Table 1

Exclusion Criteria for Estimating the Controlled Direct Effects with a Binary Mediator

Selected Subpopulations	Exclusion Criteria
Always Employed under Either LFA or Control	$\theta_{Z_1} > Max(\theta_{Z_1} A=1,Z=0) \text{ or } \theta_{Z_0} > Max(\theta_{Z_0} A=0,Z=0)$
Always Employed under Either LFA or Control	$\theta_{Z_1} < Min(\theta_{Z_1} A=1,Z=1) \text{ or } \theta_{Z_0} < Min(\theta_{Z_0} A=0,Z=1)$

Table 2

Inclusion Criteria for Estimating the Natural Direct and Indirect Effects with a Binary Mediator

Selected Subpopulations	Inclusion Criteria
Always Employed Regardless of Treatment	$\theta_{Z_1} > Max(\theta_{Z_1} A=1,Z=0) \text{ and } \theta_{Z_0} > Max(\theta_{Z_0} A=0,Z=0)$
Never Employed Regardless of Treatment	$\theta_{Z_1} < Min(\theta_{Z_1} A=1,Z=1)$ and $\theta_{Z_0} < Min(\theta_{Z_0} A=0,Z=1)$
Probably Employed under LFA and Control	$Min(\theta_{Z_1} A=1,Z=1) \leq \theta_{Z_1} \leq Max(\theta_{Z_1} A=1,Z=0)$ and
	$Min(\theta_{Z_0} A = 0, Z = 1) \le \theta_{Z_0} \le Max(\theta_{Z_0} A = 0, Z = 0)$

Table 3

Exclusion Criteria for Estimating the Controlled Direct Effects with a Three-Category Mediator

Selected Subpopulations	Exclusion Criteria
Never Having Zero or Low or	$\theta_{Z_1=0} > Min[Max(\theta_{Z_1=0} A=1,Z=0), Max(\theta_{Z_1=0} A=1,Z=1), Max(\theta_{Z_1=0} A=1,Z=2)]$
High Employment if Treated	$\theta_{Z_1=0} < Max \big[ Min \big( \theta_{Z_1=0}   A=1, Z=0 \big), Min \big( \theta_{Z_1=0}   A=1, Z=1 \big), Min \big( \theta_{Z_1=0}   A=1, Z=2 \big) \big]$
	$\theta_{Z_1=1} > Min\big[Max\big(\theta_{Z_1=1} A=1,Z=0\big), Max\big(\theta_{Z_1=1} A=1,Z=1\big), Max\big(\theta_{Z_1=1} A=1,Z=2\big)\big]$
	$\theta_{Z_1=1} < Max \big[ Min \big( \theta_{Z_1=1}   A=1, Z=0 \big), Min \big( \theta_{Z_1=1}   A=1, Z=1 \big), Min \big( \theta_{Z_1=1}   A=1, Z=2 \big) \big]$
	$\theta_{Z_1=2} > Min\big[Max\big(\theta_{Z_1=2} A=1,Z=0\big), Max\big(\theta_{Z_1=2} A=1,Z=1\big), Max\big(\theta_{Z_1=2} A=1,Z=2\big)\big]$
	$\theta_{Z_1=2} < Max \big[ Min \big( \theta_{Z_1=2}   A=1, Z=0 \big), Min \big( \theta_{Z_1=2}   A=1, Z=1 \big), Min \big( \theta_{Z_1=2}   A=1, Z=2 \big) \big]$
Never Having Zero or Low or	$\theta_{Z_0=0} > Min[Max(\theta_{Z_0=0} A=0,Z=0), Max(\theta_{Z_0=0} A=0,Z=1), Max(\theta_{Z_0=0} A=0,Z=2)]$
High Employment if Untreated	$\theta_{Z_0=0} < Max \big[ Min \big( \theta_{Z_0=0}   A=0, Z=0 \big), Min \big( \theta_{Z_0=0}   A=0, Z=1 \big), Min \big( \theta_{Z_0=0}   A=0, Z=2 \big) \big]$
	$\theta_{Z_0=1} > Min\big[Max\big(\theta_{Z_0=1} A=0,Z=0\big), Max\big(\theta_{Z_0=1} A=0,Z=1\big), Max\big(\theta_{Z_0=1} A=0,Z=2\big)\big]$
	$\theta_{Z_0=1} < Max \big[ Min \big( \theta_{Z_0=1}   A=0, Z=0 \big), Min \big( \theta_{Z_0=1}   A=0, Z=1 \big), Min \big( \theta_{Z_0=1}   A=0, Z=2 \big) \big]$
	$\theta_{Z_0=2} > Min[Max(\theta_{Z_0=2} A=0,Z=0), Max(\theta_{Z_0=2} A=0,Z=1), Max(\theta_{Z_0=2} A=0,Z=2)]$
	$\theta_{Z_0=2} < Max \big[ Min \big( \theta_{Z_0=2}   A=0, Z=0 \big), Min \big( \theta_{Z_0=2}   A=0, Z=1 \big), Min \big( \theta_{Z_0=2}   A=0, Z=2 \big) \big]$

Table 4

Inclusion Criteria for Estimating the Natural Direct Effect and Natural Indirect Effect with a Three-Category Mediator

Selected Subpopulations	Inclusion Criteria
Always Having Zero Employment	$\theta_{Z_1=0} > Max[Max(\theta_{Z_1=0} A=1,Z=1),Max(\theta_{Z_1=0} A=1,Z=2)]$
Regardless of Treatment	and $\theta_{Z_0=0} > Max[Max(\theta_{Z_0=0} A=0,Z=1),Max(\theta_{Z_0=0} A=0,Z=2)]$
Always Having Low Employment	$\theta_{Z_1=1} > Max[Max(\theta_{Z_1=1} A=1,Z=0), Max(\theta_{Z_1=1} A=1,Z=2)]$
Regardless of Treatment	and $\theta_{Z_0=1} > Max[Max(\theta_{Z_0=1} A=0,Z=0), Max(\theta_{Z_0=1} A=0,Z=2)]$
Always Having High Employment	$\theta_{Z_1=2} > Max[Max(\theta_{Z_1=2} A=1,Z=0), Max(\theta_{Z_1=2} A=1,Z=1)]$
Regardless of Treatment	and $\theta_{Z_0=2} > Max[Max(\theta_{Z_0=2} A=0,Z=0), Max(\theta_{Z_0=2} A=0,Z=1)]$
Probably Having Any Level of	$Max\big[Min\big(\theta_{Z_a=z} A=a,Z=0\big), Min\big(\theta_{Z_a=z} A=a,Z=1\big), Min\big(\theta_{Z_a=z} A=a,Z=2\big)\big]$
Employment under LFA and Control	$\leq  heta_{Z_a=z} \leq$
	$Min\big[Max\big(\theta_{Z_a=z} A=a,Z=0\big), Max\big(\theta_{Z_a=z} A=a,Z=1\big), Max\big(\theta_{Z_a=z} A=a,Z=2\big)\big]$
	for $z = 0, 1, 2$ and $a = 0, 1$ .