

now includes the old  $\rho$ ,  $\rho_1$ , and  $G$ .

$IC(Y | Q, G, D_h(\cdot | \mu, \rho))$ : an observed data estimating function for  $\mu$  with nuisance parameters  $Q(F_X, G)$ ,  $G$ , and  $\rho$ , which is obtained by applying the mapping  $D \rightarrow IC(Y | Q, G, D)$  to the particular full data estimating function  $D_h$ . If  $h = (h_1, \dots, h_k) \in \mathcal{H}^{Fk}$ , then  $IC(Y | Q, G, D_h(\cdot | \mu, \rho))$  denotes

$$(IC(Y | Q, G, D_{h_1}(\cdot | \mu, \rho)), \dots, IC(Y | Q, G, D_{h_k}(\cdot | \mu, \rho))).$$

$S_{\text{eff}}^*(Y | F_X, G)$ : the canonical gradient (also called the efficient influence curve) of the pathwise derivative of the parameter  $\mu$  in the observed data model  $\mathcal{M}$ .

$IC(Y | F_X, G, D_{h_{\text{opt}}}(\cdot | \mu(F_X), \rho(F_X, G))) = S_{\text{eff}}^*(Y | F_X, G)$ : that is,  $h_{\text{opt}}$  indexes the choice of full data estimating function that results in the optimal observed data estimating function for  $\mu$  in the *observed data model*  $\mathcal{M}$ ,  $\mathcal{M}(G)$ , and  $\mathcal{M}(CAR)$ . Here  $h_{\text{opt}} = h_{\text{opt}}(F_X, G)$  depends on  $F_X$  and  $G$ .  $h_{\text{ind}, F_X} : L_0^2(F_X) \rightarrow \mathcal{H}^F$ : We call it the *index mapping* since it maps a full data function into an index  $h$  defining the projection onto  $T_{\text{nuis}}^{F, \perp}(F_X)$ . It is defined by

$$D_{h_{\text{ind}, F_X}(D)}(X | \mu(F_X), \rho(F_X)) = \Pi(D | T_{\text{nuis}}^{F, \perp}(F_X)).$$

$A_{F_X} : L_0^2(F_X) \rightarrow L_0^2(P_{F_X, G}) : A_{F_X}(h)(Y) = E_{F_X}(h(X) | Y)$ : the nonparametric score operator that maps a score of a one-dimensional fluctuation  $F_\epsilon$  at  $F_X$  into the score of the corresponding one-dimensional fluctuation  $P_{F_\epsilon, G}$  at  $P_{F_X, G}$ .

$A_G : L_0^2(P_{F_X, G}) \rightarrow L_0^2(F_X) : A_G(V)(X) = E_G(V(Y) | X)$ : the adjoint of the nonparametric score operator  $A_{F_X}$ .

$I_{F_X, G} = A_G^\top A_{F_X} : L_0^2(F_X) \rightarrow L_0^2(F_X) : I_{F_X, G}(h)(X) = E_G(E_{F_X}(h(X) | Y) | X)$ : the nonparametric information operator. If we write  $I_{F_X, G}^{-1}(h)$ , then it is implicitly assumed that  $I_{F_X, G}$  is 1-1 and  $h$  lies in the range of  $I_{F_X, G}$ .

$IC(Y | F_X, G, D) \equiv A_{F_X} I_{F_X, G}^{-1}(D)$  is an optimal mapping (assuming that the generalized inverse is defined) from full data estimating functions into the observed data estimating function. For any  $IC_0(Y | F_X, G, D)$  satisfying  $E(IC_0(Y | F_X, G, D) | X) = D(X)$   $F_X$ -a.e., the optimal mapping can be more generally defined by  $IC(Y | F_X, G, D) = IC_0(Y | F_X, G, D) - \Pi(IC_0(Y | F_X, G, D) | T_{CAR}(P_{F_X, G}))$ .

$I_{F_X, G}^* = \Pi(I_{F_X, G} | T^F(F_X))$ : the information operator. If we write  $I_{F_X, G}^{*-1}(h)$ , then it is implicitly assumed that  $I_{F_X, G}^*$  is 1-1 and  $h$  lies in the range of  $I_{F_X, G}^*$ .

The projection operator can be expressed as a sum of a projection on a finite space and the projection on  $T_{\text{nuis}}^{F, \perp}$  since  $T^F(F_X) = \langle S_{\text{eff}}(\cdot | F_X) \rangle \oplus T_{\text{nuis}}^F(F_X)$ .

$S_{\text{eff}}^*(Y | F_X, G) = A_{F_X} I_{F_X, G}^{*-1}(S_{\text{eff}}^*(\cdot | F_X))$ : that is, the efficient influence curve can be expressed in terms of the inverse of the information operator, assuming that the inverse is defined.

$R(B)$ : the range of a previously defined linear operator  $B$ .

$N(B)$ : the null space of a previously defined linear operator  $B$ .

$\overline{H}$  for a set of elements in a Hilbert space  $L_0^2(P_{F_X, G})$  is defined as the closure of its linear span.

$Pf \equiv \int f(y)dP(y)$ .

$\mathcal{L}(X)$ : all real-valued functions of  $X$  that are uniformly bounded on a set that contains the true  $X$  with probability one.

$\mathcal{H}$ : some index set indexing observed data estimating functions.

$c(\mu) = d/d\mu EIC(Y | Q, G, D_h(\cdot | \mu, \rho))$  ( $h = (h_1, \dots, h_k)$ ): the derivative matrix of the expected value of the observed data estimating function.