthood [13, 15]. Therefore, in the absence of alcohol intake and smoking in the models, the indirect effects presented here are likely to be over-estimated [13, 14]. On the other hand, non-differential measurement error in the mediators would lead to underestimated indirect effects (biased downwards) [13]. Consequently, the direct effects would be biased upwards [13].

The cut-offs used in this paper are aimed to separate the “perfectly healthy/highest well-being” from the rest. We performed the analyses using an alternative cut-off (“most unhealthy/lowest well-being” vs the rest) and obtained consistent results (in the same direction, see eTable 2 and eTable 3). Some of the mediators may confound the association between other mediators and health and well-being. Indeed, it is necessary to assess whether the indirect effect is due to the mediator, or some other variable that is associated with exposure, mediator, and outcome in the same direction [13]. Therefore, we also assessed the independent indirect effect via each mediator, adjusted for the remaining mediators (see eTable 4). Assessing the independent indirect effect of each mediator separately showed that the unique effect of education on health is mediated by income, management position, occupational hierarchy position, and subjective social status (eTable 4). However, for well-being, only income and subjective social status mediated the influence of education (eTable 4).

Despite the strength of the IOW approach in handling exposure-mediator, mediator-mediator, and mediator-confounder multiplicative interactions, there is one shortcomings of this approach. In order to estimate separate natural indirect effects in the context of multiple mediators (for example, two mediators: M1 and M2), one needs to assume that M1 is not an intermediate confounder in the exposure⇒M2⇒outcome association. For instance, it is assumed that management position and occupational hierarchy position do not temporally and causally affect subjective social status. This assumption may not be correct.
In conclusion, after adjusting for several confounding variables, the findings suggest that education is associated with health and well-being in adulthood and that most of this effect is mediated by indicators of SES. Mediation was assessed by the IOW approach, which does not rely on the ‘no interaction’ assumptions. We provide Stata code that makes it easy to assess mediation by the IOW approach in any MI dataset.
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Table 1. General Characteristics of the Study Sample in the Un-imputed dataset and the dataset with Multiple Imputations (n=8,516)

<table>
<thead>
<tr>
<th>Characteristics</th>
<th>Un-imputed dataset</th>
<th>Dataset with multiple imputations</th>
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<tr>
<td>55-64</td>
<td>1545</td>
<td>18.1</td>
</tr>
<tr>
<td>65-74</td>
<td>436</td>
<td>5.1</td>
</tr>
<tr>
<td>Gender(^b)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Male</td>
<td>4008</td>
<td>47.1</td>
</tr>
<tr>
<td>Female</td>
<td>4508</td>
<td>52.9</td>
</tr>
<tr>
<td>Mother’s psychological problems(^b)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>No</td>
<td>7959</td>
<td>93.5</td>
</tr>
<tr>
<td>Yes</td>
<td>557</td>
<td>6.5</td>
</tr>
<tr>
<td>Father’s psychological problems(^b)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>No</td>
<td>8284</td>
<td>97.3</td>
</tr>
<tr>
<td>Yes</td>
<td>232</td>
<td>2.7</td>
</tr>
<tr>
<td>Exposure to passive smoke in childhood</td>
<td></td>
<td></td>
</tr>
<tr>
<td>No</td>
<td>2193</td>
<td>25.8</td>
</tr>
<tr>
<td>Yes</td>
<td>6318</td>
<td>74.2</td>
</tr>
<tr>
<td>Marital Status</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Single</td>
<td>1766</td>
<td>20.8</td>
</tr>
<tr>
<td>Married or registered partnership</td>
<td>5526</td>
<td>65.0</td>
</tr>
<tr>
<td>Widowed, divorced, or separated</td>
<td>1207</td>
<td>14.2</td>
</tr>
<tr>
<td>Childhood socioeconomic status</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Very good or good</td>
<td>5278</td>
<td>66.8</td>
</tr>
<tr>
<td>Difficult or very difficult</td>
<td>2626</td>
<td>33.2</td>
</tr>
<tr>
<td>Having enough friends</td>
<td></td>
<td></td>
</tr>
<tr>
<td>No</td>
<td>1434</td>
<td>18.3</td>
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<tr>
<td>Yes</td>
<td>6414</td>
<td>81.7</td>
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<td>Number of friends</td>
<td></td>
<td></td>
</tr>
<tr>
<td>0-3</td>
<td>3112</td>
<td>42.2</td>
</tr>
<tr>
<td>4-5</td>
<td>2098</td>
<td>28.4</td>
</tr>
<tr>
<td>6 or more</td>
<td>2169</td>
<td>29.4</td>
</tr>
<tr>
<td>Physical activity (hours/week)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Less than 1</td>
<td>2063</td>
<td>24.3</td>
</tr>
<tr>
<td>1-2</td>
<td>3091</td>
<td>36.5</td>
</tr>
<tr>
<td>3 or more</td>
<td>3324</td>
<td>39.2</td>
</tr>
<tr>
<td>Education</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Low</td>
<td>5829</td>
<td>68.6</td>
</tr>
<tr>
<td>High</td>
<td>2663</td>
<td>31.4</td>
</tr>
<tr>
<td>Income</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Low (up to 400,000NOK)</td>
<td>3039</td>
<td>38.3</td>
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<tr>
<td>Middle (401,000-700,000NOK)</td>
<td>2947</td>
<td>37.2</td>
</tr>
<tr>
<td>High (701,000NOK and above)</td>
<td>1944</td>
<td>24.5</td>
</tr>
<tr>
<td>Management position</td>
<td></td>
<td></td>
</tr>
<tr>
<td>No</td>
<td>4396</td>
<td>64.4</td>
</tr>
<tr>
<td>Low</td>
<td>1636</td>
<td>24.0</td>
</tr>
<tr>
<td>High</td>
<td>795</td>
<td>11.6</td>
</tr>
<tr>
<td>Occupational hierarchy position</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Low</td>
<td>1923</td>
<td>26.7</td>
</tr>
<tr>
<td>Middle</td>
<td>3719</td>
<td>51.5</td>
</tr>
<tr>
<td>High</td>
<td>1575</td>
<td>21.8</td>
</tr>
<tr>
<td>Subjective social status</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Low</td>
<td>2722</td>
<td>35.2</td>
</tr>
<tr>
<td>Neither low nor high</td>
<td>4419</td>
<td>57.2</td>
</tr>
<tr>
<td>High</td>
<td>587</td>
<td>7.6</td>
</tr>
<tr>
<td>Health(^c)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Unhealthy</td>
<td>4291</td>
<td>55.0</td>
</tr>
<tr>
<td>Healthy</td>
<td>3511</td>
<td>45.0</td>
</tr>
<tr>
<td>Well-being(^d)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Low</td>
<td>5804</td>
<td>68.2</td>
</tr>
<tr>
<td>High</td>
<td>2712</td>
<td>31.8</td>
</tr>
</tbody>
</table>

\(^a\) The numbers do not add up to 8,516 due to missing values.
\(^b\) There were no missing values, so no imputations were made for these variables.
\(^c\) Health was assessed by the EQ-5D generic measure of health-related quality of life
\(^d\) Well-being was measured by the satisfaction with life scale (SWLS)
Table 2. Distribution (%) of Adult Socioeconomic Status (SES) and Health and Well-being by level of Education, and SES by Health and Well-being (n=8,516)

<table>
<thead>
<tr>
<th></th>
<th>Education</th>
<th>Health</th>
<th>Well-being</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Low (n=5,829)</td>
<td>High (n=2,663)</td>
<td>Test statistic</td>
</tr>
<tr>
<td>Income&lt;sup&gt;c,e&lt;/sup&gt;</td>
<td>Low</td>
<td>48.4</td>
<td>17.5</td>
</tr>
<tr>
<td></td>
<td>Middle</td>
<td>37.7</td>
<td>36.3</td>
</tr>
<tr>
<td></td>
<td>High</td>
<td>14.0</td>
<td>46.3</td>
</tr>
<tr>
<td>Management position&lt;sup&gt;e&lt;/sup&gt;</td>
<td>No</td>
<td>70.4</td>
<td>52.7</td>
</tr>
<tr>
<td></td>
<td>Low</td>
<td>22.4</td>
<td>27.1</td>
</tr>
<tr>
<td></td>
<td>High</td>
<td>7.2</td>
<td>20.3</td>
</tr>
<tr>
<td>Occupational hierarchy&lt;sup&gt;e&lt;/sup&gt;</td>
<td>Low</td>
<td>39.6</td>
<td>2.6</td>
</tr>
<tr>
<td></td>
<td>Middle</td>
<td>54.7</td>
<td>45.7</td>
</tr>
<tr>
<td></td>
<td>High</td>
<td>5.7</td>
<td>51.7</td>
</tr>
<tr>
<td>Subjective social status&lt;sup&gt;d,e&lt;/sup&gt;</td>
<td>Low</td>
<td>10.2</td>
<td>2.1</td>
</tr>
<tr>
<td></td>
<td>Similar</td>
<td>65.4</td>
<td>55.9</td>
</tr>
<tr>
<td></td>
<td>High</td>
<td>24.4</td>
<td>57.7</td>
</tr>
</tbody>
</table>
| Health<sup>c,e</sup>    | Unhealthy | 60.2  | 44.0 | \(\chi^2 (1) = 179.86^f\) | \n | \n | \n | \n | \n
<sup>a</sup>EQ-5D: Health was assessed by the EQ-5D generic measure of health-related quality of life
<sup>b</sup>SWLS: Well-being was measured by the satisfaction with life scale (SWLS)
<sup>c</sup>Income: Low (up to 400,000NOK), Middle (401,000-700,000NOK), High (701,000NOK and above)
<sup>d</sup>Subjective social status: Similar (Neither low nor high)
<sup>e</sup>Test for linear trend \(p<0.05\)
<sup>f</sup>\(p<0.05\)
Table 3: Total, Direct and Indirect Effect of Education on Health and Well-being (n=8,516)

<table>
<thead>
<tr>
<th></th>
<th>Health a</th>
<th>Well-being b</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Total effect</td>
<td>Natural direct effect</td>
</tr>
<tr>
<td></td>
<td>RR 95% CI</td>
<td>RR 95% CI</td>
</tr>
<tr>
<td>Low education c</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Traditional</td>
<td>1.30 1.27, 1.31</td>
<td>1.08 1.03, 1.15</td>
</tr>
<tr>
<td>IOW</td>
<td>1.30 1.27, 1.31</td>
<td>1.06 1.02, 1.10</td>
</tr>
<tr>
<td>Low education c</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Traditional</td>
<td>1.13 1.11, 1.15</td>
<td>0.99 0.96, 1.00</td>
</tr>
<tr>
<td>IOW</td>
<td>1.13 1.11, 1.15</td>
<td>1.00 0.99, 1.02</td>
</tr>
</tbody>
</table>

aEQ-5D: Health was assessed by the EQ-5D generic measure of health-related quality of life. Healthy for EQ-5D included all respondents ticking level one for all five dimensions.

bSWLS: Well-being was measured by the first three items from the satisfaction with life scale measured on a 7-point scale. High wellbeing included those who reported 6 or 7 for all three items.

cEducation: (Low= primary and secondary school or similar (i.e. 7–10 years of schooling) or vocational school or high school,) (High (reference)= college or university (less than 4 years) or college or university (4 years or more))

All models adjusted for age, gender, exposure to passive smoke in childhood, having enough friends, number of friends, marital status, physical activity, mothers’ psychological problems, fathers’ psychological problems, and childhood socioeconomic status.
Table 4: Total, Direct and Indirect Effect of Education on Health and Well-being (n=8,516)

<table>
<thead>
<tr>
<th></th>
<th>Health</th>
<th></th>
<th>Well-being</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Total effect</td>
<td>Direct effect</td>
<td>Indirect effect</td>
<td>Total effect</td>
</tr>
<tr>
<td>RR  95% CI</td>
<td>RR  95% CI</td>
<td>RR  95% CI</td>
<td>RR  95% CI</td>
<td>RR  95% CI</td>
</tr>
<tr>
<td>Only income</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Low educationc</td>
<td>Traditional</td>
<td>1.30</td>
<td>1.27, 1.31</td>
<td>1.19</td>
</tr>
<tr>
<td></td>
<td>IOW</td>
<td>1.30</td>
<td>1.27, 1.31</td>
<td>1.22</td>
</tr>
<tr>
<td>Only management position</td>
<td>Traditional</td>
<td>1.30</td>
<td>1.27, 1.31</td>
<td>1.27</td>
</tr>
<tr>
<td></td>
<td>IOW</td>
<td>1.30</td>
<td>1.27, 1.31</td>
<td>1.28</td>
</tr>
<tr>
<td>Only occupational hierarchy position</td>
<td>Traditional</td>
<td>1.30</td>
<td>1.27, 1.31</td>
<td>1.15</td>
</tr>
<tr>
<td></td>
<td>IOW</td>
<td>1.30</td>
<td>1.27, 1.31</td>
<td>1.14</td>
</tr>
<tr>
<td>Only subjective social status</td>
<td>Traditional</td>
<td>1.30</td>
<td>1.27, 1.31</td>
<td>1.23</td>
</tr>
<tr>
<td></td>
<td>IOW</td>
<td>1.30</td>
<td>1.27, 1.31</td>
<td>1.25</td>
</tr>
</tbody>
</table>

aEQ-5D: Health was assessed by the EQ-5D generic measure of health-related quality of life. Healthy for EQ-5D included all respondents ticking level one for all five dimensions.
bSWLS: Well-being was measured by the first three items from the satisfaction with life scale measured on a 7-point scale. High well-being included those who reported 6 or 7 for all three items.
cEducation: (Low= primary and secondary school or similar (i.e. 7–10 years of schooling) or vocational school or high school,) (High (reference)= college or university (less than 4 years) or college or university (4 years or more))

All models adjusted for potential confounding variables (age, gender, exposure to passive smoke in childhood, having enough friends, number of friends, marital status, physical activity, mothers’ psychological problems, fathers’ psychological problems, and childhood socioeconomic status.)
Supplementary Digital Content

Citation:
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eAppendix 1: Stata Code for assessing mediation with a group of mediators (M1, M2, M3, M4) together.

Sentences in green starting with (*) are not part of the computer code, and serve only as an explanation of the process. The Stata code is coloured in blue. The highlighted parts are names of the variables, which can be replaced accordingly.

*For all mediators (M1 M2 M3 M4) together.

*Code for estimating natural direct, natural indirect, and total effect using inverse odds weighting with multiple imputed data (MI) in Stata

*The Stata code provided given below can be followed for any multiple imputed dataset in Stata, by replacing *the exposure, mediator(s), outcome, and confounding variables accordingly.

```
program IOWMI, rclass
* Retain estimates of predicted probability, inverse odds, and inverse odds weights for later use;
capture drop linpred predprob inverseodds wt_iow
* Fit a logistic regression model for education (0=high, 1=low) conditional on the mediators and confounding variables.
mi estimate, saving(miest): logit education M1 M2 M3 M4 confounding_variables
* Calculate linear prediction for each observation and use that to calculate predicted probabilities and inverse odds;
mi predict linpred using miest, xb
mi passive: gen predprob = exp(linpred)/(1+exp(linpred))
mi passive: gen inverseodds = ((1-predprob)/predprob)
* Calculate inverse odds weights;
* Assign the IOW of each observation in the unexposed group (education= 0 (high)) equal to 1.
mi passive: gen wt_iow = inverseodds if education==0
* Compute an IOW by taking the inverse of the predicted log odds for each observation in the exposed group (education=1 (low)).
mi passive: replace wt_iow = inverseodds if education==1
```
* Estimate the total effect of education using a generalized linear model (family=Poisson) of the regression of the outcome on education and confounding variables, with link=log function;

```
mi estimate, saving(miest1) eform post: glm outcome education confounding_variables , fam(poisson) link(log) vce(robust)
matrix bb_total= e(b_mi)
scalar b_total=(bb_total[1,1])
return scalar b_total=bb_total[1,1]
```

* Estimate the natural direct effect of education via weighted generalized linear model *(family=Poisson) of the regression of the outcome on education and confounding factors, with *link=log function and the weights obtained earlier

```
mi estimate, saving(miest2) eform post: glm outcome education confounding_variables [pweight=wt_iow], fam(poisson) link(log) vce(robust)
matrix bb_direct = e(b_mi)
scalar b_direct=(bb_direct[1,1])
return scalar b_direct=bb_direct[1,1]
```

* Calculate the natural indirect effects of education on the outcome via the proposed mediators by subtracting the direct effects from the total effects as;

```
return scalar b_indirect = b_total-b_direct
end

*Estimate 95% confidence intervals with bootstrapping

```
bootstrap exp(r(b_indirect)) exp(r(b_direct)) exp(r(b_total)), seed(12345) reps(100): IOWM
estat bootstrap, all
```
eAppendix 2: Stata Code for assessing mediation with a single mediator (M1) separately (assuming that other mediators are not confounders):

Sentences in green starting with (*) are not part of the computer code, and serve only as an explanation of the process. The Stata code is coloured in blue. The highlighted parts are names of the variables, which can be replaced accordingly.

*Code for estimating natural direct, natural indirect, and total effect using inverse odds weighting with multiple imputed data (MI) in Stata

*The Stata code provided given below can be followed for any multiple imputed dataset in Stata, by replacing *the exposure, mediator, outcome, and confounding variables accordingly.

```
program IOWMI, rclass
*Retain estimates of predicted probability, inverse odds, and inverse odds weights for later use ;
capture drop impred predprob inverseodds wt_iow
* Fit a logistic regression model for education (0=high, 1=low) conditional on the mediator and confounding variables.
mi estimate, saving(miest): logit education M1 confounding_variables
*Calculate linear prediction for each observation and use that to calculate predicted probabilities and inverse odds;
mi predict impred using miest, xb
mi passive: gen predprob = exp(linpred)/(1+exp(linpred))
mi passive: gen inverseodds = ((1-predprob)/predprob)
*Assign the IOW of each observation in the unexposed group (education= 0 (high)) equal to 1.
mi passive: gen wt_iow = 1 if education==0
* Compute an IOW by taking the inverse of the predicted log odds for each observation in the exposed group (education=1 (low)).
mi passive: replace wt_iow = inverseodds if education==1
* Estimate the total effect of education using a generalized linear model (family=Poisson) of the regression of the outcome on education and confounding variables, with link=log function;
mi estimate, saving(miest1) eform post: glm outcome education confounding_variables, fam(poisson) link(log) vce(robust)
matrix bb_total= e(b_mi)
scalar b_total=(bb_total[1,1])
return scalar b_total=bb_total[1,1]
* Estimate the natural direct effect of education via weighted generalized linear model *(family=Poisson) of the regression of the outcome on education and confounding factors, with link=log function and the weights obtained earlier
```

mi estimate, saving(mi.est) eform post: glm outcome education confounding_variables [pweight=wt_iow], fam( poisson) link(log) vce(robust)

matrix bb_direct = e(b_mi)

scalar b_direct=(bb_direct[1,1])

return scalar b_direct=bb_direct[1,1]

* Calculate the natural indirect effects of education on the outcome via the proposed mediator by subtracting the
direct effects from the total effects as;

return scalar b_indirect = b_total-b_direct

end

*Estimate 95% confidence intervals with bootstrapping

*Note that only 100 replications are requested below, and number can be increased accordingly

bootstrap exp(r(b_indirect)) exp(r(b_direct)) exp(r(b_total)), seed(12345) reps(100): IOWMI

estat bootstrap, all
eAppendix 3: Stata Code for assessing mediation with a single mediator (M1) separately (adjusted for other mediators):

Sentences in green starting with (*) are not part of the computer code, and serve only as an explanation of the process. The Stata code is coloured in blue. The highlighted parts are names of the variables, which can be replaced accordingly.

*Code for estimating natural direct, natural indirect, and total effect using inverse odds weighting with multiple imputed data (MI) in Stata

*The Stata code provided given below can be followed for any multiple imputed dataset in Stata, by replacing *the exposure, mediator (s), outcome, and confounding variables accordingly.

program IOWMI, rclass
*Retain estimates of predicted probability, inverse odds, and inverse odds weights for later use;
capture drop impred predprob inverseodds wt_iow
* Fit a logistic regression model for education (0=high, 1=low) conditional on the mediators and *confounding variables.

*Note that the mediator of interest is M1, while the remaining mediators (M2 M3 M4) serve as confounding variables in the analysis.

*Note that it should be assumed that the mediators M2, M3, and M4 are not intermediate confounders in the *model

*Education → M1 → Outcome

mi estimate, saving(miest): logit education M1 M2 M3 M4 confounding_variables
*Calculate linear prediction for each observation and use that to calculate predicted probabilities and inverse odds;
mi predict impred using miest, xb
mi passive: gen predprob = exp(impred)/(1+exp(impred))
mi passive: gen inverseodds = ((1-predprob)/predprob)
*Calculate inverse odds weights;
*Assign the IOW of each observation in the unexposed group (education= 0 (high)) equal to 1.
mi passive: gen wt_iow = 1 if education==0
* Compute an IOW by taking the inverse of the predicted log odds for each observation in the *exposed group (education=1 (low)).
mi passive: replace wt_iow = inverseodds if education==1
* Estimate the total effect of education using a generalized linear model (family=Poisson) of the *regression of the outcome on education and confounding variables, with link=log function;
mi estimate, saving(miest1) eform post: glm outcome education M2 M3 M4 confounding_variables , fam(poisson) link(log) vce(robust)
matrix bb_total= e(b_mi)
scalar b_total=(bb_total[1,1])
return scalar b_total=bb_total[1,1]

* Estimate the natural direct effect of education via weighted generalized linear model *(family=Poisson) of the regression of the outcome on education and confounding factors, with *link=log function and the weights obtained earlier

mi estimate, saving(miest2) eform post: glm outcome education M2 M3 M4 confounding_variables [pweight=wt_iow], fam(poisson) link(log) vce(robust)

matrix bb_direct = e(b_mi)
scalar b_direct=(bb_direct[1,1])
return scalar b_direct=bb_direct[1,1]

* Calculate the natural indirect effects of education on the outcome via the proposed mediator by subtracting the direct effects from the total effects as;

return scalar b_indirect = b_total-b_direct
end

*Estimate 95% confidence intervals with bootstrapping

*Note that only 100 replications are requested below, and number can be increased accordingly

bootstrap exp(r(b_indirect)) exp(r(b_direct)) exp(r(b_total)), seed(12345) reps(100): IOWMI
estat bootstrap, all
Table 1: Pearson Correlation Between Indicators of Adult Socioeconomic Status (SES).

<table>
<thead>
<tr>
<th></th>
<th>Income</th>
<th>Management position</th>
<th>Occupational hierarchy position</th>
<th>Subjective social status</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>r 95% CI</td>
<td>r 95% CI</td>
<td>r 95% CI</td>
<td>r</td>
</tr>
<tr>
<td>Income</td>
<td>1.00</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Management position</td>
<td>0.22 0.20, 0.24</td>
<td>1.00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Occupational hierarchy position</td>
<td>0.43 0.41, 0.44</td>
<td>0.26 0.24, 0.28</td>
<td>1.00</td>
<td></td>
</tr>
<tr>
<td>Subjective social status</td>
<td>0.22 0.20, 0.24</td>
<td>0.28 0.26, 0.30</td>
<td>0.34 0.32, 0.36</td>
<td>1.00</td>
</tr>
</tbody>
</table>
Table 2. Proportion (%) of Health and Well-being in the Un-imputed Dataset, and in the Imputed Dataset with Multiple Imputation with Alternative Cut offs (n=8,516)

<table>
<thead>
<tr>
<th>Health and well-being</th>
<th>Un-imputed dataset</th>
<th>Imputed dataset</th>
</tr>
</thead>
<tbody>
<tr>
<td>- Health (EQ-5D)</td>
<td>Healthy</td>
<td>89.2</td>
</tr>
<tr>
<td></td>
<td>Unhealthy</td>
<td>10.8</td>
</tr>
<tr>
<td>- Well-being (SWLS)</td>
<td>High</td>
<td>99.0</td>
</tr>
<tr>
<td></td>
<td>Low</td>
<td>0.9</td>
</tr>
</tbody>
</table>

EQ-5D: Health was assessed by the EQ-5D generic measure of health-related quality of life. The sum of five indicators (range: 5–15) was divided in two groups. Those with the scores 5-7 were considered as healthy, while those with the scores 8 and above were considered as unhealthy.

SWLS: Well-being was measured by the first three items from the satisfaction with life scale measured on a 7-point scale. The sum of three indicators (range: 3-21) was divided in two groups. Those with the scores 6-21 were considered as having a high level of well-being, while those with the scores 3-5 were considered as having a low level of well-being.
Table 3: Total, Natural Direct and Natural Indirect Effect of Education on Health and Well-being with Alternative Cut offs (n=8,516)

<table>
<thead>
<tr>
<th>Education&lt;sup&gt;c&lt;/sup&gt;</th>
<th>Health&lt;sup&gt;a&lt;/sup&gt;</th>
<th>Total effect</th>
<th>Natural direct effect</th>
<th>Natural indirect effect</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>RR</td>
<td>95% CI</td>
<td>RR</td>
<td>95% CI</td>
</tr>
<tr>
<td>High</td>
<td>1.00</td>
<td></td>
<td>1.00</td>
<td></td>
</tr>
<tr>
<td>Low</td>
<td>1.65</td>
<td>1.45, 1.83</td>
<td>1.20</td>
<td>0.99, 1.39</td>
</tr>
</tbody>
</table>

Well-being<sup>b</sup>

<table>
<thead>
<tr>
<th>Education&lt;sup&gt;c&lt;/sup&gt;</th>
<th>Well-being&lt;sup&gt;b&lt;/sup&gt;</th>
<th>Total effect</th>
<th>Natural direct effect</th>
<th>Natural indirect effect</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>RR</td>
<td>95% CI</td>
<td>RR</td>
<td>95% CI</td>
</tr>
<tr>
<td>High</td>
<td>1.00</td>
<td></td>
<td>1.00</td>
<td></td>
</tr>
<tr>
<td>Low</td>
<td>1.83</td>
<td>1.63, 2.12</td>
<td>1.17</td>
<td>0.54, 1.65</td>
</tr>
</tbody>
</table>

<sup>a</sup>EQ-5D: Health was assessed by the EQ-5D generic measure of health-related quality of life. The sum of five indicators (range: 5–15) was divided in two groups. Those with the scores 5-7 were considered as healthy, while those with the scores 8 and above were considered as unhealthy.

<sup>b</sup>SWLS: Well-being was measured by the first three items from the satisfaction with life scale measured on a 7-point scale. The sum of three indicators (range: 3-21) was divided in two groups. Those with the scores 6-21 were considered as having a high level of well-being, while those with the scores 3-5 were considered as having a low level of well-being.

<sup>c</sup>Education: (Low= primary and secondary school or similar (i.e. 7–10 years of schooling) or vocational school or high school,) (High= college or university (less than 4 years) or college or university (4 years or more))

All models adjusted for age, gender, exposure to passive smoke in childhood, having enough friends, number of friends, marital status, physical activity, mothers’ psychological problems, fathers’ psychological problems, and childhood socioeconomic status.
### Table 4: Total, Natural Direct and Natural Indirect Effect of Education on Health and Well-being (mediator-adjusted) (n=8,516)

<table>
<thead>
<tr>
<th></th>
<th>Health (a)</th>
<th></th>
<th>Well-being (b)</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Total effect</td>
<td>Natural direct effect</td>
<td>Natural indirect effect</td>
<td>Total effect</td>
</tr>
<tr>
<td></td>
<td>RR</td>
<td>95% CI</td>
<td>RR</td>
<td>95% CI</td>
</tr>
<tr>
<td><strong>Only income(d)</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>High</td>
<td>1.00</td>
<td>1.00</td>
<td>1.00</td>
<td>1.00</td>
</tr>
<tr>
<td>Low</td>
<td>1.12</td>
<td>1.07, 1.18</td>
<td>1.06</td>
<td>1.01, 1.14</td>
</tr>
<tr>
<td><strong>Only management position(e)</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>High</td>
<td>1.00</td>
<td>1.00</td>
<td>1.00</td>
<td>1.00</td>
</tr>
<tr>
<td>Low</td>
<td>1.08</td>
<td>1.03, 1.15</td>
<td>1.04</td>
<td>1.01, 1.17</td>
</tr>
<tr>
<td><strong>Only occupational hierarchy position(f)</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>High</td>
<td>1.00</td>
<td>1.00</td>
<td>1.00</td>
<td>1.00</td>
</tr>
<tr>
<td>Low</td>
<td>1.14</td>
<td>1.11, 1.20</td>
<td>1.06</td>
<td>1.02, 1.14</td>
</tr>
<tr>
<td><strong>Only subjective social status(g)</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>High</td>
<td>1.00</td>
<td>1.00</td>
<td>1.00</td>
<td>1.00</td>
</tr>
<tr>
<td>Low</td>
<td>1.10</td>
<td>1.05, 1.15</td>
<td>1.06</td>
<td>1.01, 1.13</td>
</tr>
</tbody>
</table>

\(a\) EQ-5D: Health was assessed by the EQ-5D generic measure of health-related quality of life. Healthy for EQ-5D included all respondents ticking level one for all five dimensions.

\(b\) SWLS: Well-being was measured by the first three items from the satisfaction with life scale measured on a 7-point scale. High wellbeing included those who reported 6 or 7 for all three items.

\(c\) Education: (Low= primary and secondary school or similar (i.e. 7–10 years of schooling) or vocational school or high school,) (High= college or university (less than 4 years) or college or university (4 years or more))

All models adjusted for potential confounding variables (age, gender, exposure to passive smoke in childhood, having enough friends, number of friends, marital status, physical activity, mothers’ psychological problems, fathers’ psychological problems, and childhood socioeconomic status.)

\(d\) Adjusted for confounding variables + management position, occupational hierarchy position and subjective social status.

\(e\) Adjusted for confounding variables + income, occupational hierarchy position and subjective social status.

\(f\) Adjusted for confounding variables + income, management position and subjective social status.

\(g\) Adjusted for confounding variables + income, management position and occupational hierarchy position.
eFigure 1: The effect of education on health by childhood socioeconomic status.

![Graph showing the effect of education on health by CSES](image)

- **Education (CSES)**
  - CSES = very good
  - CSES = good
  - CSES = difficult
  - CSES = very difficult

- **Health (EQ-5D)**
  - 5.7
  - 5.6
  - 5.5
  - 5.4
  - 5.3
  - 5.2

- **Education**: 1, 2, 3, 4, 5

---

eFigure 2: The effect of education on subjective well-being by childhood socioeconomic status.

![Graph showing the effect of education on SWLS by CSES](image)

- **Subjective well-being (SWLS)**
  - 18.5
  - 18
  - 17.5
  - 17
  - 16.5

- **Education**: 1, 2, 3, 4, 5

---

**Legend**

- CSES = very good
- CSES = good
- CSES = difficult
- CSES = very difficult
eFigure 3: The effect of income on health by childhood socioeconomic status.

![Graph showing the effect of income on health by childhood socioeconomic status.](image1)

- **Income by childhood socioeconomic status (CSES)**
- **Health (EQ-5D)**
- Colors represent different levels of childhood socioeconomic status: CSES = very good, CSES = good, CSES = difficult, CSES = very difficult.

eFigure 4: The effect of subjective social status on health by childhood socioeconomic status.

![Graph showing the effect of subjective social status on health by childhood socioeconomic status.](image2)

- **Subjective social status by childhood socioeconomic status (CSES)**
- **Health (EQ-5D)**
- Colors represent different levels of childhood socioeconomic status: CSES = very good, CSES = good, CSES = difficult, CSES = very difficult.
**eFigure 5:** The effect of occupational hierarchy position on health by age groups.

**eFigure 6:** The effect of management position on health by subjective social status.
eFigure 7: The effect of management position on subjective well-being by income.

Subjective Well-being (SWLS)

Management position by income

Subjective Well-being (SWLS)

Management position by occupational hierarchy position

eFigure 8: The effect of management position on subjective well-being by occupational hierarchy position.