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Notation

CAN: consistent and asymptotically normal.

RAL: regular and asymptotically linear.

SRA: sequential randomization assumption.

CAR: coarsening at random.

i.i.d.: identically and independently distributed.

MGLM: multivariate generalized linear regression model.

$\max_{\mathbf{x} \in S}^{-1} f(\mathbf{x})$: this denotes the argument at which the function $f : S \rightarrow \mathbb{R}$ is maximal.

$\min_{\mathbf{x} \in S}^{-1} f(\mathbf{x})$: this denotes the argument at which the function $f : S \rightarrow \mathbb{R}$ is minimal.

$P_1 \equiv P_2$ for two probability measures P_1, P_2 : this means that P_1 is absolutely continuous w.r.t. P_2 (which we denote with $P_1 \ll P_2$) and P_2 is absolutely continuous w.r.t. P_1 ($P_2 \ll P_1$). In other words, dP_1/dP_2 and dP_2/dP_1 exist.

$dG_1/dG < \infty$: same as $G_1 \ll G$, but where G_1, G refer to the conditional distributions of Y , given X .

$\mathbf{Y} = \Phi(\mathbf{X}, \mathbf{C})$: denotes observed data on a subject (or more general, the experimental unit), which is a function of a full data structure X and censoring variable C . It is always assumed that we observe n i.i.d. Y_1, \dots, Y_n copies of Y .

\mathcal{X} : outcome space of X .

\mathcal{Y} : outcome space of Y .

$\bar{\mathbf{X}}(t) = (\mathbf{X}(s) : s \leq t)$: full data process up to point t .

$\mathbf{X} \equiv \bar{\mathbf{X}}(\mathbf{T})$: time-dependent full data process up to a possibly random endpoint T .