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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.

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

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

 $\mathbf{P_1} \equiv \mathbf{P_2}$  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.

 $\mathbf{dG_1}/\mathbf{dG} < \infty$ : 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.  $Y_1, \ldots, Y_n$  copies of Y.

 $\mathcal{X}$ : outcome space of X.

 $\mathcal{Y}$ : outcome space of Y.

 $\bar{\mathbf{X}}(\mathbf{t}) = (\mathbf{X}(\mathbf{s}) : \mathbf{s} \leq \mathbf{t})$ : 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.