Data fusion methods for the heterogeneity of treatment effect and confounding function

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The heterogeneity of treatment effect (HTE) lies at the heart of precision medicine. Randomized controlled trials are gold-standard for treatment effect estimation but are typically underpowered for heterogeneous effects. In contrast, large observational studies have high predictive power but are often confounded due to the lack of randomization of treatment. We show that the observational study, even subject to hidden confounding, may be used to empower trials in estimating the HTE using the notion of confounding function. The confounding function summarizes the impact of unmeasured confounders on the difference between the observed treatment effect and the causal treatment effect, given the observed covariates, which is unidentifiable based only on the observational study. Coupling the trial and observational study, we show that the HTE and confounding function are identifiable. We then derive the semiparametric efficient scores and the integrative estimators of the HTE and confounding function. We clarify the conditions under which the integrative estimator of the HTE is strictly more efficient than the trial estimator. Finally, we illustrate the integrative estimators via simulation and an application.

Keywords: Estimating equation; goodness of fit; over-identification test; semiparametric efficiency; structural model

1. Introduction

Randomized controlled trials are the cornerstone of evidence-based medicine for treatment effect evaluation because randomization of treatment ensures that treatment groups are comparable and biases are minimized. Recently, considerable interest has been in understanding the heterogeneity of treatment effects, a critical path toward personalized medicine (Collins and Varmus, 2015). However, due to eligibility criteria for recruiting patients, the trial sample is often limited in the patient diversity, which renders the trial underpowered to estimate the heterogeneity of treatment effect. On the other hand, large observational studies are increasingly available for research purposes, such as electronic health records, claims databases, and disease registries, with much broader demographic and diversity than trial cohorts. However, they also present challenges such as confounding due to the lack of randomization.

Existing approaches to harmonize evidence from trial and observational studies include meta-analysis (Verde and Ohmann, 2015) and joint analysis of the pooled data (Prentice et al., 2008). As related, Chen, Hong and Tarozzi (2008) proposed an efficient generalized-method-of-moments estimator combining primary and auxiliary samples under missingness at random, i.e., no unmeasured confounding in our context. However, these approaches assume no hidden confounders, which is unlikely to be true in practice. The no unmeasured confounding assumption requires researchers to measure all relevant predictors of treatment and outcome. However, it is always possible that certain important confounders are unavailable in uncontrolled, real-world settings. For example, doctors use patients'

symptoms not captured in the medical charts to assign treatments. Alternatively, certain prognostic factors are measured with errors due to technological limitations. Unmeasured confounding presents a major threat to causal inference from observational studies. Classical approaches to mitigating bias due to unmeasured confounding include instrumental variables (Angrist, Imbens and Rubin, 1996), negative controls (Kuroki and Pearl, 2014), and sensitivity analysis (Robins, Rotnitzky and Scharfstein, 2000). In particular, sensitivity analysis is often recommended to assess the robustness of the study conclusion to no unmeasured confounding. Many authors have implemented sensitivity analysis using the so-called confounding function (Kasza, Wolfe and Schuster, 2017, Robins, Rotnitzky and Scharfstein, 2000, Yang and Lok, 2017); namely, the difference of the potential outcome means between the treatment groups given the measured covariates due to the unmeasured confounders. Because the observational studies carry no information about confounding biases due to unmeasured confounders, the confounding function is not identifiable based solely on the observational studies.

In this paper, we leverage observational studies to improve trial analysis of the heterogeneity of treatment effect (HTE) with a vector of known effect modifiers. We focus on the setting where the transportability of the heterogeneous treatment effect holds from the trial to the observational study but the observational study may be subject to hidden confounding. Transportability is a minimal requirement for data integration and has been considered in a vast literature (e.g., Buchanan et al., 2018, Dahabreh et al., 2019, Stuart et al., 2011, Tipton, 2013). It holds if the sample is randomly selected from the population or treatment effect modifiers are fully captured. We also introduce a new and natural confounding function to capture the impact of unmeasured confounding in observational studies on the difference between the observed treatment effect and the causal treatment effect given measured covariates. Under structural model assumptions, we show that the trial can be leveraged to identify the HTE and confounding function, in contrast to sensitivity analysis.

The identification results motivate a broad class of consistent estimators of the model parameters. However, naive choices lead to inefficient estimators. We derive the semiparametric efficient score combining the two data sources to guide constructing efficient estimators and accelerate the full potential of trial and observational studies. The theoretical task is challenging because of restrictions on the parameters of interest induced from the identification assumptions, such that the existing semiparametric efficiency theory for data integration (e.g., Chen, Hong and Tarozzi, 2008) cannot apply. To overcome the challenges, we translate the restrictions into the likelihood function by re-parameterization and follow the geometric approach (e.g., Bickel et al., 1993, Tsiatis, 2006) to derive the efficient score. Built upon the efficient score, we propose an integrative estimator, which enables a fast root-N rate of convergence under weaker conditions on nuisance function approximation, e.g., using consistent but flexible semiparametric and nonparametric methods. We clarify the conditions under which the gain of efficiency is strictly positive by data integration over the trial-only estimator. The improvement in efficiency arises when certain predictors in the heterogeneous treatment effect function are absent in the confounding function. The formulation of the heterogeneous treatment effect and confounding functions can be grounded in domain expertise or determined through variable selection based on training data. Additionally, we propose goodness-of-fit tests for assessing the structural assumptions based on over-identification tests. A simulation study shows that the integrative estimator outperforms the trial-only estimator in two settings with and without unmeasured confounding in the observational study. In addition, we apply the proposed method to estimate the heterogeneous treatment effect of chemotherapy for non-small cell lung cancer. The proofs of the semiparametric efficient score and its asymptotic properties are presented in the last section of the main paper, with more technical proofs given in the supplementary material (Yang et al., 2024).

Our work is motivated by related works and addresses challenges in the areas of data fusion, projection, and nonparametric structural models, each of which is elaborated as follows.

Data Fusion. Yang and Ding (2020) developed integrative causal analyses of the average treatment effect by calibrating auxiliary information from the validation sample to the big main sample with unmeasured confounders for efficiency gain. However, their approach requires the validation and main samples to be comparable in providing consistent estimators of auxiliary parameters. This requirement may be stringent because randomized controlled trials often have strict inclusion and exclusion criteria lending their patient compositions different from the observational population (Stuart, Bradshaw and Leaf, 2015). Yang et al. (2023) pretested the comparability between trial and observational studies and customized the subsequent analysis based the pretest result. Another line of research for combining trial and observational studies is to generalize the average treatment effect from trials to the target population (Buchanan et al., 2018, Lee et al., 2023; Lee, Yang and Wang, 2022), where the observational sample provides a representative covariate distribution of the target population. Yang and Wang (2022) and Colnet et al. (2024) provided comprehensive reviews. As a by-product of the proposed framework, we derive an efficient plug-in sample estimator of the population average treatment effect in the data integration context. Most existing methods rely on the overlap assumption of the covariate distribution between the trial and observational samples. Our method does not require the overlap assumption but utilizes parametric structural assumptions on the HTE, thus offering an alternative means for causal generalization. Nonetheless, we add a caveat that the lack of overlap renders the structural assumptions fragile, and one relies on model extrapolation. In practice, we still advocate checking the overlap assumption for generalizing the treatment effect from trial to a target population.

Projection Parameters. In clinical applications, parametric models are preferable for their straightforward interpretability. We operate under the assumption that the structural models are parametric and are correctly specified. However, in cases of misspecification, they can still be interpreted as projection parameters—the projection of nonparametric structural models onto a constrained model space. Projection-based interpretation has gained popularity and facilitates deriving nonparametric efficient scores for the projection parameters (e.g., Chernozhukov et al., 2018a, Kennedy, Balakrishnan and Wasserman, 2023, Kennedy, Lorch and Small, 2019, Neugebauer and van der Laan, 2005). Unlike these approaches, our semiparametric efficiency scores take into account the constraints on the structural parameters imposed by the identification assumptions. Semiparametric efficiency for models subject to constraints can be of independent interest.

Nonparametric Structural Models. Aside from the interpretability, a technical reason to consider parametric models is that the nonparametric HTE and confounding functions are often local parameters that are not pathwise differentiable, so their efficient scores with finite variances do not exist (Bickel et al., 1993). Exceptions include the cases of fully discrete data and functions valued in general Hilbert space (Luedtke and Chung, 2023). With the nonparametric models, one can alternatively study the bounds on the asymptotic minimax risk indicating the best possible performance of any estimator in the worst case scenarios (Kennedy, Balakrishnan and Wasserman, 2022 and references therein). For example, Kennedy, Balakrishnan and Wasserman (2022) derived a lower bound on the minimax rate of HTE estimation when the HTE and nuisance functions are Holder-smooth in studies without hidden confounding. When considering nonparametric rates of HTE estimation in the data fusion context, one strategy involves initially approximating the HTE by projecting it onto a finite-dimensional approximating space and then balancing estimation accuracy and approximation error. However, in such analyses, the objective differs from what is presented in this paper; specifically, there is no need to derive a precise asymptotic distribution of the estimation for the finite-dimensional projection. Instead, the focus is on controlling the mean-squared error as the dimension of the projection increases. This research topic will be pursued in the future.

2. Basic setup and identification

2.1. Notation, causal effects, and two data sources

Let A be the binary treatment, X be a vector of pre-treatment covariates with the first component being 1, and Y be the outcome of interest. The target population consists of all patients with certain diseases where the new treatment is intended to be given. We use the potential outcomes to define causal effects. Let $Y(a)$ be the potential outcome had the subject been given treatment a, for $a = 0, 1$. Based on the potential outcomes, the individual treatment effect becomes $Y(1) - Y(0)$, the HTE can be characterized through $\tau(X) = \mathrm{E}[Y(1) - Y(0) \mid X]$, and the average treatment effect is $\tau_0 = \mathrm{E}[\tau(X)]$.

We consider two independent data sources: one is a randomized trial study, and the other is an observational study. Let $S = 1$ denote trial participation, and let $S = 0$ denote observational study participation. Let $\mathcal{A}$ and $\mathcal{B}$ be sample index sets for the two data sources with sample sizes $|\mathcal{A}| = n$ and $|B| = m$, and the total sample size is $N = n + m$. The trial data consist of $\{V_i = (A_i, X_i, Y_i, S_i) : i \in \mathcal{A}, S_i = 1\}$, where the observations i.i.d. follow $f(X, A, Y \mid S = 1)$, and the observational data consist of $\{V_i : i \in \mathcal{B}, S_i = 0\}$, where the observations i.i.d. follow $f(X, A, Y \mid S = 0)$. Figure 1 displays the envisioned data structure within the target population. To link the observed outcome and potential outcomes, we make the typical causal consistency assumption of $Y = Y(A)$. This assumption rules out the interference between subjects and treatment version relevance between samples and population (Tipton, 2013). The implication is that $Y(a)$ has consistent meaning and value across the trial and observational studies. This assumption requires the same treatment or comparison conditions to be given to both studies, and being in the trial should not affect the values of the potential outcomes. To simplify the exposition, we define

$$e(X, S) = \mathrm{P}(A = 1 \mid X, S), \mu_a(X, S) = \mathrm{E}[Y \mid A = a, X, S],$$

$$\sigma_a^2(X, S) = \mathrm{var}[Y \mid A = a, X, S], \mu(X, S) = \mathrm{E}[Y \mid X, S],$$

where $e(X, S)$ is the propensity score, $\mu_a(X, S)$ and $\sigma_a^2(X, S)$ are the treatment-specific outcome mean and variance functions, for $a = 0, 1$, and $\mu(X, S)$ is the outcome mean function marginalized over treatment. For any $g(V)$, define $\epsilon_{g(V)} = g(V) - \mathrm{E}[g(V) \mid X, S]$, e.g., $\epsilon_A = A - e(X, S)$.

2.2. Assumptions, confounding function, and nonparametric identification

Due to the fundamental problem that the potential outcomes can never be jointly observed for a particular subject, $\tau(X)$ is not identifiable in general. We make the following assumptions.

Assumption 1 (Transportability and randomized trial design). *(i)* $\mathrm{E}[Y(1) - Y(0) \mid X, S = s] = \tau(X)$*, for $s = 0, 1$, (ii) $Y(a) \perp\!\!\!\perp A \mid (X, S = 1)$ for $a \in \{0, 1\}$, and $0 < e(X, S) < 1$ almost surely.*

Assumption 1(i) states that the treatment effect function is transportable from the trial and observational samples to the target population. This assumption is common in the data integration literature. Stronger versions of Assumption 1(i) include the ignorability of study participation (e.g., Buchanan et al., 2018) and the mean exchangeability (e.g., Dahabreh et al., 2019). Assumption 1(i) holds if X captures the heterogeneity of effect modifiers or the study sample is a random sample from the target population. To ensure this assumption holds, variables and samples should be carefully chosen with consultations of subject knowledge; e.g., collect data on likely effect modifiers that affect study participation. Under the structural equation model framework, Pearl and Bareinboim (2011) provided
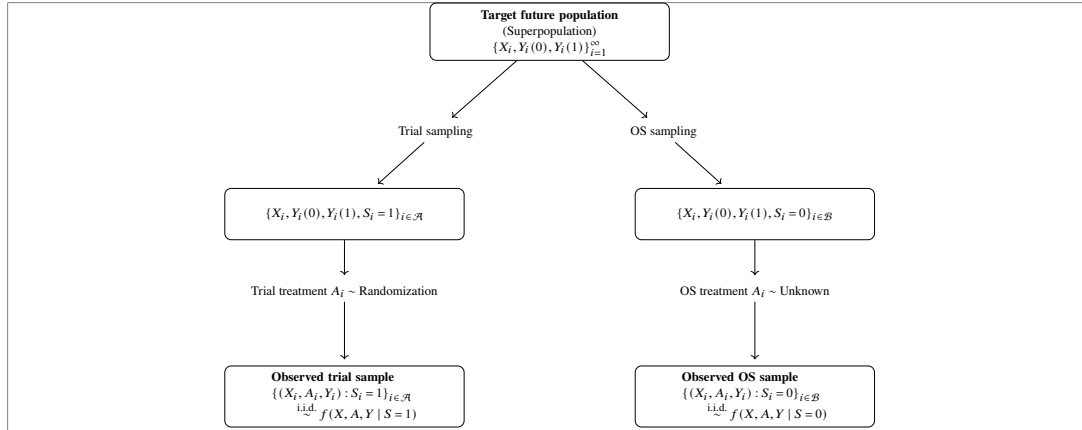
Figure 1: Demonstration of the data structure for the trial and observational study (OS) samples within the target population.

graphical conditions for transportability. Assumption 1(ii) holds by a well-designed trial with good patient compliance.

Unlike trials, treatment randomization is typically unrealistic for observational studies. To take into account the possible unmeasured confounders, we define the confounding function

$$\lambda(X) = \mu_1(X, S = 0) - \mu_0(X, S = 0) - \tau(X),$$

which measures the difference between the observed treatment effect and the causal treatment effect given X. In the absence of unmeasured confounders, we have $\lambda(X) = 0$. In the presence of unmeasured U that is related to both $\{Y(0), Y(1)\}$ and A after controlling for X, we have $\lambda(X) \neq 0$.

Proposition 1. *Under Assumption 1, $\tau(X)$ and $\lambda(X)$ are identifiable by*

$$\tau(X) = \mu_1(X, S = 1) - \mu_0(X, S = 1) = E[\widetilde{Y} \mid X, S = 1], \tag{1}$$

$$\lambda(X) = \mu_1(X, S = 0) - \mu_0(X, S = 0) - \tau(X) = E[\widetilde{Y} \mid X, S = 0] - \tau(X), \tag{2}$$

where $\widetilde{Y} = Y\{A - e(X, S)\} / [e(X, S)\{1 - e(X, S)\}]$.

That is, the transportability and randomized trial design identify $\tau(X)$. The observed treatment effect from the observational study is attributable to both $\tau(X)$ and $\lambda(X)$, but coupling the trial and observational samples identifies $\lambda(X)$. The second equality on (1) and (2) follows by $E(\widetilde{Y} \mid X, S) = \mu_1(X, S) - \mu_0(X, S)$. Proposition 1 provides two identification strategies relying on different components of the observed data distribution, one using the outcome mean functions and the other using the propensity score via $\widetilde{Y}$.

2.3. Parametric structural models and identification results

In clinical settings, the parametric models of the HTE are desirable due to their easy interpretation. These models offer a transparent way of describing how the treatment effect varies across patients'

characteristics and can be used to tailor the treatment to an individual's characteristics (Chakraborty and Moodie, 2013). We make the following parametric structural assumptions.

Assumption 2 (Parametric structural models). *The HTE and confounding functions are*

$$\tau(X) = \tau_{\varphi_0}(X), \quad \lambda(X) = \lambda_{\phi_0}(X), \tag{3}$$

where $\tau_\varphi(X)$ and $\lambda_\phi(X)$ are known continuous functions of $\varphi \in \Theta_1$ and $\phi \in \Theta_2$, φ_0 and ϕ_0 are unique but unknown values, and Θ_1 and Θ_2 are compact sets in $\mathcal{R}^{p_1}$ and $\mathcal{R}^{p_2}$, respectively.

When X is discrete and models are saturate, the structural models are nonparametric. The continuity of $\tau_\varphi(X)$ and $\lambda_\phi(X)$ and compactness of Θ_1 and Θ_2 are imposed for identification and are standard in the literature. The treatment effect model $\tau_{\varphi_0}(X)$ is a special case of structural nested mean models (Robins, 1994) with a single treatment. Tian et al. (2014) and Vansteelandt et al. (2014) considered a linear treatment effect $\tau_{\varphi_0}(X) = X^{\mathrm{T}}\varphi_0$, where the first component of X is one, specifying an intercept term. This model entails that on average, the treatment would increase the mean of the outcome by $X^{\mathrm{T}}\varphi_0$, and the magnitude of the increase depends on X. Moreover, each component of φ_0 quantifies the magnitude of the treatment effect of each X. Assume that higher values are indicative of better outcomes. If $X^{\mathrm{T}}\varphi_0 > 0$, it indicates that the treatment is beneficial for the subject with X. Other flexible models can also be considered, such as single-index models (Song et al., 2017) and multiple-index models (Chen et al., 2011). Modeling $\lambda_{\phi_0}(X)$ follows the large sensitivity analysis literature (Robins, Rotnitzky and Scharfstein, 2000), which typically requires domain knowledge to identify the possible unmeasured confounders and their relationships with the observed data.

Nonparametric identification, established in (1) and (2), leads to identification of $\psi_0 = (\varphi_0^{\mathrm{T}}, \phi_0^{\mathrm{T}})^{\mathrm{T}}$ under Assumption 2:

$$\varphi_0 = \arg\min_{\varphi \in \Theta_1} \mathrm{E}[S\{\mu_1(X, S=1) - \mu_0(X, S=1) - \tau_\varphi(X)\}^2], \tag{4}$$

$$\phi_0 = \arg\min_{\phi \in \Theta_2} \mathrm{E}[(1-S)\{\mu_1(X, S=0) - \mu_0(X, S=0) - \lambda_\phi(X) - \tau_{\varphi_0}(X)\}^2], \tag{5}$$

and φ_0 and ϕ_0 are the unique values that satisfy (4) and (5). With model misspecification, $\tau_{\varphi_0}(X)$ and $\lambda_{\phi_0}(X)$ can be interpreted as the best approximations of $\tau(X)$ and $\lambda(X)$ in the overlap population (Li, Morgan and Zaslavsky, 2018); see Remark 2. A substantial body of literature has advocated for the use of parametric structural models and projection-based interpretations (e.g., Chernozhukov et al., 2018a, Kennedy, Balakrishnan and Wasserman, 2023, Kennedy, Lorch and Small, 2019, Neugebauer and van der Laan, 2005).

2.4. Direct estimators and the need for improved estimators

Proposition 1 gives two identification strategies and motivates two direct estimators. To construct the direct estimators, let the adjusted outcomes be $Y_i^{\mathrm{adj},1} = \widehat{\mu}_1(X_i, S_i = 1) - \widehat{\mu}_0(X_i; S_i = 1)\}$ and $Y_i^{\mathrm{adj},2} = Y_i\{A_i - \widehat{e}(X_i, S_i)\}/[\widehat{e}(X_i, S_i)\{1 - \widehat{e}(X_i, S_i)\}]$, where $\widehat{\mu}_a(X, S)$ and $\widehat{e}(X, S)$ are estimators of $\mu_a(X, S)$ and $e(X, S)$ for $a = 0, 1$. For $k = 1$ or 2, one can then fit the adjusted outcome $Y_i^{\mathrm{adj},k}$ with mean $\tau_\varphi(X) + (1 - S)\lambda_\phi(X)$ to obtain the direct estimators. However, the two direct estimators require either the correct specification of the outcome mean function or the propensity score. One can use flexible semiparametric or nonparametric models to estimate the two nuisance functions; however, the corresponding direct estimators will suffer from a slower rate of convergence due to the slower-rate

of convergence of the nuisance function estimators (Chernozhukov et al., 2018b). This calls for the construction of more principled estimators that provide more attractive statistical properties. It is well-known that estimators constructed based on efficient scores are doubly robust in the sense that they are consistent if either one of the parametric models for the nuisance functions is correctly specified (Robins, Rotnitzky and Zhao, 1994). More recently, many authors have shown that doubly robust estimators possess a "rate-double robustness" property (Rotnitzky, Smucler and Robins, 2019) in the sense that they retain a root-N convergence rate under weaker conditions on consistent but otherwise flexible semi-/non-parametric models of the nuisance functions (Chernozhukov et al., 2018b). In the next section, we derive the semiparametric efficiency score for $\tau_\varphi(X)$ and $\lambda_\phi(X)$ to motivate a new estimator.

3. Semiparametric efficiency theory for $\tau_{\varphi_0}(X)$ and $\lambda_{\phi_0}(X)$

3.1. Semiparametric models with conditional moment restrictions

Our semiparametric model consists of structural models (3), Assumption 1, and other unspecified components of the likelihood function. We show that Assumption 1 imposes restrictions on the structural parameters of interest.

For the trial participants ($S = 1$), the transportability assumption of $\tau(X)$ and trial design lead to

$$\mathrm{E}[Y \mid A = 1, X, S = 1] - \mu_0(X, S = 1) = \tau(X). \tag{6}$$

Moreover, for the observational participants ($S = 0$), the transportability assumption of $\tau(X)$ and definition of $\lambda(X)$ lead to

$$\mathrm{E}[Y \mid A = 1, X, S = 0] - \mu_0(X, S = 0) = \tau(X) + (1 - S)\lambda(X). \tag{7}$$

Combining (6) and (7) results in

$$\mathrm{E}[Y \mid A = 1, X, S] = \tau(X) + (1 - S)\lambda(X) + \mu_0(X, S). \tag{8}$$

Based on (8), the key insight is to introduce

$$H_{\psi_0} = Y - \{\tau_{\varphi_0}(X) + (1 - S)\lambda_{\phi_0}(X)\}A, \tag{9}$$

which enjoys a mean exchangeability property of $\mathrm{E}[H_{\psi_0} \mid A, X, S] = \mu_0(X, S)$ and consequently a conditional moment restriction.

Proposition 2 (Conditional moment restriction). *Under Assumptions 1 and 2, for H_{ψ_0}, we have*

$$\mathrm{E}[H_{\psi_0} \mid A, X, S] = \mathrm{E}[H_{\psi_0} \mid X, S] = \mu_0(X, S). \tag{10}$$

3.2. Semiparametric efficient score

The likelihood function based on a single variable V is $\mathcal{L}(\psi_0, \theta; V) = f(\epsilon_{H,\psi_0} \mid A, X, S)f(A \mid X, S)f(X, S)$, where

$$\epsilon_{H,\psi_0} = H_{\psi_0} - \mathrm{E}[H_{\psi_0} \mid X, S] = Y - \mu(X, S) - \{\tau_{\varphi_0}(X) + (1 - S)\lambda_{\phi_0}(X)\}\{A - e(X, S)\}, \tag{11}$$

and θ is a infinite-dimensional nuisance parameter. The general geometric approach of Bickel et al. (1993) to obtaining the efficient score requires deriving the nuisance tangent space Λ of θ and the projection of the score function of ψ_0 onto $\Lambda^\perp$, the orthogonal complement space of Λ. This task is non-trivial because Assumption 1 imposes restrictions on ψ_0 by (10) or equivalently $E[\epsilon_{H,\psi_0} \mid A, X, S] = 0$. To resolve this challenge, following Robins (1994), we will translate the restrictions directly into the observed data likelihood function, leading to an unconstrained likelihood function of ψ_0, see (21), and finally the efficient score $S_{\psi_0}(V)$. A detailed roadmap and relevant propositions are provided in §8.1 to illustrate the derivation.

Theorem 1 (Semiparametric efficient score of ψ_0). *Suppose Assumptions 1 and 2 hold. The efficient score of ψ_0 is*

$$
S_{\psi_0}(V) = \begin{pmatrix} \frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi} \\ (1-S)\frac{\partial \lambda_{\phi_0}(X)}{\partial \phi} \end{pmatrix} \left(A - E\left[AW \mid X, S \right] E[W \mid X, S]^{-1} \right) W \epsilon_{H,\psi_0}, \tag{12}
$$

where $W = \{\sigma_A^2(X,S)\}^{-1}$, and $V_{\mathrm{eff}} = (E[S_{\psi_0}(V)S_{\psi_0}^{\mathrm{T}}(V)])^{-1}$ is the semiparametric efficiency bound.

Theorem 1 provides a benchmark for gauging the efficiency of estimators of ψ_0. The efficient score in (12) depends on the unknown distribution through the nuisance functions $\vartheta = (e, \mu, \sigma_a^2)$, indicating $e(X,S)$, $\mu(X,S)$, and $\sigma_a^2(X,S)$, respectively. To facilitate the estimation of ψ_0, we approximate the nuisance functions by flexible semiparametric or nonparametric models and solve the estimating equation of ψ_0 with the approximated nuisance functions based on the observed data. The variance function $\sigma_a^2(X,S)$ can be estimated by fitting a model for $\log\{Y_i - \widehat{\mu}_a(X_i, S_i)\}^2$ against X_i, separately for the treatment group and data source, and transforming the fitted models to the exponential scale. In the simulation study, we adopt the super learner (Van der Laan, Polley and Hubbard, 2007), with the candidate learners including generalized linear models, generalized additive models, and multivariate adaptive regression splines, which can be carried out using off-the-shelf software, e.g., the "SuperLearner" function with specified algorithms in R. To emphasize the dependence on the nuisance functions ϑ, we write $S_\psi(V)$ in (12) as $S_\psi(V; \vartheta)$. The proposed estimator $\widehat{\psi} = (\widehat{\varphi}^{\mathrm{T}}, \widehat{\phi}^{\mathrm{T}})^{\mathrm{T}}$ solves $P_N S_\psi(V; \widehat{\vartheta}) = 0$ with $e(X,S)$, $\mu(X,S)$, and $\sigma_a^2(X,S)$ replaced by their estimators $\widehat{e}(X,S)$, $\widehat{\mu}(X,S)$, and $\widehat{\sigma}_a^2(X,S)$, respectively.

The decomposition (11) has been utilized in different contexts, including partially linear models (Chernozhukov et al., 2018b, Robinson, 1988), structural nested mean models (Robins, 2004, Yang, 2021), causal random forest (Athey, Tibshirani and Wager, 2019), and R-learner of the HTE (Nie and Wager, 2021). This particular formulation leads to a desirable statistical property of $S_{\psi_0}(V)$ known as Neyman orthogonality, which in turn results in the rate-double robustness property of $\widehat{\psi}$ concerning $\widehat{e}(X,S)$ and $\widehat{\mu}(X,S)$. In the next section, we will delve further into studying this property.

4. Asymptotic property

4.1. Robustness to slower rates for nuisance functions

To protect the estimator from model misspecification, suppose $\widehat{\vartheta} = (\widehat{e}, \widehat{\mu}, \widehat{\sigma}_a^2)$ include general semi-/non-parametric estimators $\widehat{e}(X,S)$, $\widehat{\mu}(X,S)$, and $\widehat{\sigma}_a^2(X,S)$. Let ϑ_0 be the probability limit of $\widehat{\vartheta}$. For a vector v, we use $\|v\|_2 = (v^\top v)^{1/2}$ to denote its Euclidean norm. For a function $g(V)$, denote $Pg(V) = \int g(v)dP(v)$ and the L_2-norm $\|g(V)\| = \left\{\int g(v)^2 d\mathbb{P}(v)\right\}^{1/2}$. For simplicity of the exposition,

we assume the sample size ratio $n/m \to p \in (0, 1)$, as $n \to \infty$, so that the asymptotic regime is the same for $n \to \infty$, $m \to \infty$ or $N = n + m \to \infty$. We discuss the case with $n/m \to 0$ in Remark 1. Suppose that $\|\widehat{e}(X, S) - e(X, S)\| = o_P(N^{-\alpha_e})$ and $\|\widehat{\mu}(X, S) - \mu(X, S)\| = o_P(N^{-\alpha_\mu})$. The following theorem summarizes the regularity conditions and asymptotic properties of $\widehat{\psi}$. The proof is relegated to §8.2.

Theorem 2 (Rate-double robustness). *Suppose the assumptions in Theorem 1 hold. Assume further the following regularity conditions hold:*

Condition 1. *ψ_0 is the unique solution to $\mathrm{PS}_\psi(V; \vartheta_0) = 0$, and for any sequence ψ_n, $\|\mathrm{PS}_{\psi_n}(V; \vartheta_0)\|_2 \to 0$ implies $\|\psi_n - \psi_0\|_2 \to 0$.*

Condition 2. *(i) $\mathrm{P}_N \partial S_\psi(V; \vartheta)/\partial \psi$ exists and converges uniformly for ψ and ϑ in the neighborhoods of their true values, and (ii) $\Psi = \mathrm{E}[\partial S_{\psi_0}(V; \vartheta_0)/\partial \psi]$ is non-singular.*

Condition 3. *$S_{\psi_0}(V; \widehat{\vartheta})$ and $S_{\psi_0}(V; \vartheta_0)$ belong to a Donsker class of functions (van der Vaart and Wellner, 1996).*

Condition 4. *$|\partial \tau_{\varphi_0}(X)/\partial \varphi^\mathrm{T}|$, $|\partial \lambda_{\phi_0}(X)/\partial \phi^\mathrm{T}|$, and $\{\widehat{\sigma}_a^2(X, S)\}^{-1}$ are uniformly bounded.*

Condition 5. *The convergence rates of $\widehat{e}(X, S)$ and $\widehat{\mu}(X, S)$ satisfy $\alpha_e \geq 1/4$ and $\alpha_e + \alpha_\mu \geq 1/2$.*

Then, we have $\|\widehat{\psi} - \psi_0\| = o_P(1)$, and

$$N^{1/2}(\widehat{\psi} - \psi_0) \to \mathcal{N}\left\{0, \Sigma_{\Psi_0} = (\Psi^{-1})^\mathrm{T}\mathrm{E}[S_{\psi_0}(V; \vartheta_0)^{\otimes 2}]\Psi^{-1}\right\}, \tag{13}$$

in distribution, as $N \to \infty$. Moreover, if $\sum_{a=0}^1 \|\widehat{\sigma}_a^2(X, S) - \sigma_a^2(X, S)\| = o_P(1)$, the asymptotic variance of $\widehat{\psi}$ achieves the semiparametric efficiency bound V_{eff} in Theorem 1.

We discuss the implications of the regularity conditions. Condition 1 is the identifiability condition. Condition 2 is standard in the Z-estimation literature (van der Vaart, 2000). The Donsker class condition in Condition 3 requires that the nuisance functions should not be too complex without imposing independence between the estimated nuisance functions and the data. We refer the interested readers to §4.2 of Kennedy (2016) for a thorough discussion of Donsker classes of functions. Relaxing this condition is possible by using the sample splitting and cross fitting technique for estimation (Chernozhukov et al., 2018b). See §S6.2 in the supplementary material for technical details and empirical evidence. Condition 5 requires $\widehat{e}(X, S)$ and $\widehat{\mu}(X, S)$ to converge to $e(X, S)$ and $\mu(X, S)$ at the rates that make the remaining term in the empirical process negligible; namely,

$$\|\mathrm{PS}_{\psi_0}(V; \widehat{\vartheta})\|^2 \lesssim \|\widehat{e}(X, S) - e(X, S)\| \times \{\|\widehat{\mu}(X, S) - \mu(X, S)\| + \|\widehat{e}(X, S) - e(X, S)\|\}$$

$$= o_P(N^{-1/2}),$$

where "$A \lesssim B$" denote that A is bounded by a constant times B. Thus, the convergence rate of $\widehat{e}(X, S)$ should be $o_P(N^{-1/4})$, and the convergence rate of $\widehat{\mu}(X, S)$ combined with that of $\widehat{e}(X, S)$ should be $o_P(N^{-1/2})$. In general, there exist different combinations of convergence rates of $\widehat{e}(X, S)$ and $\widehat{\mu}(X, S)$ that result in a negligible error bound accommodating different smoothness conditions of the underlying true nuisance functions, leading to the "rate-double robustness" of $\widehat{\psi}$. This result differs from the

mixed bias property of influence functions in Rotnitzky, Smucler and Robins (2021). However, Condition 5 appears similarly in the R-learner of Nie and Wager (2021) due to the similar residual formulation as mentioned in §3.

Importantly, the consistency and asymptotic normality of $\widehat{\psi}$ do not require $\widehat{\sigma}_a^2(X, S)$ to be consistent for $\sigma_a^2(X, S)$ but the efficiency of $\widehat{\psi}$ does. For variance estimation of $\widehat{\psi}$, we approximate the variance formula in (13) by replacing the analytical components with their estimated counterparts, and the expectations with the empirical averages.

Remark 1. *The asymptotic covariance matrix of the HTE estimator $\widehat{\varphi}$, denoted by Σ_{φ_0}, can be obtained from the upper $p_1 \times p_1$ block of Σ_{ψ_0}. This matrix allows us to investigate the impact of the distribution of S on $\widehat{\psi}$ and the potential efficiency gain due to data integration. Toward this end, define* $r_A^2 = \left(A - \mathrm{E}\,[AW \mid X, S]\,\mathrm{E}[W \mid X, S]^{-1} \right)^2 W,$

$$\Gamma_{1,\mathrm{rct}} = \mathrm{E}\left[S \left\{ \frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi} \right\}^{\otimes 2} r_A^2 \right], \qquad \Gamma_{12} = \mathrm{E}\left[(1 - S) \frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi} \frac{\partial \lambda_{\phi_0}(X)}{\partial \phi^{\mathrm{T}}} r_A^2 \right],$$

$$\Gamma_{1,\mathrm{rwd}} = \mathrm{E}\left[(1 - S) \left\{ \frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi} \right\}^{\otimes 2} r_A^2 \right], \qquad \Gamma_2 = \mathrm{E}\left[(1 - S) \left\{ \frac{\partial \lambda_{\phi_0}(X)}{\partial \phi} \right\}^{\otimes 2} r_A^2 \right].$$

Using these notations and some algebra (§S3 of the supplementary material), we have $\Sigma_{\varphi_0} = \left(\Gamma_{1,\mathrm{rct}} + \Gamma_{1,\mathrm{rwd}} - \Gamma_{12}\Gamma_2^{-1}\Gamma_{12}^{\mathrm{T}} \right)^{-1}$. We then obtain a general result that holds even when $n/m \to 0$:

$$N^{1/2}(\Gamma_{1,\mathrm{rct}} + \Gamma_{1,\mathrm{rwd}} - \Gamma_{12}\Gamma_2^{-1}\Gamma_{12}^{\mathrm{T}})^{1/2}(\widehat{\varphi} - \varphi_0) \to \mathcal{N}(0, I_{p_1 \times p_1}),$$

where $I_{p_1 \times p_1}$ is a $p_1 \times p_1$ identity matrix.

The result sheds light on the advantages of using observational studies for possible efficiency gains in treatment effect estimation. The components $\Gamma_{1,\mathrm{rct}}$ and $\Gamma_{1,\mathrm{rwd}} - \Gamma_{12}\Gamma_2^{-1}\Gamma_{12}^{\mathrm{T}}$ in the precision matrix of $\widehat{\varphi}$ depend on the trial sample ($S = 1$) and the observational sample ($S = 0$), respectively. If $\Gamma_{1,\mathrm{rwd}} - \Gamma_{12}\Gamma_2^{-1}\Gamma_{12}^{\mathrm{T}}$ is nonzero, the precision of $\widehat{\varphi}$ is improved by using the observational sample. The next subsection establishes the conditions for achieving efficiency gains through the use of observational studies.

4.2. Efficiency gain of the treatment effect estimation by using the observational studies

We now discuss the advantages of data integration. The trial data grant a consistent estimator of φ_0. Under Assumptions 1 and 2, following the same strategy in §3 for the trial sample, the efficient score of φ_0 is $S_{\mathrm{rct},\varphi_0}(V; \vartheta) = S\{\partial \tau_{\varphi_0}(X)/\partial \varphi\}(A - \mathrm{E}\,[AW \mid X, S]\,\mathrm{E}[W \mid X, S]^{-1})W\epsilon_{H,\psi_0}$. Then, the trial estimator $\widehat{\varphi}_{\mathrm{rct}}$ can be obtained by solving $\mathbb{P}_N S_{\mathrm{rct},\varphi}(V; \vartheta) = 0$.

Theorem 3 shows that combining trial and observational studies has the advantage of gaining efficiency in the estimation of φ_0.

Theorem 3 (Efficiency gain by combining trial and observational studies). *Suppose the assumptions in Theorem 2 hold. The asymptotic variance of $\widehat{\varphi}$ is equal to or less than the asymptotic variance*

of $\widehat{\varphi}_{\text{rct}}$, where the equality holds if

$$\frac{\partial \tau_{\varphi_0}(X_i)}{\partial \varphi} = M \frac{\partial \lambda_{\phi_0}(X_i)}{\partial \phi} \tag{14}$$

for some constant matrix M. Moreover, the gain in the asymptotic precision, i.e., the inverse of the asymptotic variance, is

$$\{\text{var}_a(\widehat{\varphi})\}^{-1} - \{\text{var}_a(\widehat{\varphi}_{\text{rct}})\}^{-1} = m \times \left(\Omega_{\varphi\varphi} - \Omega_{\varphi\phi}\Omega_{\phi\phi}^{-1}\Omega_{\varphi\phi}^{\text{T}} \right) \geq 0, \tag{15}$$

where var_a denotes the asymptotic variance, Ω_{ab} is a covariance matrix for $a, b \in \{\varphi, \phi\}$, and recalling m is the sample size of the observational study.

Exact expressions of Ω_{ab} for $a, b \in \{\varphi, \phi\}$ are provided in the supplementary material. To gain intuition about Theorem 3, it is helpful to discuss two scenarios. If $\lambda_{\phi_0}(X)$ is known, $S_\psi(V; \vartheta)$ uses the additional observational data $(1 - S)\{\partial \tau_\varphi(X)/\partial \varphi\}(A - \text{E}[AW \mid X, S]\,\text{E}[W \mid X, S]^{-1})\{\sigma_A^2(X, S)\}^{-1}\epsilon_{H,\psi}$ for estimating φ_0, comparing with $S_{\text{rct},\varphi}(V; \vartheta)$; therefore, $\widehat{\varphi}$ gains precision over $\widehat{\varphi}_{\text{rct}}$. Next, because $\lambda_{\phi_0}(X)$ is unknown, the estimation of ϕ_0 and φ_0 competes for the information in the observational study. When (14) holds, the terms in $\lambda_{\phi_0}(X)$ and that in $\tau_{\varphi_0}(X)$ are collinear, and all observational data are used to estimate ϕ_0. In this case, $\widehat{\psi}$ and $\widehat{\psi}_{\text{rct}}$ have the same asymptotic precision. When (14) does not hold, the terms in $\lambda_{\phi_0}(X)$ and that in $\tau_{\varphi_0}(X)$ are not entirely linearly dependent, and the observational data are used to estimate both ϕ_0 and φ_0. In this case, $\widehat{\psi}$ gains precision over $\widehat{\psi}_{\text{rct}}$, the magnitude of the gain increases with the observational sample size.

Remark 2. *The integrative framework shows the efficiency benefits of combining the trial and observational samples over using only the trial sample under Assumptions 1 and 2. Drawn on the semiparametric theory, the projection parameter (φ_0, ϕ_0) results from a projection of the structural models on a constrained model space, enjoys good theoretical properties in terms of consistency and asymptotic efficiency, and is identical to the true model parameters when the posited parametric models are correct. If the underpinning assumptions for the observational sample are violated, potential biases may offset the efficiency benefits. Thus, it is important to scrutinize the required assumptions in practice.*

When the putative models for $\tau(X)$ and $\lambda(X)$ are misspecified, $\tau_{\varphi_0}(X)$ and $\lambda_{\phi_0}(X)$ are different from the true estimands, and thus the estimators are biased for $\tau(X)$ and $\lambda(X)$. However, $\tau_{\varphi_0}(X)$ and $\lambda_{\phi_0}(X)$ can be interpreted as the best approximations of $\tau(X)$ and $\lambda(X)$ in the sense of

$$(\varphi_0, \phi_0) = \arg\min_{\varphi, \phi} \text{E}_W[\omega(X, S)[\tau(X) - \tau_\varphi(X) + (1 - S)\{\lambda(X) - \lambda_\phi(X)]^2],$$

where $\text{E}_W[g(V) \mid X, S] = \text{E}[g(V)W \mid X, S]/\text{E}[W \mid X, S]$ for any $g(V)$ and $\omega(X, S) = \text{E}_W[A \mid X, S](1 - \text{E}_W[A \mid X, S])$ is the overlap weight (Li, Morgan and Zaslavsky, 2018); see a proof in §S2. Additional simulations under model misspecification of $\tau(x)$ and $\lambda(x)$ are provided in §S6.3 of the supplementary material, which confirms the above statement.

In practice, a goodness-of-fit test can also be developed to assess the adequacy of the structural models using over-identification restrictions; see Yang and Lok (2016) and also §S4.

5. Improve average treatment effect estimation

The HTE characterizes individual variations of the treatment effect, while the average treatment effect τ_0 summarizes the treatment effect for the target patient population at large. Because the trial assigns

treatments randomly to the participants, $\tau_{\varphi_0}(X)$ is identifiable and can be estimated. However, due to the inclusion and exclusion criteria for recruiting patients, the patient composition in the trial may be different from the target population; i.e., $f(X \mid S = 1)$ is different from $f(X)$ in general. Consequently, $E[\tau_{\varphi_0}(X) \mid S = 1]$ is different from τ_0, and the estimator using the trial data only is biased of τ_0 generally. On the other hand, the observational sample is conceivably more representative of the real patient population because of the real-world data collection mechanisms.

Assumption 3. $f(X \mid S = 0) = f(X)$.

We allow the support of $f(X \mid S = 1)$ and $f(X)$ to be different, and hence we allow the trial sample and the observational sample to have non-overlapping covariate distributions.

A byproduct of the proposed framework is the identification of τ_0.

Proposition 3 (Identification of τ_0). *Under Assumptions 1 and 3, τ_0 is identified by $\tau_0 = E[\tau(X)] = E[\tau(X) \mid S = 0]$, where $\tau(X)$ is identified by (1).*

The semiparametric efficient score of τ_0 is presented in the following theorem.

Theorem 4. *Suppose Assumptions 1–3 hold. The semiparametric efficient score of τ_0 is*

$$S_{\tau_0}(V) = \frac{1 - S}{\pi_0}\{\tau_{\varphi_0}(X) - \tau_0\} + E\left[\frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi^{\mathrm{T}}}\bigg| S = 0\right] S_{\varphi_0}(V), \tag{16}$$

where $\pi_0 = P(S = 0)$ and $S_{\varphi_0}(V)$ is the efficient score of φ_0, i.e, the first p_1 components of $S_{\psi_0}(V)$ in (12).

Recall that φ_0 is the parameter in the HTE, ϕ_0 is the parameter in the confounding function, and $\psi_0 = (\varphi_0^{\mathrm{T}}, \phi_0^{\mathrm{T}})^{\mathrm{T}}$ is the combined vector of parameters. From (12), $S_{\varphi_0}(V)$ depends on ϕ_0 in general. Although τ_0 depends only on φ_0 in $\tau_{\varphi_0}(X)$, $S_{\tau_0}(V)$ can depend on ϕ_0 through $S_{\varphi_0}(V)$. From Theorem 4, the observational sample not only provides a representative covariate distribution of the target population but also can contribute to the estimation efficiency of τ_0. Under Assumptions 1 and 3, one can derive the nonparametric efficiency score of τ_0. However, this approach solely utilizes the covariate distribution from the observational sample to adjust for the selection bias present in the trial sample, without incorporating outcome data from the observational sample.

Once we obtain $\widehat{\varphi}$, a simple plug-in estimator of τ_0 is $\widehat{\tau} = m^{-1}\sum_{i=1}^{N}(1 - S_i)\tau_{\widehat{\varphi}}(X_i)$. The following theorem shows the rate-double robustness and local efficiency of $\widehat{\tau}$.

Theorem 5. *Suppose the assumptions in Theorem 2 and Assumption 3 hold. Then,*

$$N^{1/2}(\widehat{\tau} - \tau_0) \to \mathcal{N}\left(0, V_{\tau_0}\right), \tag{17}$$

in distribution, as $N \to \infty$, where

$$V_{\tau_0} = \frac{1}{\pi_0}\mathrm{var}\left[\tau_{\varphi_0}(X) \mid S = 0\right] + \Psi_0^{\mathrm{T}}\Psi^{-1,\mathrm{T}}E[S_{\psi_0}(V; \vartheta_0)^{\otimes 2}]\Psi^{-1}\Psi_0,$$

and $\Psi_0 = E[\partial\tau_{\varphi_0}(X)/\partial\varphi \mid S = 0]$. Moreover, the asymptotic variance of $\widehat{\tau}$ achieves the semiparametric efficiency bound.

6. Simulation study

We conduct a simulation study to evaluate the finite sample performance of the proposed estimators of the HTE and τ_0. We follow a similar strategy in Kallus, Puli and Shalit (2018) to generate the data. We first generate the trial data with sample size $n = 1000$. For the trial sample, we sample the covariates X from the superpopulation, where $X_j \sim N(0,1)$ and $j = 1, \ldots, 5$, with the sampling probability $p(X)$, where $\text{logit}\{p(X)\} = X_1/2 - X_2$, to characterize a difference between the patient composition in the trial and the target population, and we generate $A \mid (X, S = 1) \sim \text{Ber}(0.5)$ and $Y(a) \mid (X, S = 1) = a\tau(X) + (X_1 + X_2 X_3/4 - X_4 X_5/4) + \exp(X_1/4 - X_2/4)\epsilon(a)$, where $\tau(X) = 1 + X_1 + X_1^2 + X_2 + X_2^2$ and $\epsilon(a) \sim N(0,1)$, for $a = 0, 1$. We then generate the observational data with sample size $m = 5000$. We sample the covariates X directly from the superpopulation, where $X_j \sim N(0,1)$ and $j = 1, \ldots, 5$, and we generate $A \mid (X, S = 0) \sim \text{Ber}\{e(X, 0)\}$, where $\text{logit}\{e(X, 0)\} = -(X_1 X_2/3 + X_3 X_4/3 - X_5)$, and $Y(a) \mid (X, S = 0) = a\tau(X) + (X_1 + X_2 X_3/4 - X_4 X_5/4) + (X^{\mathrm{T}}\beta)U + \exp(X_1/4 - X_2/4)\epsilon(a)$, where U is a latent variable and $\epsilon(a) \sim N(0,1)$, for $a = 0, 1$. We generate U according to a pattern mixture model $U \mid (X, A, S = 0) \sim N(A - 1/2, 1)$, and thus the confounding function is $\lambda(X) = \mu_1(X, S = 0) - \mu_0(X, S = 0) - \tau(X) = X^{\mathrm{T}}\beta$. We consider two settings: Setting 1 with $\beta = 0 \times (1, \ldots, 1)^{\mathrm{T}}$, in which U does not confound the relationship between A and Y, and Setting 2 with $\beta = (1, \ldots, 1)^{\mathrm{T}}$, such that U is an unmeasured confounder of A and Y. We consider four estimators: i) $\widehat{\varphi}_{\text{rct}}$ using only the randomized controlled trial data, ii) $\widehat{\varphi}_{\text{meta}}$, meta-analysis of the combined trial and observational studies by regressing the inverse probability of treatment weighting adjusted outcome $Y_i^{\text{adj}} = \{\widehat{e}(X_i, S_i)\}^{-1} A_i Y_i - \{1 - \widehat{e}(X_i, S_i)\}^{-1}(1 - A_i)Y_i$ on $(1, X_1, X_1^2, X_2, X_2^2)$, iii) $\widehat{\varphi}$, the proposed integrative estimator with the correctly specified variance model estimated by the linear regression, and iv) $\widehat{\varphi}_{\text{v1}}$, the integrative estimator with the misspecified variance model estimated by 1. The rationale for $\widehat{\varphi}_{\text{meta}}$ is that it uses weighting adjusting for measured confounders and in the absence of unmeasured confounders, $E[Y_i^{\text{adj}} \mid X_i, S_i] = \tau_{\varphi_0}(X_i)$. For all estimators, we estimate the nuisance functions via the super learner, including candidate learners as generalized linear models, generalized additive models, and multivariate adaptive regression splines. The 95% confidence interval is calculated via parametric-t wild bootstrap as $\left(\tau_{\widehat{\varphi}}(x) - c^* \widehat{\mathbb{V}}^{1/2}\{\tau_{\widehat{\varphi}}(x)\}, \tau_{\widehat{\varphi}}(x) + c^* \widehat{\mathbb{V}}^{1/2}\{\tau_{\widehat{\varphi}}(x)\}\right)$ at some specific values of x, where c^* is the 95% quantile of the bootstrap t-values $\{|T^{*(b)}| : b = 1, \cdots, B\}$ and $T^{*(b)} = \{\tau_{\widehat{\varphi}^{(b)}}(x) - \tau_{\widehat{\varphi}}(x)\}/\widehat{\mathbb{V}}^{1/2}\{\tau_{\widehat{\varphi}^{(b)}}(x)\}$ in each bootstrap iteration. We select the bootstrap size $B = 500$.

Table 1 reports results for point estimation for $\tau(x)$ at various values of x and τ_0, where Integrative denotes the integrative estimator $\tau_{\widehat{\varphi}}(x)$ and Integrative0 denotes $\tau_{\widehat{\varphi}_{\text{v1}}}(x)$. In Setting 1 without unmeasured confounding in the observational study, $\tau_{\widehat{\varphi}_{\text{meta}}}(x)$ shows bias due to the use of the flexible modeling strategy to approximate the propensity score. Among all the estimators, $\tau_{\widehat{\varphi}}(x)$ has a smaller variance than $\tau_{\widehat{\varphi}_{\text{meta}}}(x)$ by capitalizing on semiparametric efficiency theory; $\tau_{\widehat{\varphi}}(x)$ has a smaller variance than $\tau_{\widehat{\varphi}_{\text{rct}}}(x)$ by leveraging the confounding function in the observational study. Although $\tau_{\widehat{\varphi}_{\text{v1}}}(x)$ preserves consistency, its variation is larger than $\tau_{\widehat{\varphi}}(x)$, indicating a loss of efficiency due to the variance model misspecification. In Setting 2 with unmeasured confounding in the observational study, $\tau_{\widehat{\varphi}_{\text{meta}}}(x)$ assuming no unmeasured confounding is biased for $\tau(x)$, due to the unmeasured confounding biases in the observational studies, $\tau_{\widehat{\varphi}_{\text{rct}}}(x)$, $\tau_{\widehat{\varphi}}(x)$, and $\tau_{\widehat{\varphi}_{\text{v1}}}(x)$ remain unbiased for $\tau(x)$, and $\tau_{\widehat{\varphi}}(x)$ has improved efficiency over $\tau_{\widehat{\varphi}_{\text{rct}}}(x)$ and $\tau_{\widehat{\varphi}_{\text{v1}}}(x)$. From Table 2, the empirical coverage rates for $\tau_{\widehat{\varphi}}(x)$ and $\tau_{\widehat{\varphi}_{\text{v1}}}(x)$ in both settings with and without unmeasured confounding in the observational study are close to the nominal level. For τ_0, $\hat{\tau}_{\text{rct}}$ is biased when using only the trial data, as the covariate distribution in the trial is different from that in the target population. In contrast, the integrative estimators are consistent by leveraging the representativeness of the covariate distribution in the observational sample.

Table 1. Simulation results for point estimation under two settings with and without unmeasured confounding in the observational study, where the biases are scaled by 10^{-2} and the variances are scaled by 10^{-3}.

	Meta Bias	Meta Var	RCT Bias	RCT Var	Integrative Bias	Integrative Var	Integrative0 Bias	Integrative0 Var		Meta Bias	Meta Var	RCT Bias	RCT Var	Integrative Bias	Integrative Var	Integrative0 Bias	Integrative0 Var
						Setting 1 (without unmeasured confounding in the observational study)											
$\tau(-3,0)$	-49	1024	-4	638	4	203	6	262	$\tau(0,-3)$	110	703	4	828	5	227	3	279
$\tau(-1.5,0)$	-26	100	-1	79	-0	45	1	52	$\tau(0,-1.5)$	54	111	1	98	0	50	-0	58
$\tau(1.5,0)$	22	100	1	79	2	45	1	52	$\tau(0,1.5)$	-59	111	2	98	2	50	2	58
$\tau(3,0)$	48	1024	0	638	8	203	7	262	$\tau(0,3)$	-116	703	6	828	8	227	8	279
$\tau(0,0)$	-2	14	0	22	-1	13	-1	14	τ_0	-2	5	60	17	1	13	1	13
						Setting 2 (with unmeasured confounding in the observational study)											
$\tau(-3,0)$	-324	1060	-4	638	4	203	7	266	$\tau(0,-3)$	-95	691	4	828	5	227	3	282
$\tau(-1.5,0)$	-157	107	-1	79	-0	44	1	52	$\tau(0,-1.5)$	-59	108	1	98	0	50	-0	58
$\tau(1.5,0)$	141	107	1	79	2	44	1	52	$\tau(0,1.5)$	79	108	2	98	2	50	2	58
$\tau(3,0)$	272	1060	0	638	8	203	7	266	$\tau(0,3)$	182	691	6	828	8	227	8	282
$\tau(0,0)$	-1	15	0	22	-1	13	-1	14	τ_0	1	6	60	17	1	13	1	13

Table 2. Simulation results for variance estimation and coverage rate for the integrative estimator under two settings with and without unmeasured confounding in the observational study, where the variances are scaled by 10^{-3} and the coverage rates are scaled by 10^{-2}.

	Integrative Var	Integrative CVG	Integrative0 Var	Integrative0 CVG		Integrative Var	Integrative CVG	Integrative0 Var	Integrative0 CVG
		Setting 1 (without unmeasured confounding in the observational study)							
$\tau(-3,0)$	203	93.3	262	93.1	$\tau(0,-3)$	227	94.4	279	93.9
$\tau(-1.5,0)$	45	94.8	52	94.3	$\tau(0,-1.5)$	50	95.1	58	94.7
$\tau(1.5,0)$	45	93.2	52	94.4	$\tau(0,1.5)$	50	93.5	58	93.4
$\tau(3,0)$	203	94.1	262	93.1	$\tau(0,3)$	227	93.5	279	93.4
$\tau(0,0)$	13	92.6	14	94.2	τ_0	13	93.9	13	93.6
		Setting 2 (with unmeasured confounding in the observational study)							
$\tau(-3,0)$	203	93.0	266	92.8	$\tau(0,-3)$	227	94.7	282	94.3
$\tau(-1.5,0)$	44	95.0	52	94.1	$\tau(0,-1.5)$	50	95.2	58	94.6
$\tau(1.5,0)$	44	93.6	52	94.6	$\tau(0,1.5)$	50	93.1	58	93.3
$\tau(3,0)$	203	94.0	266	93.0	$\tau(0,3)$	227	92.9	282	93.0
$\tau(0,0)$	13	93.8	14	93.8	τ_0	13	93.6	13	93.6

7. Real data application

We apply the proposed estimators to evaluate the effect of adjuvant chemotherapy for early-stage resected non-small-cell lung cancer using the CALGB 9633 trial data and a large clinical oncology observational database – the national cancer database. The CALGB 9633 trial used a set of patient eligibility criteria, including disease stage, age, performance status, resection methods, to enroll patients. In the trial sample, 319 patients were randomly assigned to observation versus chemotherapy, resulting 163 on observation, $A = 0$, and 156 on chemotherapy, $A = 1$. The same set of patient eligibility criteria defines the target patient population and is used to select the comparable patients in the national cancer database. The comparable observational sample consists of 15166 patients diagnosed with the same disease between years 2004 – 2016 in stage IB disease with 10903 on observation and 4263 received chemotherapy after surgery. As the treatments for the trial patients were randomly as-

signed and the treatments for the observational patients were chosen by physicians and patients, the numbers of treated and controls are relatively balanced in the trial sample while they are unbalanced in the observational sample. The outcome Y is the indicator of cancer recurrence within three years after the surgery.

We are interested in estimating the heterogeneous treatment effects of chemotherapy varying by tumor size. The original trial analysis did not show any clinical improvement for chemotherapy, possibly because of its small sample size (Strauss et al., 2008). Some exploratory analysis, however, showed that tumor size might modify the treatment effect and that patients with larger tumor sizes may benefit more from the chemotherapy (Strauss et al., 2008, Speicher et al., 2015, Morgensztern et al., 2016). Thus, we formulate the HTE of interest to be $\tau_\varphi(X) = \varphi_1 + \varphi_2$tumor size* + φ_3(tumor size*)^2, where tumor size* standardizes tumor size by subtracting the mean 4.8 and dividing the standard error 1.7, and $\varphi = (\varphi_1, \varphi_2, \varphi_3)^{\mathrm{T}}$. In the analysis, we include five covariates to adjust for in both samples: age, tumor size, sex, histology, and race, and we use generalized additive models for approximating the nuisance functions. Table 3 reports the covariate means by treatment group in the two samples. Due to treatment randomization, all covariates are balanced between the treated and the control in the trial sample. While due to a lack of treatment randomization, some covariates are highly unbalanced in the observational sample. It can be seen that older patients with smaller tumor sizes and histology are likely to choose a conservative treatment, on observation. Moreover, we cannot rule out the possibility of unmeasured confounders in the observational sample. To formulate the confounding function, possible unmeasured confounders include disease status at diagnosis, financial status, and accessibility to health care facilities that affect the decision of receiving adjuvant chemotherapy after surgery and clinical outcomes (Morgensztern et al., 2016, Speicher et al., 2015, 2017, Yang et al., 2016). The linear confounding function $\lambda_\phi(X)$ includes age, tumor size, gender, race, histology, Charlson co-morbidity score, income level, insurance coverage, and travel range to large health care facilities as predictors.

We compare the trial, Meta, and integrative estimators. Figure 2 displays the estimated treatment effect as a function of tumor size*. Table 3 reports the results for Tian et al. (2014) the estimated parameters. Due to the small sample size, the trial estimator is not statistically significant. By pooling all information from the trial and observational sample, the Meta and integrative estimators gain efficiency and both show that the tumor size is a significant treatment effect modifier. Interestingly, the two combining approaches produce different conclusions. The difference between the Meta and integrative estimators may be attributable to the no unmeasured confounding. The Meta estimators assume that there are no unmeasured confounders, while the integrative estimators take into account the possible unmeasured confounders in the observational sample. The results in the supplementary material show that age, gender and histology are significant in the confounding function, suggesting that the no unmeasured confounding assumption is not plausible in the observational sample. For the integrative estimator, we carry out the over-identification restrictions test to assess the goodness-of-fit of $\tau_\psi(X)$ and $\lambda_\phi(X)$. The test is directed at the alternative model specifications $\tau_\psi^{\mathrm{alt}}(X) =$ a quadratic function of age* and tumor size*, and $\lambda_\phi^{\mathrm{alt}}(X) = \lambda_\phi(X)$ augmented with (tumor size*)^2. The test statistics is 5.5 with p-value 0.14 based on a χ_3^2 null reference distribution. Therefore, there is no strong evidence to reject the model specifications of $\tau_\psi(X)$ and $\lambda_\phi(X)$ in this application. From the integrative approach, chemotherapy has significant benefits for patients with tumor size in $[-0.71, 1.2] \times 1.7 + 4.8 = [3.6, 6.8]$cm.

8. Proofs of the main results

As Assumptions 1 and 2 induce the conditional moment restriction, it becomes crucial to take into account such constraint when obtaining the semiparametric efficient score and assessing the asymptotic properties of the integrative estimator. In this section, we provide a detailed derivation of $S_{\psi_0}(V)$
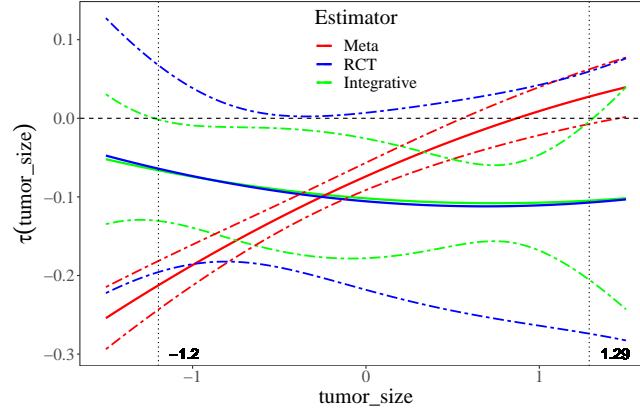
Figure 2: Estimated treatment effect as a function of tumor size*. The solid lines represent the estimators, and the bands represent the solid lines ±1.96 standard errors of the estimators.

Table 3. Sample sizes and covariate means by A in the trial and observational samples.

	N	A	Age (years)	Tumor Size (cm)	Sex (1=Male) (1/0)	Histology (1=Squamous) (1/0)	Race (1=White) (1/0)
Trial	156	$A=1$	60.6	4.62	64.1%	40.4%	90.4%
	163	$A=0$	61.1	4.57	63.8%	39.3%	88.3%
Observational study	4263	$A=1$	63.9	5.19	54.3%	35.6%	88.6%
	10903	$A=0$	69.4	4.67	54.8%	40.5%	90.0%

in Theorem 1 and the rate-double robustness in Theorem 2. Those explorations establish the main theoretical contribution of the paper.

8.1. Proof of Theorem 1

We present a roadmap and Propositions 4–6, whose proofs have been included in the supplementary material, to facilitate the construction of the semiparametric efficient score $S_{\psi_0}(V)$ in Theorem 1.

8.1.1. A roadmap

We consider a regular asymptotically linear (RAL) estimator $\widehat{\psi}$ of ψ_0:

$$N^{1/2}(\widehat{\psi} - \psi_0) = N^{-1/2}\mathrm{P}_N \mathrm{IF}(V) + o_\mathrm{P}(1), \tag{18}$$

where $\mathrm{IF}(V)$ is the influence function of $\widehat{\psi}$, which has zero mean and finite and nonsingular variance. By (18), the asymptotic variance of $N^{1/2}(\widehat{\psi} - \psi_0)$ is equal to the variance of $\mathrm{IF}(V)$. Consider the Hilbert space $\mathcal{H}$ of all p-dimensional, mean-zero finite variance squared integrable functions of V, $h(V)$, equipped with the covariance inner product $< h_1, h_2 > = \mathrm{E}[h_1(V)^\mathrm{T} h_2(V)]$ and the $\mathcal{L}_2$-norm $||h||^2 =$

$E[h(V)^{\mathrm{T}}h(V)] < \infty$. To construct the efficient estimator for ψ_0, we follow the geometric approach of Bickel et al. (1993) to derive the semiparametric efficient score for ψ_0 following the road map below.

The density function of a single variable $V = (A, X, Y, S)$ is $f(V) = f(Y \mid A, X, S)f(A \mid X, S)$ $f(X, S)$. The parameter of interest ψ_0 satisfies restriction (10) with $H = H_{\psi_0}$, and the nuisance parameter is the nonparametric density functions $f(Y \mid A, X, S)$, $f(A \mid X, S)$, and $f(X, S)$. In order to incorporate restriction (10) into the likelihood function directly, we consider an equivalent re-parameterization, and re-express the semiparametric likelihood function; see (21). Based on the likelihood function, we characterize the nuisance tangent space Λ in the Hilbert space $\mathcal{H}$; see Proposition 4. We then express Λ as a direct sum of orthogonal subspaces; see Proposition 5. This effort will be valuable in characterizing the orthogonal complement space of the nuisance tangent space $\Lambda^\perp$, which consists of all influence functions; see Proposition 6. The semiparametric efficient score of ψ_0 is thus derived as the projection of the score of ψ_0 onto $\Lambda^\perp$; see Theorem 1.

8.1.2. Re-parameterization of likelihood function

We consider an equivalent re-parameterization, in order to incorporate restriction (10) into the likelihood function directly. Toward that end, we decompose H as follows:

$$H = \underbrace{H - E[H \mid A, X, S]}_{\epsilon_H = \epsilon_H(H, A, X, S)} + \underbrace{E[H \mid A, X, S] - E[H]}_{Q = Q(A, X, S)} + E[H], \qquad (19)$$

where $E[\epsilon_H \mid A, X, S] = 0$, $E[Q] = 0$, and ϵ_H and Q are squared integrable. Note that "squared integrable" is a technical condition to ensure that the nuisance score vectors lie in the Hilbert space $\mathcal{H}$. Then, the semiparametric model defined by restriction (10) is equivalent to the following re-parameterization

$$H = \epsilon_H + q(X, S) - E[q(X, S)] + E[H], \; E[\epsilon_H \mid A, X, S] = 0. \qquad (20)$$

On the one hand, if restriction (10) holds, it implies Q depends only on (X, S), but not on A. Because $E[Q] = 0$, we can then express $Q = q(X, S) - E[q(X, S)]$ with $q(X, S)$ a squared integrable function of (X, S), so the re-parameterization (20) exists. On the other hand, if H can be expressed in (20), H satisfies the restriction (10).

We can write the likelihood function based on a single variable V as

$$\begin{aligned}
\mathcal{L}(\psi, \theta; V) &= f(Y \mid A, X, S)f(A \mid X, S)f(X, S) \\
&= f(\epsilon_H \mid A, X, S)f(A \mid X, S)f(X, S)\frac{\partial \epsilon_H}{\partial Y} \\
&= f(\epsilon_H \mid A, X, S)f(A \mid X, S)f(X, S),
\end{aligned} \qquad (21)$$

where the last equality follows from

$$\begin{aligned}
\epsilon_H = {} & Y - \{\tau_{\varphi_0}(X) + (1 - S)\lambda_{\phi_0}(X)\}A \\
& - E[H] - \left\{ q(X, S) - \int q(X, S)f(X, S)\mathrm{d}\nu(X, S) \right\},
\end{aligned}$$

with $q(X, S)$ a nonparametric function of (X, S). Because $E[\epsilon_H \mid A, X, S] = 0$, we require $\int \epsilon_H f(\epsilon_H \mid A, X, S)\mathrm{d}\nu(\epsilon_H) = 0$, where $\nu(\cdot)$ is a generic measure. After re-parameterization, the nuisance parameter becomes the infinite dimensional set θ consisting of $f(\epsilon_H \mid A, X, S)$, $f(A \mid X, S)$, $f(X, S)$, $E[H]$, and $q(X, S)$.

We assume all the regularity conditions to ensure the existence of the efficient score function of ψ_0 are satisfied, which are mainly continuity conditions for the parameter and the semiparametric model; e.g., we need $\psi = \psi(\theta)$ to be pathwise differentiable with respect to θ (Bickel et al., 1993, Tsiatis, 2006). These conditions are not restrictive for a typical application problem.

To distinguish nuisance parameters, we re-write the likelihood function as

$$\mathcal{L}(\psi_0, \theta; V) = f_1(\epsilon_H \mid A, X, S) f_5(A \mid X, S) f_3(X, S), \tag{22}$$

where

$$\epsilon_H = Y - \{\tau_{\varphi_0}(X) + (1 - S)\lambda_{\phi_0}(X)\}A - c_4 - \left\{q_2(X, S) - \int q_2(X, S) f_3(X, S) \mathrm{d}\nu(X, S)\right\},$$

and $\theta = (\theta_1, \ldots, \theta_5)$ consists of the nuisance parameters $\theta_1 = f_1(\epsilon_H \mid A, X, S)$, $\theta_2 = q_2(X, S)$, $\theta_3 = f_3(X, S)$, $\theta_4 = c_4$, and $\theta_5 = f_5(A \mid X, S)$. Then, $\epsilon_H = \epsilon_H(\psi_0, \theta_2, \theta_3, \theta_4)$ depends on the parameter of interest ψ_0 and the nuisance parameters $(\theta_2, \theta_3, \theta_4)$. This order for indexing the nuisance parameters makes the characterization of the nuisance tangent space easier.

Propositions 4 and 5 present the characterizations of the nuisance tangent space and its orthogonal complement, respectively. The proofs are presented in §S1 of the supplementary material.

Proposition 4. *The nuisance tangent space corresponding to $\theta = (\theta_1, \ldots, \theta_5)$ is*

$$\Lambda = \Lambda^{(1)} + \Lambda^{(2)} + \Lambda^{(3)} + \Lambda^{(4)} + \Lambda^{(5)},$$

where $\Lambda^{(j)}$ is the nuisance tangent space with respect to θ_j, for $j = 1, \ldots, 5$. Define $\Lambda^* = \{\Gamma^* = \Gamma^*(X, S) \in \mathcal{R}^p : \mathrm{E}[\Gamma^*] = 0\}$ and $S_\epsilon = S_\epsilon(\epsilon_H, A, X, S) = \partial \log f_1(\epsilon_H \mid A, X, S)/\partial \epsilon_H \in \mathcal{R}^1$ evaluated at the truth. Then,

$$\Lambda^{(1)} = \{\Gamma^{(1)} = \Gamma^{(1)}(\epsilon_H, A, X, S) \in \mathcal{R}^p : \mathrm{E}[\Gamma^{(1)} \mid A, X, S] = 0, \text{ and } \mathrm{E}[\Gamma^{(1)}\epsilon_H \mid A, X, S] = 0\},$$

$$\Lambda^{(2)} = \{\Gamma^{(2)} = \Gamma^{(2)}(\epsilon_H, A, X, S) = \Gamma^{(2)}(\Gamma^*) = \Gamma^* S_\epsilon \in \mathcal{R}^p : \Gamma^* \in \Lambda^*\},$$

$$\Lambda^{(3)} = \{\Gamma^{(3)} = \Gamma^{(3)}(\epsilon_H, A, X, S) = \Gamma^{(3)}(\Gamma^*) = \Gamma^* + \mathrm{E}[Q\Gamma^*]S_\epsilon \in \mathcal{R}^p : \Gamma^* \in \Lambda^*\},$$

$$\Lambda^{(4)} = \{cS_\epsilon : S_\epsilon = S_\epsilon(\epsilon_H, A, X, S), c \in \mathcal{R}^p\},$$

$$\Lambda^{(5)} = \left\{\Gamma^{(5)} = \Gamma^{(5)}(A, X, S) \in \mathcal{R}^p : \mathrm{E}[\Gamma^{(5)}(A, X, S) \mid X, S] = 0\right\}.$$

Here and throughout in a slight abuse of notation, we use $\Gamma^{(2)}(\cdot)$ and $\Gamma^{(3)}(\cdot)$ as functions of (ϵ_H, A, X, S) and also as operators on Γ^*, but their meaning should be clear in the context.

Remark 3. *It is important to note that $\Gamma^{(5)}(A, X, S)$ with $\mathrm{E}[\Gamma^{(5)}(A, X, S) \mid X, S] = 0$ is orthogonal to all other subspaces in Λ.*

For simplicity, we define the following notation.

Definition 1. *Let*

$$W = W(A, X, S) = (\mathrm{var}[\epsilon_H \mid A, X, S])^{-1}, \tag{23}$$

$$T = T(X, S) = \mathrm{E}[W \mid X, S], \tag{24}$$

$$\epsilon_0 = \epsilon_0(\epsilon_H, A, X, S) = \mathrm{E}[W \mid X, S]^{-1} W \epsilon_H + Q, \tag{25}$$

$$T^* = \mathrm{E}[T^{-1}] = \mathrm{E}[\mathrm{E}[W \mid X, S]^{-1}]. \tag{26}$$

We now express Λ as a direct sum of orthogonal subspaces. This effort will be valuable in characterizing the orthogonal complement space of the nuisance tangent space $\Lambda^\perp$.

Proposition 5. *The space Λ can be written as a direct sum of orthogonal subspaces:*

$$\Lambda = \widetilde{\Lambda}^{(1)} \oplus \widetilde{\Lambda}^{(2)} \oplus \widetilde{\Lambda}^{(3)} \oplus \widetilde{\Lambda}^{(4)} \oplus \widetilde{\Lambda}^{(5)}, \tag{27}$$

where $\oplus$ denotes a direct sum, and using the notation in Proposition 4 and Definition 1, $\widetilde{\Lambda}^{(1)} = \Lambda^{(1)}$,

$$\widetilde{\Lambda}^{(2)} = \left\{ \widetilde{\Gamma}^{(2)} = \widetilde{\Gamma}^{(2)}(\Gamma^*) = \Gamma^* W \epsilon_H : \Gamma^* \in \Lambda^* \right\}, \tag{28}$$

$$\widetilde{\Lambda}^{(3)} = \left\{ \widetilde{\Gamma}^{(3)} = \widetilde{\Gamma}^{(3)}(\Gamma^*) = \Gamma^* - \mathrm{E}[Q\Gamma^*](T^*T)^{-1} W \epsilon_H : \Gamma^* \in \Lambda^* \right\}, \tag{29}$$

$$\widetilde{\Lambda}^{(4)} = \left\{ \widetilde{\Gamma}^{(4)} = c \epsilon_0 : c \in \mathcal{R}^p \right\}, \tag{30}$$

$$\widetilde{\Lambda}^{(5)} = \left\{ \widetilde{\Gamma}^{(5)} = \Gamma^{(5)}(A, X, S) : \mathrm{E}[\Gamma^{(5)}(A, X, S) \mid X, S] = 0 \right\}. \tag{31}$$

Proposition 6. *Suppose Assumptions 1 and 2 hold. The space of the influence function space of ψ_0 is*

$$\Lambda^\perp = \left\{ G(A, X, S; \psi_0, c) = c(A, X, S) \epsilon_{H, \psi_0} : \mathrm{E}[c(A, X, S) \mid X, S] = 0 \right\}. \tag{32}$$

8.1.3. Proof of Theorem 1

Based on Proposition 6, we show that the projection of any $B \in \mathcal{H}$, $\prod \left[B \mid \Lambda^\perp \right]$, is of the form $c(A, X, S) \epsilon_{H, \psi_0}$, where $\mathrm{E}[c(A, X, S) \mid X, S] = 0$. Let the score vector of ψ_0 be $s_{\psi_0}(V)$. Then, the semiparametric efficient score is the projection of $s_{\psi_0}(V)$ onto $\Lambda^\perp$, given by

$$S_{\psi_0}(V) = \prod \left[s_{\psi_0}(V) \mid \Lambda^\perp \right] = \left(\mathrm{E}[s_{\psi_0}(V) \epsilon_{H, \psi_0} \mid A, X, S] \right.$$

$$\left. - \mathrm{E}[\mathrm{E}[s_{\psi_0}(V) \epsilon_{H, \psi_0} \mid A, X, S] W \mid X, S] \mathrm{E}[W \mid X, S]^{-1} \right) W \epsilon_{H, \psi_0} := c^*(A, X, S) \epsilon_{H, \psi_0}.$$

To evaluate $c^*(A, X, S)$ further, we note that $\mathrm{E}[\epsilon_{H, \psi_0} \mid A, X, S] = 0$. We differentiate this equality with respect to ψ_0. By the generalized information equality (Newey, 1990), we have $\mathrm{E}[-\partial \epsilon_{H, \psi_0} / \partial \psi \mid A, X, S] + \mathrm{E}[s_{\psi_0}(V) \epsilon_{H, \psi_0} \mid A, X, S] = 0$. Therefore, ignoring the negative sign, we have $c^*(A, X, S)$ as given by

$$c^*(A, X, S) = \left(\mathrm{E}\left[\frac{\partial \epsilon_{H, \psi_0}}{\partial \psi^\mathrm{T}} \mid A, X, S \right] - \mathrm{E}\left[\frac{\partial \epsilon_{H, \psi_0}}{\partial \psi^\mathrm{T}} W \mid X, S \right] \mathrm{E}[W \mid X, S]^{-1} \right) W$$

$$= \left(\begin{array}{c} \frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi} \\ (1 - S) \frac{\partial \lambda_{\phi_0}(X)}{\partial \phi} \end{array} \right) \left(A - \mathrm{E}\left[AW \mid X, S \right] \mathrm{E}[W \mid X, S]^{-1} \right) W.$$

8.2. Proof of Theorem 2

8.2.1. Preliminaries

We introduce more notations and useful results to prepare for the proof of Theorem 2. Let "$\rightsquigarrow$" denote weak convergence, and let "$A \lesssim B$" denote that A is bounded by a constant times B. Denote $\dot{S}_\psi(V; \vartheta) =$

$\partial S_\psi(V;\vartheta)/\partial\psi$. Denote a set of nuisance functions as $\mathcal{G}_{\vartheta_0} = \{\vartheta : ||\vartheta - \vartheta_0|| < \delta\}$ for some $\delta > 0$ and denote $l^\infty(\mathcal{G}_{\vartheta_0})$ as the collection of all bounded functions $f : \mathcal{G}_{\vartheta_0} \to \mathcal{R}^p$.

The following lemmas show the asymptotic properties of functions belong to Donsker classes.

Lemma 1. *Suppose Conditions 2 and 3 hold. Then, we have* $\sup_{\psi \in \Theta, \vartheta \in \mathcal{G}_{\vartheta_0}} ||P_N S_\psi(V; \vartheta) - PS_\psi(V;\vartheta)||_2 \to 0$ *in probability as* $N \to \infty$, *and* $\sup_{\psi \in \Theta, \vartheta \in \mathcal{G}_{\vartheta_0}} ||P_N \dot{S}_\psi(V;\vartheta) - P\dot{S}_\psi(V;\vartheta)||_2 \to 0$ *in probability as* $N \to \infty$.

Lemma 2. *Suppose Conditions 2 and 3 hold. Then, we have*

$$N^{1/2}(P_N - P)S_{\psi_0}(V;\vartheta) \rightsquigarrow Z \in l^\infty(\mathcal{G}_{\vartheta_0}),$$

where the limiting process $Z = \{Z(\vartheta) : \vartheta \in \mathcal{G}_{\vartheta_0}\}$ *is a mean-zero multivariate Gaussian process, and the sample paths of* Z *belong to* $\{z \in l^\infty(\mathcal{G}_{\vartheta_0}) : z \text{ is uniformly continuous with respect to } ||\cdot||\}$.

8.2.2. Proof of Theorem 3

First, we show the consistency of $\widehat{\psi}$. *Toward this end, we show* $||PS_{\widehat{\psi}}(V;\vartheta_0)||_2 \to 0$. *We bound* $||PS_{\widehat{\psi}}(V;\vartheta_0)||_2$ *by*

$$||PS_{\widehat{\psi}}(V;\vartheta_0)||_2 \leq ||PS_{\widehat{\psi}}(V;\vartheta_0) - PS_{\widehat{\psi}}(V;\widehat{\vartheta})||_2 + ||PS_{\widehat{\psi}}(V;\widehat{\vartheta})||_2$$

$$= ||PS_{\widehat{\psi}}(V;\vartheta_0) - PS_{\widehat{\psi}}(V;\widehat{\vartheta})||_2 + ||PS_{\widehat{\psi}}(V;\widehat{\vartheta}) - P_N S_{\widehat{\psi}}(V;\widehat{\vartheta})||_2$$

$$\leq ||PS_{\widehat{\psi}}(V;\vartheta_0) - PS_{\widehat{\psi}}(V;\widehat{\vartheta})||_2 + \sup_{\psi \in \Theta, \vartheta \in \mathcal{G}_{\vartheta_0}} ||P_N S_\psi(V;\vartheta) - PS_\psi(V;\vartheta)||_2. \quad (33)$$

Both terms in (33) are $o_P(1)$ as shown below. By the Taylor expansion, we have

$$||S_{\widehat{\psi}}(V;\vartheta_0) - S_{\widehat{\psi}}(V;\widehat{\vartheta})||_2 = \left|\left|\left.\frac{\partial S_\psi(V;\vartheta)}{\partial\psi^{\mathrm{T}}}\right|_{\psi=\widehat{\psi},\vartheta=\widetilde{\vartheta}}(\widehat{\vartheta} - \vartheta_0)\right|\right|_2$$

$$\leq \left|\left|\left.\frac{\partial S_\psi(V;\vartheta)}{\partial\psi^{\mathrm{T}}}\right|_{\psi=\widehat{\psi},\vartheta=\widetilde{\vartheta}}\right|\right|_2 \times ||\widehat{\vartheta} - \vartheta_0||_2,$$

where $\widetilde{\vartheta}$ lies in the segment between $\widehat{\vartheta}$ and ϑ_0. By the Cauchy–Schwartz inequality, we have

$$||PS_{\widehat{\psi}}(V;\vartheta_0) - PS_{\widehat{\psi}}(V;\widehat{\vartheta})||_2 \leq P||S_{\widehat{\psi}}(V;\vartheta_0) - S_{\widehat{\psi}}(V;\widehat{\vartheta})||_2$$

$$\leq P\left\{\left|\left|\left.\frac{\partial S_{\widehat{\psi}}(V;\vartheta)}{\partial\vartheta^{\mathrm{T}}}\right|_{\vartheta=\widetilde{\vartheta}}\right|\right|_2 \times ||\widehat{\vartheta} - \vartheta_0||_2\right\}$$

$$\leq \left\{E\left|\left|\left.\frac{\partial S_{\widehat{\psi}}(V;\vartheta)}{\partial\vartheta^{\mathrm{T}}}\right|_{\vartheta=\widetilde{\vartheta}}\right|\right|_2^2\right\}^{1/2} \times \left\{E||\widehat{\vartheta} - \vartheta_0||_2^2\right\}^{1/2}$$

$$\leq ||\widehat{\vartheta} - \vartheta_0||_2 = o_P(1).$$

By Lemma 1, we have

$$\sup_{\psi \in \Theta, \vartheta \in \mathcal{G}_{\vartheta_0}} ||\mathrm{P}_N S_\psi(V; \vartheta) - \mathrm{P}S_\psi(V; \vartheta)||_2 \to 0 \tag{34}$$

in probability as $N \to \infty$. Plugging (34) and (34) into (33) leads to $||\mathrm{P}S_{\widehat{\psi}}(V; \vartheta_0)||_2 = o_\mathrm{P}(1)$. Now, by Condition 1, $||\widehat{\psi} - \psi_0||_2 = o_\mathrm{P}(1)$.

Second, we show the asymptotic distribution of $\widehat{\psi}$. By the Taylor expansion of $N^{1/2}\mathrm{P}_N S_{\widehat{\psi}}(V; \widehat{\vartheta}) = 0$, we have

$$0 = N^{1/2}\mathrm{P}_N S_{\psi_0}(V; \widehat{\vartheta}) + \{\mathrm{P}_N \dot{S}_{\widetilde{\psi}}(V; \widehat{\vartheta})\} N^{1/2}(\widehat{\psi} - \psi_0),$$

where $\widetilde{\psi}$ lies in the segment between $\widehat{\psi}$ and ψ_0. By Lemma 1, we have

$$\sup_{\psi \in \Theta, \vartheta \in \mathcal{G}_{\vartheta_0}} ||\mathrm{P}_N \dot{S}_\psi(V; \vartheta) - \mathrm{P}\dot{S}_\psi(V; \vartheta)||_2 \to 0$$

in probability as $N \to \infty$. Because $\widetilde{\psi} \to \psi_0$ and $\widehat{\vartheta} \to \vartheta_0$, we have

$$\mathrm{P}_N \dot{S}_{\widetilde{\psi}}(V; \widehat{\vartheta}) \to \Psi = \mathrm{P}\dot{S}_{\psi_0}(V; \vartheta_0)$$

in probability as $N \to \infty$. Thus, we have

$$N^{1/2}(\widehat{\psi} - \psi_0) = -\Psi^{-1} N^{1/2}\mathrm{P}_N S_{\psi_0}(V; \widehat{\vartheta}) + o_\mathrm{P}(1). \tag{35}$$

We express

$$\mathrm{P}_N S_{\psi_0}(V; \widehat{\vartheta}) = (\mathrm{P}_N - \mathrm{P})S_{\psi_0}(V; \widehat{\vartheta}) + \mathrm{P}S_{\psi_0}(V; \widehat{\vartheta}), \tag{36}$$

and show that

$$\mathrm{P}S_{\psi_0}(V; \widehat{\vartheta}) = o_\mathrm{P}(N^{-1/2}), \tag{37}$$

$$(\mathrm{P}_N - \mathrm{P})S_{\psi_0}(V; \widehat{\vartheta}) = (\mathrm{P}_N - \mathrm{P})S_{\psi_0}(V; \vartheta_0) + o_\mathrm{P}(N^{-1/2}). \tag{38}$$

To show (37), we denote $c(X, S) = (\partial \tau_{\varphi_0}(X)/\partial \varphi^\mathrm{T}, (1 - S)\partial \lambda_{\phi_0}(X)/\partial \phi^\mathrm{T})^\mathrm{T}$ for simplicity and evaluate $\mathrm{P}S_{\psi_0}(V; \widehat{\vartheta})$ explicitly as

$$\mathrm{P}S_{\psi_0}(V; \widehat{\vartheta}) = \mathrm{E}\left[c(X, S)\left(A\{\widehat{\sigma}_A^2(X, S)\}^{-1} - \{\widehat{\sigma}_1^2(X, S)\}^{-1}\widehat{e}(X, S)\widehat{\mathrm{E}}[\widehat{W} \mid X, S]^{-1}\widehat{W}\right)\widehat{\epsilon}_{H, \psi_0}\right]$$

$$= \mathrm{E}\left[c(X, S)\left(\{\widehat{\sigma}_1^2(X, S)\}^{-1}e(X, S) - \{\widehat{\sigma}_1^2(X, S)\}^{-1}\widehat{e}(X, S)\widehat{\mathrm{E}}[\widehat{W} \mid X, S]^{-1}\widehat{W}\right)\right.$$

$$\left. \times [\mu_0(X, S) - \widehat{\mu}_0(X, S) - (1 - S)\lambda_{\phi_0}(X)\{e(X, S) - \widehat{e}(X, S)\}]\right]$$

$$= \mathrm{E}\left[c(X, S)\left(\{\widehat{\sigma}_1^2(X, S)\}^{-1}\{e(X, S) - \widehat{e}(X, S)\}\right.\right.$$

$$\left. -\{\widehat{\sigma}_1^2(X, S)\}^{-1}\widehat{e}(X, S)\widehat{\mathrm{E}}[\widehat{W} \mid X, S]^{-1}(\widehat{W} - \widehat{\mathrm{E}}[\widehat{W} \mid X, S])\right)$$

$$\left. \times [\mu_0(X, S) - \widehat{\mu}_0(X, S) - (1 - S)\lambda_{\phi_0}(X)\{e(X, S) - \widehat{e}(X, S)\}]\right]$$

$$= \mathrm{E}\left[c(X, S)\left(\{\widehat{\sigma}_1^2(X, S)\}^{-1}\{e(X, S) - \widehat{e}(X, S)\}\right.\right.$$

$$\left. -\{\widehat{\sigma}_1^2(X, S)\}^{-1}\widehat{e}(X, S)\widehat{\mathrm{E}}[\widehat{W} \mid X, S]^{-1}\{\widehat{\sigma}_1^2(X, S)\}^{-1}\{e(X, S) - \widehat{e}(X, S)\}\right.$$

$$+\{\widehat{\sigma}_1^2(X,S)\}^{-1}\widehat{e}(X,S)\widehat{\mathrm{E}}[\widehat{W}\mid X,S]^{-1}\{\widehat{\sigma}_0^2(X,S)\}^{-1}\{e(X,S)-\widehat{e}(X,S)\}\Big)$$

$$\times[\mu_0(X,S)-\widehat{\mu}_0(X,S)-(1-S)\lambda_{\phi_0}(X)\{e(X,S)-\widehat{e}(X,S)\}]\Big].$$

Applying the Cauchy–Schwartz inequality and Condition 5, we have

$$||\mathrm{P}S_{\psi_0}(V;\widehat{\vartheta})||_2$$

$$\leq \mathrm{E}\left[\Big\|c(X,S)\left(\{\widehat{\sigma}_1^2(X,S)\}^{-1}\{e(X,S)-\widehat{e}(X,S)\}\right.\right.$$

$$-\{\widehat{\sigma}_1^2(X,S)\}^{-1}\widehat{e}(X,S)\widehat{\mathrm{E}}[\widehat{W}\mid X,S]^{-1}\{\widehat{\sigma}_1^2(X,S)\}^{-1}\{e(X,S)-\widehat{e}(X,S)\}$$

$$+\{\widehat{\sigma}_1^2(X,S)\}^{-1}\widehat{e}(X,S)\widehat{\mathrm{E}}[\widehat{W}\mid X,S]^{-1}\{\widehat{\sigma}_0^2(X,S)\}^{-1}\{e(X,S)-\widehat{e}(X,S)\}\Big)$$

$$\times[\mu_0(X,S)-\widehat{\mu}_0(X,S)-(1-S)\lambda_{\phi_0}(X)\{e(X,S)-\widehat{e}(X,S)\}]\Big\|_2\bigg].$$

$$\leq (\mathrm{E}[\{e(X,S)-\widehat{e}(X,S)\}^2]\times\mathrm{E}\left[\{\mu_0(X,S)-\widehat{\mu}_0(X,S)\}^2+\{e(X,S)-\widehat{e}(X,S)\}^2\right])^{1/2}$$

$$=\{||\widehat{\mu}_0(X,S)-\mu_0(X,S)||\times||\widehat{e}(X,S)-e(X,S)||+||\widehat{e}(X,S)-e(X,S)||^2\}=o_\mathrm{P}(N^{-1/2}).$$

To show (38), Lemma 2 leads to
$$N^{1/2}(\mathrm{P}_N-\mathrm{P})S_{\psi_0}(V;\vartheta)\rightsquigarrow Z\in l^\infty(\mathcal{G}_{\vartheta_0}),$$

as $N\to\infty$. Combining with the fact that $||\widehat{\vartheta}-\vartheta_0||=o_\mathrm{P}(1)$, we have

$$\begin{pmatrix}N^{1/2}(\mathrm{P}_N-\mathrm{P})S_{\psi_0}(V;\vartheta)\\\widehat{\vartheta}\end{pmatrix}\rightsquigarrow\begin{pmatrix}Z\\\vartheta_0\end{pmatrix}$$

in $l^\infty(\mathcal{G}_{\vartheta_0})\times\mathcal{G}_{\vartheta_0}$ as $N\to\infty$. Define a function $s:l^\infty(\mathcal{G}_{\vartheta_0})\times\mathcal{G}_{\vartheta_0}\mapsto\mathcal{R}^p$ by $s(z,\vartheta)=z(\vartheta)-z(\vartheta_0)$, which is continuous for all (z,ϑ) where $\vartheta\mapsto z(\vartheta)$ is continuous. By Lemma 2, all sample paths of Z are continuous on $\mathcal{G}_{\vartheta_0}$, and thus, $s(z,\vartheta)$ is continuous for (Z,ϑ). By the Continuous-Mapping Theorem,

$$s(Z,\widehat{\vartheta})=(\mathrm{P}_N-\mathrm{P})S_{\psi_0}(V;\widehat{\vartheta})-(\mathrm{P}_N-\mathrm{P})S_{\psi_0}(V;\vartheta_0)\rightsquigarrow s(Z,\vartheta_0)=0.$$

Thus, (38) holds. Plugging (36)–(38) into (35), we have

$$N^{1/2}(\widehat{\psi}-\psi_0)=-\Psi^{-1}N^{1/2}\{(\mathrm{P}_N-\mathrm{P})S_{\psi_0}(V;\vartheta_0)\}+o_\mathrm{P}(1).$$

$$\to\mathcal{N}\{0,(\Psi^{-1})^\mathrm{T}\mathrm{E}[S_{\psi_0}(V;\vartheta_0)^{\otimes2}]\Psi^{-1}\}, \tag{39}$$

in distribution as $N\to\infty$. If $\sum_{a=0}^1||\widehat{\sigma}_a(X,S)-\sigma_a(X,S)||=o_\mathrm{P}(1)$, $S_{\psi_0}(V;\vartheta_0)$ becomes the efficient score $S_{\psi_0}(V)$. Thus, the asymptotic variance in (39) achieves the efficiency bound. This completes the proof of Theorem 2.

Acknowledgment

Supplementary material

Supplementary material includes proofs and simulation and application results.

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Supplementary material for "Data fusion methods for the heterogeneity of treatment effect and confounding function"

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Section S1 develops the semiparametric efficiency theory of the treatment effect. Sections S2, S3, and S4 provide the proofs of Remark in Section 4.2, Theorems 2 and 3, respectively. Section S5 develops a goodness-of-fit test of the structural model assumptions based on the over-identification restrictions. Section S6 illustrates the semiparametric theory of the average treatment effect estimation. Section S7 provides figures and complementary results from the simulation study. Section S8 presents additional results from the application.

S1. The semiparametric efficiency theory

S1.1. A roadmap

We consider a regular asymptotically linear (RAL) estimator $\widehat{\psi}$ of ψ_0:

$$N^{1/2}(\widehat{\psi} - \psi_0) = N^{-1/2}P_N \mathrm{IF}(V) + o_P(1), \tag{S1}$$

where $\mathrm{IF}(V)$ is the influence function of $\widehat{\psi}$, which has zero mean and finite and nonsingular variance. By (S1), the asymptotic variance of $N^{1/2}(\widehat{\psi} - \psi_0)$ is equal to the variance of $\mathrm{IF}(V)$. Consider the Hilbert space $\mathcal{H}$ of all p-dimensional, mean-zero finite variance squared integrable functions of V, $h(V)$, equipped with the covariance inner product $< h_1, h_2 > = \mathrm{E}[h_1(V)^\mathrm{T} h_2(V)]$ and the $\mathcal{L}_2$-norm $||h||^2 = \mathrm{E}[h(V)^\mathrm{T} h(V)] < \infty$. To construct the efficient estimator for ψ_0, we follow the geometric approach of Bickel et al. (1993) to derive the semiparametric efficient score for ψ_0 following the road map below.

The density function of a single variable $V = (A, X, Y, S)$ is $f(V) = f(Y \mid A, X, S) f(A \mid X, S) f(X, S)$. The parameter of interest ψ_0 satisfies restriction (10) with $H = H_{\psi_0}$, and the nuisance parameter is the nonparametric density functions $f(Y \mid A, X, S)$, $f(A \mid X, S)$, and $f(X, S)$. In order to incorporate restriction (10) into the likelihood function directly, we consider an equivalent re-parameterization, and re-express the semiparametric likelihood function; see (S4). Based on the likelihood function, we characterize the nuisance tangent space Λ in the Hilbert space $\mathcal{H}$; see Theorem S1. We then express Λ as a direct sum of orthogonal subspaces; see Theorem S2. This effort will be valuable in characterizing the orthogonal complement space of the nuisance tangent space $\Lambda^\perp$, which consists of all influence functions; see Theorem S3. The semiparametric efficient score of ψ_0 is thus derived as the projection of the score of ψ_0 onto $\Lambda^\perp$; see Theorem 1.

S1.2. Re-parameterization of likelihood function

We consider an equivalent re-parameterization, in order to incorporate restriction (10) into the likelihood function directly. Toward that end, we decompose H as follows:

$$H = \underbrace{H - \mathrm{E}[H \mid A, X, S]}_{\epsilon_H = \epsilon_H(H, A, X, S)} + \underbrace{\mathrm{E}[H \mid A, X, S] - \mathrm{E}[H]}_{Q = Q(A, X, S)} + \mathrm{E}[H], \tag{S2}$$

where $\mathrm{E}[\epsilon_H \mid A, X, S] = 0$, $\mathrm{E}[Q] = 0$, and ϵ_H and Q are squared integrable. Note that "squared integrable" is a technical condition to ensure that the nuisance score vectors lie in the Hilbert space $\mathcal{H}$. Then, the semiparametric model defined by restriction (10) is equivalent to the following re-parameterization

$$H = \epsilon_H + q(X, S) - \mathrm{E}[q(X, S)] + \mathrm{E}[H], \ \mathrm{E}\left[\epsilon_H \mid A, X, S\right] = 0. \tag{S3}$$

On the one hand, if restriction (10) holds, it implies Q depends only on (X, S), but not on A. Because $\mathrm{E}[Q] = 0$, we can then express $Q = q(X, S) - \mathrm{E}[q(X, S)]$ with $q(X, S)$ a squared integrable function of (X, S), so the re-parameterization (S3) exists. On the other hand, if H can be expressed in (S3), H satisfies the restriction (10).

We can write the likelihood function based on a single variable V as

$$\begin{aligned}
\mathcal{L}(\psi, \theta; V) &= f(Y \mid A, X, S) f(A \mid X, S) f(X, S) \\
&= f(\epsilon_H \mid A, X, S) f(A \mid X, S) f(X, S) \frac{\partial \epsilon_H}{\partial Y} \\
&= f(\epsilon_H \mid A, X, S) f(A \mid X, S) f(X, S),
\end{aligned} \tag{S4}$$

where the last equality follows from

$$\begin{aligned}
\epsilon_H = Y &- \{\tau_{\varphi_0}(X) + (1 - S)\lambda_{\phi_0}(X)\} A \\
&- \mathrm{E}[H] - \left\{ q(X, S) - \int q(X, S) f(X, S) \mathrm{d}\nu(X, S) \right\},
\end{aligned}$$

with $q(X, S)$ a nonparametric function of (X, S). Because $\mathrm{E}[\epsilon_H \mid A, X, S] = 0$, we require $\int \epsilon_H f(\epsilon_H \mid A, X, S) \mathrm{d}\nu(\epsilon_H) = 0$, where $\nu(\cdot)$ is a generic measure. After re-parameterization, the nuisance parameter becomes the infinite dimensional set θ consisting of $f(\epsilon_H \mid A, X, S)$, $f(A \mid X, S)$, $f(X, S)$, $\mathrm{E}[H]$, and $q(X, S)$.

We assume all the regularity conditions to ensure the existence of the efficient score function of ψ_0 are satisfied, which are mainly continuity conditions for the parameter and the semiparametric model; e.g., we need $\psi = \psi(\theta)$ to be pathwise differentiable with respect to θ (Bickel et al., 1993, Tsiatis, 2006). These conditions are not restrictive for a typical application problem.

To distinguish nuisance parameters, we re-write the likelihood function as

$$\mathcal{L}(\psi_0, \theta; V) = f_1(\epsilon_H \mid A, X, S) f_5(A \mid X, S) f_3(X, S), \tag{S5}$$

where

$$\begin{aligned}
\epsilon_H = Y &- \{\tau_{\varphi_0}(X) + (1 - S)\lambda_{\phi_0}(X)\} A \\
&- c_4 - \left\{ q_2(X, S) - \int q_2(X, S) f_3(X, S) \mathrm{d}\nu(X, S) \right\},
\end{aligned}$$

and $\theta = (\theta_1, \ldots, \theta_5)$ consists of the nuisance parameters $\theta_1 = f_1(\epsilon_H \mid A, X, S)$, $\theta_2 = q_2(X, S)$, $\theta_3 = f_3(X, S)$, $\theta_4 = c_4$, and $\theta_5 = f_5(A \mid X, S)$. Then, $\epsilon_H = \epsilon_H(\psi_0, \theta_2, \theta_3, \theta_4, \theta_5)$ depends on the parameter of interest ψ_0 and the nuisance parameters $(\theta_2, \theta_3, \theta_4, \theta_5)$. This order for indexing the nuisance parameters makes the characterization of the nuisance tangent space easier.

Theorems S1 and S2 present the characterizations of the nuisance tangent space and its orthogonal complement, respectively. The proofs are followed after stating these results.

Theorem S1. *The nuisance tangent space corresponding to $\theta = (\theta_1, \ldots, \theta_5)$ is*

$$\Lambda = \Lambda^{(1)} + \Lambda^{(2)} + \Lambda^{(3)} + \Lambda^{(4)} + \Lambda^{(5)},$$

where $\Lambda^{(j)}$ is the nuisance tangent space with respect to θ_j, for $j = 1, \ldots, 5$. Define $\Lambda^* = \{\Gamma^* = \Gamma^*(X, S) \in \mathcal{R}^p : \mathrm{E}[\Gamma^*] = 0\}$ and $S_\epsilon = S_\epsilon(\epsilon_H, A, X, S) = \partial \log f_1(\epsilon_H \mid A, X, S)/\partial \epsilon_H \in \mathcal{R}^1$ evaluated at the truth. Then,

$$\Lambda^{(1)} = \{\Gamma^{(1)} = \Gamma^{(1)}(\epsilon_H, A, X, S) \in \mathcal{R}^p : \mathrm{E}[\Gamma^{(1)} \mid A, X, S] = 0, \text{ and } \mathrm{E}[\Gamma^{(1)}\epsilon_H \mid A, X, S] = 0\},$$

$$\Lambda^{(2)} = \{\Gamma^{(2)} = \Gamma^{(2)}(\epsilon_H, A, X, S) = \Gamma^{(2)}(\Gamma^*) = \Gamma^* S_\epsilon \in \mathcal{R}^p : \Gamma^* \in \Lambda^*\},$$

$$\Lambda^{(3)} = \{\Gamma^{(3)} = \Gamma^{(3)}(\epsilon_H, A, X, S) = \Gamma^{(3)}(\Gamma^*) = \Gamma^* + \mathrm{E}[Q\Gamma^*]S_\epsilon \in \mathcal{R}^p : \Gamma^* \in \Lambda^*\},$$

$$\Lambda^{(4)} = \{cS_\epsilon : S_\epsilon = S_\epsilon(\epsilon_H, A, X, S), c \in \mathcal{R}^p\},$$

$$\Lambda^{(5)} = \left\{\Gamma^{(5)} = \Gamma^{(5)}(A, X, S) \in \mathcal{R}^p : \mathrm{E}[\Gamma^{(5)}(A, X, S) \mid X, S] = 0\right\}.$$

Here and throughout in a slight abuse of notation, we use $\Gamma^{(2)}(\cdot)$ and $\Gamma^{(3)}(\cdot)$ as functions of (ϵ_H, A, X, S) and also as operators on Γ^*, but their meaning should be clear in the context.

Remark 1. *It is important to note that $\Gamma^{(5)}(A, X, S)$ with $\mathrm{E}[\Gamma^{(5)}(A, X, S) \mid X, S] = 0$ is orthogonal to all other subspaces in Λ.*

For simplicity, we define the following notation.

Definition 1. *Let*

$$W = W(A, X, S) = (\mathrm{var}[\epsilon_H \mid A, X, S])^{-1}, \tag{S6}$$

$$T = T(X, S) = \mathrm{E}[W \mid X, S], \tag{S7}$$

$$\epsilon_0 = \epsilon_0(\epsilon_H, A, X, S) = \mathrm{E}[W \mid X, S]^{-1}W\epsilon_H + Q, \tag{S8}$$

$$T^* = \mathrm{E}[T^{-1}] = \mathrm{E}[\mathrm{E}[W \mid X, S]^{-1}]. \tag{S9}$$

We now express Λ as a direct sum of orthogonal subspaces. This effort will be valuable in characterizing the orthogonal complement space of the nuisance tangent space $\Lambda^\perp$.

Theorem S2. *The space Λ can be written as a direct sum of orthogonal subspaces:*

$$\Lambda = \widetilde{\Lambda}^{(1)} \oplus \widetilde{\Lambda}^{(2)} \oplus \widetilde{\Lambda}^{(3)} \oplus \widetilde{\Lambda}^{(4)} \oplus \widetilde{\Lambda}^{(5)}, \tag{S10}$$

where $\oplus$ denotes a direct sum, and using the notation in Theorem S1 and Definition 1, $\widetilde{\Lambda}^{(1)} = \Lambda^{(1)}$,

$$\widetilde{\Lambda}^{(2)} = \left\{ \widetilde{\Gamma}^{(2)} = \widetilde{\Gamma}^{(2)}(\Gamma^*) = \Gamma^* W \epsilon_H : \Gamma^* \in \Lambda^* \right\}, \tag{S11}$$

$$\widetilde{\Lambda}^{(3)} = \left\{ \widetilde{\Gamma}^{(3)} = \widetilde{\Gamma}^{(3)}(\Gamma^*) = \Gamma^* - \mathrm{E}[Q\Gamma^*](T^*T)^{-1} W \epsilon_H : \Gamma^* \in \Lambda^* \right\}, \tag{S12}$$

$$\widetilde{\Lambda}^{(4)} = \left\{ \widetilde{\Gamma}^{(4)} = c\epsilon_0 : c \in \mathcal{R}^p \right\}, \tag{S13}$$

$$\widetilde{\Lambda}^{(5)} = \left\{ \widetilde{\Gamma}^{(5)} = \Gamma^{(5)}(A, X, S) : \mathrm{E}[\Gamma^{(5)}(A, X, S) \mid X, S] = 0 \right\}. \tag{S14}$$

Theorem S3 (Influence function space). *Suppose Assumptions 1 and 2 hold. The space of the influence function space of ψ_0 is*

$$\Lambda^{\perp} = \left\{ G(A, X, S; \psi_0, c) = c(A, X, S)\epsilon_{H, \psi_0} : \mathrm{E}[c(A, X, S) \mid X, S] = 0 \right\}. \tag{S15}$$

S1.3. Proof of Theorem S1

For the semiparametric model, we specify the likelihood function as given by (S5). In the following, we characterize the tangent space of θ_k for $k = 1, \ldots, 5$.

For the nuisance parameter θ_1, we require that (i) $f_1(\epsilon_H \mid A, X, S)$ is a nonparametric distribution, and (ii) $\int \epsilon_H f_1(\epsilon_H \mid A, X, S) \mathrm{d}\nu(\epsilon_H) = 0$ because $\mathrm{E}[\epsilon_H \mid A, X, S] = 0$. This leads to a semiparametric restricted moment model for θ_1. Following Brown and Newey (1998), the tangent space of θ_1 is $\Lambda^{(1)}$.

For the nuisance parameter θ_2 in the likelihood through $\epsilon_H = \epsilon_H(\psi_0, \theta_2, \theta_3, \theta_4, \theta_5)$ only, the score function is

$$\Gamma^{(2)} = \Gamma^{(2)}(\epsilon_H, A, X, S) = \{\partial \log f(\epsilon_H \mid A, X, S; \theta_1)/\partial \epsilon_H\} \times \{-\dot{q}_2(X, S) + \int \dot{q}_2(X, S) f_3(X, S) \mathrm{d}\nu(X, S)\},$$

where $\dot{q}_2(X, S)$ is an arbitrary function of (X, S). In a different notation, the score function $\Gamma^{(2)}$ can be written as $\Gamma^* S_\epsilon$, where $S_\epsilon = \partial \log f(\epsilon_H \mid A, X, S; \theta_1)/\partial \epsilon_H$, $\Gamma^* = \Gamma^*(X, S) = -\dot{q}_2(X, S) + \int \dot{q}_2(X, S) f_3(X, S) \mathrm{d}\nu(X, S)$, and $\mathrm{E}[\Gamma^*] = 0$. Therefore, the tangent space of θ_2 is $\Lambda^{(2)}$.

For the nuisance parameter θ_3, the score function is

$$\Gamma^{(3)} = \Gamma^{(3)}(\epsilon_H, A, X, S) = \Gamma^* + \{\partial \log f_1(\epsilon_H \mid A, X, S)/\partial \epsilon_H\} \times \int q_2(X, S) \Gamma^* f_3(X, S) \mathrm{d}\nu(X, S)$$

$$= \Gamma^* + \{\partial \log f_1(\epsilon_H \mid A, X, S)/\partial \epsilon_H\} \times \int \{q_2(X, S) - \mathrm{E}[q_2(X, S)]\} \Gamma^* f_3(X, S) \mathrm{d}\nu(X, S)$$

$$= \Gamma^* + \{\partial \log f_1(\epsilon_H \mid A, X, S)/\partial \epsilon_H\} \times \int Q\Gamma^* f_3(X, S) \mathrm{d}\nu(X, S),$$

where $\Gamma^* = \Gamma^*(X, S)$ satisfies $\mathrm{E}[\Gamma^*] = 0$, the second equality follows because $\mathrm{E}[\Gamma^*] = 0$. In a different notation, the score function $\Gamma^{(3)}$ is of the form $\Gamma^* + S_\epsilon \mathrm{E}[Q\Gamma^*]$. Therefore, the tangent space of θ_3 is $\Lambda^{(3)}$.

For the nuisance parameter θ_4 in the likelihood through $\epsilon_H = \epsilon_H(\psi_0, \theta_2, \theta_3, \theta_4, \theta_5)$ only, the tangent space of θ_4 is $\Lambda^{(4)}$.

For the nuisance parameter θ_5, the score function is $\Gamma^{(5)}(A, X, S)$, where $\Gamma^{(5)}(A, X, S) \in \mathcal{R}^p$ satisfies $\mathrm{E}[\Gamma^{(5)}(A, X, S) \mid X, S] = 0$. Therefore, the tangent space of θ_5 is $\Lambda^{(5)}$.

S1.4. Remarks

Remark 2. *Because S_ϵ is the score vector with respect to $f_1(\epsilon_H \mid A, X, S)$, $\mathrm{E}[S_\epsilon \mid A, X, S] = 0$. In addition, because $\mathrm{E}[\epsilon_H \mid A, X, S] = 0$, $\mathrm{E}[S_\epsilon \epsilon_H \mid A, X, S] = -1$.*

Remark 3. *Because $\mathrm{E}[\epsilon_H \mid A, X, S] = 0$,*

$$W = (\mathrm{var}[\epsilon_H \mid A, X, S])^{-1} = (\mathrm{E}[\epsilon_H^2 \mid A, X, S])^{-1}. \tag{S16}$$

S1.5. Overview and Lemmas for the proof of Theorem S2

For $l \geq 1$, let $\oplus_{k=1}^l \widetilde{\Lambda}^{(k)} = \widetilde{\Lambda}^{(1)} \oplus \cdots \oplus \widetilde{\Lambda}^{(l)}$ for orthogonal spaces $\widetilde{\Lambda}^{(1)}, \cdots, \widetilde{\Lambda}^{(l)}$. To express $\Lambda = \sum_{k=1}^5 \Lambda^{(k)}$ as a direct sum of orthogonal subspaces, we provide a road map: Define $\widetilde{\Lambda}_1 = \Lambda_1$.

(i) Define $\widetilde{\Lambda}^{(2)} \equiv \prod \left[\Lambda^{(2)} \mid \widetilde{\Lambda}^{(1),\perp} \right]$. We show that $\widetilde{\Lambda}^{(2)}$ is the same as in (S11).

(ii) Define $\widetilde{\Lambda}^{(3)} \equiv \prod \left[\Lambda^{(3)} \mid \left(\oplus_{k=1}^2 \widetilde{\Lambda}^{(k)} \right)^\perp \right]$. We show that $\widetilde{\Lambda}^{(3)}$ is the same as in (S12).

(iii) Define $\widetilde{\Lambda}^{(4)} \equiv \prod \left[\Lambda^{(3)} \mid \left(\oplus_{k=1}^3 \widetilde{\Lambda}^{(k)} \right)^\perp \right]$. We show that $\widetilde{\Lambda}^{(4)}$ is the same as in (S13).

(iv) Define $\widetilde{\Lambda}^{(5)} \equiv \prod \left[\Lambda^{(5)} \mid \left(\oplus_{k=1}^4 \widetilde{\Lambda}^{(k)} \right)^\perp \right]$. We show that $\widetilde{\Lambda}^{(5)}$ is the same as in (S14).

To calculate these projections in the above process, we need the following Lemmas.

Lemma S1 (Normal equations). *Let Λ be a subspace of a Hilbert space $\mathcal{H}$ equipped with an inner product $< \cdot, \cdot >$. Suppose that Λ is defined as $\Lambda = \{O(\Gamma), \Gamma \in \mathcal{H}\}$, where $O : \mathcal{H} \to \mathcal{H}$ is a bounded linear operator. Let O^* be the adjoint of O, i.e., for any vectors $h_1, h_2 \in \mathcal{H}$, $< O(h_1), h_2 >=< h_1, O^*(h_2) >$. For a given vector $B \in \mathcal{H}$, because $\prod[B \mid \Lambda] \in \Lambda$, by the definition of Λ, there exists $\Gamma \in \mathcal{H}$ such that $\prod[B \mid \Lambda] = O(\Gamma)$. Then, Γ satisfies the normal equation $O^*(B) = O^*O(\Gamma)$.*

See, e.g., Weidmann (2012). Lemma S1 is useful to express a projection $\prod[B \mid \Lambda]$. By Lemma S1, we only need to find the unique $\Gamma \in \mathcal{H}$ that satisfies the normal equation. Then, $\prod[B \mid \Lambda] = O(\Gamma)$.

Lemma S2. *(a) For $\Gamma^* S_\epsilon \in \Lambda^{(2)}$, where $S_\epsilon = \partial \log f_1(\epsilon_H \mid A, X, S)/\partial \epsilon_H$, $\Gamma^* = \Gamma^*(X, S)$ and $\mathrm{E}[\Gamma^*] = 0$, we have $\prod \left[\Gamma^* S_\epsilon \mid \Lambda^{(1),\perp} \right] = -\Gamma^* W \epsilon_H$. (b) For cS_ϵ, where c is a constant, we have $\prod \left[cS_\epsilon \mid \Lambda^{(1),\perp} \right] = -cW\epsilon_H$.*

To show (a), we can verify (i) $\Gamma^* W \epsilon_H \in \Lambda^{(1),\perp}$; and (ii) $\Gamma^* S_\epsilon + \Gamma^* W \epsilon_H \in \Lambda^{(1)}$. Similarly, we can show (b).

Lemma S3. *For $\Gamma^{(3)}(\Gamma^*) \in \Lambda^{(3)}$, $\prod \left[\Gamma^{(3)}(\Gamma^*) \mid \Lambda^{(1),\perp} \right] = \Gamma^* - \mathrm{E}[Q\Gamma^*]W\epsilon_H$.*

To show $\prod \left[\Gamma^{(3)}(\Gamma^*) \mid \Lambda^{(1),\perp} \right] = \prod \left[\Gamma^* + S\mathrm{E}[Q\Gamma^*] \mid \Lambda^{(1),\perp} \right] = \Gamma^* - \mathrm{E}[Q\Gamma^*]W\epsilon_H$, we can verify (i) $\Gamma^* - \mathrm{E}[Q\Gamma^*]W\epsilon_H \in \Lambda^{(1),\perp}$, and (ii) $S_\epsilon \mathrm{E}[Q\Gamma^*] + \mathrm{E}[Q\Gamma^*]W\epsilon_H \in \Lambda^{(1)}$.

Lemma S4. *Let $D^* = d^*(X, S)$, then*

$$\prod \left[D^* T^{-1} W \epsilon_H \mid \widetilde{\Lambda}^{(2),\perp} \right] = \mathrm{E}[D^* T^{-1}](T^*T)^{-1} W \epsilon_H,$$

where all the terms are defined in Theorem S2. In particular, by choosing $D^* = cT$, where c is a constant, we have

$$\prod \left[cW\epsilon_H \mid \widetilde{\Lambda}^{(2),\perp} \right] = c(T^*T)^{-1} W \epsilon_H.$$

For any $\widetilde{\Gamma}^{(2)} \in \widetilde{\Lambda}^{(2)}$, we have $\widetilde{\Gamma}^{(2)} = \widetilde{\Gamma}^{(2)}(\Gamma^*) = \Gamma^* W \epsilon_H$. By definition of Γ^*, $\Gamma^* = \Gamma^*(X, S)$ and $E[\Gamma^*] = 0$. Thus, Γ^* can be written as $O_1(B) := E[B \mid X, S] - E[B]$, for some $B = b(V) \in \mathcal{H}$. For convenience of notation, let $O_2(\cdot)$ denote $\widetilde{\Gamma}^{(2)}(\cdot)$. We can show that the adjoint operators are $O_1^* = O_1$ and $O_2^* = O_2$ Then, we can rewrite $\widetilde{\Gamma}^{(2)} = O_2 O_1(B)$, for some $B = b(V) \in \mathcal{H}$. The adjoint operator of $O := O_2 O_1$ is $O^* = O_1^* O_2^* = O_1 O_2$.

By Lemma s1 with $O = O_2 O_1$, we have

$$\prod \left[D^* T^{-1} W \epsilon_H \mid \widetilde{\Lambda}^{(2)} \right] = \Gamma^* W \epsilon_H, \tag{S17}$$

where Γ^* satisfies the normal equation:

$$O_1^* O_2^* O_2 O_1(\Gamma^*) = O_1^* O_2^* (D^* T^{-1} W \epsilon_H). \tag{S18}$$

The solution Γ^* to the normal equation (S18) is $\Gamma^* = T^{-1}\{D^* - (T^*)^{-1} E[T^{-1} D^*]\}$.

Finally, plugging in the expression of Γ^* into (S17) proves Lemma s4.

Lemma S5. *Let $D = d(X, S)$ with $E[D] = 0$. Then, $\prod \left[D \mid \widetilde{\Lambda}^{(3),\perp} \right] = E[QD](\operatorname{var}[\epsilon_0])^{-1} \epsilon_0$.*

For any $\widetilde{\Gamma}^{(3)} \in \widetilde{\Lambda}^{(3)}$, we have $\widetilde{\Gamma}^{(3)} = \widetilde{\Gamma}^{(3)}(\Gamma^*) = \Gamma^* - E[Q\Gamma^*](T^*T)^{-1} W \epsilon_H$, where $\Gamma^* = \Gamma^*(X, S)$ and $E[\Gamma^*] = 0$. Thus, we can rewrite $\widetilde{\Gamma}^{(3)} = O(B)$ for some $B = b(V) \in \mathcal{H}$, where $O(B) = O_3 O_1(B)$ with $O_1(B) := E[B \mid X, S] - E[B]$ and $O_3(B) := \widetilde{\Gamma}^{(3)}(B)$. Similar in the proof of Lemma s4 , we can show that $O_1^* = O_1$. Moreover, for any $B_2 \in \mathcal{H}$,

$$O_3^*(B_2) = B_2 - E[B_2(T^*T)^{-1} W \epsilon_H]Q. \tag{S19}$$

Now by Lemma s1, $\prod \left[D \mid \widetilde{\Lambda}^{(3)} \right] = \widetilde{\Gamma}^{(3)}(\Gamma^*)$, where Γ^* satisfies the normal equation:

$$O^* O(\Gamma^*) = O^*(D). \tag{S20}$$

By the normal equation (S20), we then have $D = \Gamma^* + E[Q\Gamma^*](T^*)^{-1} Q$, which leads to

$$\widetilde{\Gamma}^{(3)}(\Gamma^*) = D - E[Q\Gamma^*](T^*)^{-1} \epsilon_0. \tag{S21}$$

Therefore, from (S20),

$$\prod \left[D \mid \widetilde{\Lambda}^{(3),\perp} \right] = D - \widetilde{\Gamma}^{(3)}(\Gamma^*) = E[QD](\operatorname{var}[\epsilon_0])^{-1} \epsilon_0,$$

where the second equality follows from (S21).

Lemma S6. *Let $G = g(A, X, S)$, then*

$$\prod \left[GW \epsilon_H \mid (\widetilde{\Lambda}^{(2)} + \widetilde{\Lambda}^{(3)})^{\perp} \right] = \mathcal{L}_1 + \mathcal{L}_2,$$

where $\mathcal{L}_1 = \left(G - T^{-1} E[GW \mid X, S] \right) W \epsilon_H$ and $\mathcal{L}_2 = G_0 (\operatorname{var}[\epsilon_0])^{-1} \epsilon_0$ with

$$G_0 = E[GWT^{-1}]. \tag{S22}$$

Moreover, if G is not a function of A, then $\mathcal{L}_1 = 0$. In particular with $G = \Gamma^*$, which is not a function of A, then

$$\prod \left[\Gamma^* W \epsilon_H \mid (\widetilde{\Lambda}^{(2)} + \widetilde{\Lambda}^{(3)})^{\perp} \right] = 0.$$

Let $\widehat{\Lambda}^{(2)} \equiv \{\widehat{\Gamma}^{(2)}(B) = BW\epsilon_H : B = b(X,S)\}$. Because $\widetilde{\Lambda}^{(2)} \subset \widehat{\Lambda}^{(2)}$, we have $\widehat{\Lambda}^{(2),\perp} \subset \widetilde{\Lambda}^{(2),\perp}$. We will show in the proof of Theorem S2 that any vector in $\widetilde{\Lambda}^{(2)}$ is constructed as a projection onto $\widetilde{\Lambda}^{(3),\perp}$, and therefore by construction, $\widetilde{\Lambda}^{(2)} \perp \widetilde{\Lambda}^{(3)}$. Now, we can express

$$\prod \left[GW\epsilon_H \mid (\widetilde{\Lambda}^{(2)} + \widetilde{\Lambda}^{(3)})^\perp \right] = \underbrace{\prod \left[\prod \left[GW\epsilon_H \mid \widehat{\Lambda}^{(2),\perp} \right] \mid \widetilde{\Lambda}^{(3),\perp} \right]}_{\mathcal{L}_1}$$

$$+ \underbrace{\prod \left[\prod \left[\prod \left[GW\epsilon_H \mid \widehat{\Lambda}^{(2)} \right] \mid \widetilde{\Lambda}^{(2),\perp} \right] \mid \widetilde{\Lambda}^{(3),\perp} \right]}_{\mathcal{L}_2}. \tag{S23}$$

To evaluate $\mathcal{L}_1$, note that

$$\prod \left[GW\epsilon_H \mid \widehat{\Lambda}^{(2)} \right] = \mathrm{E}[GW \mid X, S] T^{-1} W \epsilon_H, \tag{S24}$$

because (i) $\mathrm{E}[GW \mid X, S] T^{-1}$ is a function of (X, S), so $\mathrm{E}[GW \mid X, S] T^{-1} W \epsilon_H \in \widehat{\Lambda}^{(2)}$, and (ii) for any $\widehat{\Gamma}^{(2)}(B) = BW\epsilon_H \in \widehat{\Lambda}^{(2)}$, where $B = b(X, S)$, $\mathrm{E}[\{G - \mathrm{E}[GW \mid X, S] T^{-1}\} W \epsilon_H \times \widehat{\Gamma}^{(2)}(B)] = 0$. Consequently,

$$\mathcal{L}_1 = \prod \left[GW\epsilon_H - \prod \left[GW\epsilon_H \mid \widehat{\Lambda}^{(2)} \right] \mid \widetilde{\Lambda}^{(3),\perp} \right]$$

$$= \prod \left[GW\epsilon_H - \mathrm{E}[GW \mid X, S] T^{-1} W \epsilon_H \mid \widetilde{\Lambda}^{(3),\perp} \right] \tag{S25}$$

$$= GW\epsilon_H - \mathrm{E}[GW \mid X, S] T^{-1} W \epsilon_H, \tag{S26}$$

where the last equality follows because $GW\epsilon_H - \mathrm{E}[GW \mid X, S] T^{-1} W \epsilon_H \in \widetilde{\Lambda}^{(3),\perp}$.

To evaluate $\mathcal{L}_2$, we have

$$\mathcal{L}_2 = \prod \left[\prod \left[\prod \left[GW\epsilon_H \mid \widehat{\Lambda}^{(2)} \right] \mid \widetilde{\Lambda}^{(2),\perp} \right] \mid \widetilde{\Lambda}^{(3),\perp} \right]$$

$$= \prod \left[\mathrm{E}[\mathrm{E}[GW \mid X, S] T^{-1}] (T^* T)^{-1} W \epsilon_H \mid \widetilde{\Lambda}^{(3),\perp} \right]$$

$$= \prod \left[\mathrm{E}[GWT^{-1}] (T^* T)^{-1} W \epsilon_H \mid \widetilde{\Lambda}^{(3),\perp} \right]$$

$$:= \mathrm{E}[GWT^{-1}] (\mathrm{var}[\epsilon_0])^{-1} \epsilon_0 \tag{S27}$$

where the first equality follows from (S24), the second equality follows by applying Lemma s4 with $D^* = \mathrm{E}[GW \mid X, S]$, and the last equality follows by applying the normal equation technique.

Together, (S23), (S26) and (S27) prove Lemma s6.

S1.6. Proof of Theorem S2

We show (S10) step by step following the road map in Section S1.5.

First, we show that $\prod \left[\Lambda^{(2)} \mid \widetilde{\Lambda}^{(1),\perp} \right]$ is the same as $\widetilde{\Lambda}^{(2)}$ in (S11). By definition of $\Lambda^{(2)}$, for any $\Gamma^{(2)} \in \Lambda^{(2)}$, by Lemma s2, $\prod \left[\Gamma^{(2)} \mid \widetilde{\Lambda}^{(1),\perp} \right] = \prod \left[\Gamma^* S \mid \widetilde{\Lambda}^{(1),\perp} \right] = -\Gamma^* W \epsilon_H$. Therefore, $\widetilde{\Lambda}^{(2)}$ is given by (S11).

Second, we show that $\prod \left[\Lambda^{(3)} \mid \left(\oplus_{k=1}^2 \widetilde{\Lambda}^{(k)} \right)^\perp \right]$ is the same as $\widetilde{\Lambda}^{(3)}$ in (S12). For any $\Gamma^{(3)} = \Gamma^{(3)}(\Gamma^*) \in \Lambda^{(3)}$, (a) by Lemma s3, we have $\prod \left[\Gamma^{(3)}(\Gamma^*) \mid \widetilde{\Lambda}^{(1),\perp} \right] = \Gamma^* - \mathrm{E}[Q\Gamma^*] W \epsilon_H$; then (b) by the fact that $\Gamma^* \perp \widetilde{\Lambda}^{(3),\perp}$ and $\prod \left[\Gamma^* - \mathrm{E}[Q\Gamma^*] W \epsilon_H \mid \widetilde{\Lambda}^{(2),\perp} \right] = \Gamma^* - \mathrm{E}[Q\Gamma^*] (T^* T)^{-1} W \epsilon_H$ by Lemma s4. Therefore, $\widetilde{\Lambda}^{(3)}$ is given by (S12).

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Third, we show that $\left\{\Pi\left[\Gamma^{(4)} \mid \left(\oplus_{k=1}^{3}\widetilde{\Lambda}^{(k)}\right)^{\perp}\right] : \Gamma^{(4)} \in \Lambda^{(4)}\right\}$ is the same as $\widetilde{\Lambda}^{(4)}$ in (S13). For any $cS \in \Lambda^{(4)}$, (a) by Lemma s2, $\Pi\left[cS \mid \widetilde{\Lambda}^{(1),\perp}\right] = -cW\epsilon_H$; then (b) by Lemma s6, $\Pi\left[cW\epsilon_H \mid \left(\widetilde{\Lambda}^{(2)} \oplus \widetilde{\Lambda}^{(3)}\right)^{\perp}\right] = cT^*(\mathrm{var}[\epsilon_0])^{-1}\epsilon_0$. Therefore, $\widetilde{\Lambda}^{(4)}$ is given by (S13).

Finally, we show that $\left\{\Pi\left[\Gamma^{(5)} \mid \left(\oplus_{k=1}^{4}\widetilde{\Lambda}^{(k)}\right)^{\perp}\right] : \Gamma^{(5)} \in \Lambda^{(5)}\right\}$ is the same as $\widetilde{\Lambda}^{(5)}$ in (S14). For any $\Gamma^{(5)} \in \Lambda^{(5)}$, by Lemma s7 in Section S1.7 below, we can show that $(1-S)\lambda(X)\Gamma^{(5)}(X,S)S_\epsilon \in \left(\oplus_{k=1}^{4}\widetilde{\Lambda}^{(k)}\right)^{\perp}$, so $\Pi\left[\Gamma^{(5)} \mid \left(\oplus_{k=1}^{4}\widetilde{\Lambda}^{(k)}\right)^{\perp}\right] = \Gamma^{(5)}(A,X,S)$. Therefore, $\widetilde{\Lambda}^{(5)}$ is given by (S14).

S1.7. Lemma S7 and its proof

For simplicity, we define the following notation.

Definition 2. *Let*

$$\dot{B} = \dot{B}(\epsilon_H, A, X, S) = B - \mathrm{E}[B \mid A, X, S], \tag{S28}$$

$$B^* = B^*(X, S) = \mathrm{E}[B \mid X, S] - \mathrm{E}[B], \tag{S29}$$

$$R = R(A, X, S) = \mathrm{E}[B\epsilon_H \mid A, X, S]. \tag{S30}$$

Lemma S7. *Following the notation in Definitions 1 and 2, for any $B = b(V)$,*

$$\Pi\left[B \mid \left(\oplus_{k=1}^{4}\widetilde{\Lambda}^{(k)}\right)^{\perp}\right] = \left(R - T^{-1}\mathrm{E}[RW \mid X, S]\right)W\epsilon_H. \tag{S31}$$

To compute $\Pi\left[B \mid \left(\oplus_{k=1}^{4}\widetilde{\Lambda}^{(k)}\right)^{\perp}\right]$, decompose B into

$$B = \underbrace{B - \mathrm{E}[B \mid A, X, S]}_{\dot{B} = \dot{B}(\epsilon_H, A, X, S)} + \underbrace{\mathrm{E}[B \mid A, X, S] - \mathrm{E}[B \mid X, S]}_{B^{(2)} = B^{(2)}(A, X, S)}$$

$$+ \underbrace{\mathrm{E}[B \mid X, S] - \mathrm{E}[B]}_{B^* = B^*(X, S)}.$$

By Remark 1, we have $\Pi\left[B^{(2)} \mid \left(\oplus_{k=1}^{4}\widetilde{\Lambda}^{(k)}\right)^{\perp}\right] = 0$. By Lemma s5, $\Pi\left[B^* \mid \left(\oplus_{k=1}^{4}\widetilde{\Lambda}^{(k)}\right)^{\perp}\right] = 0$. It then suffices to obtain $\Pi\left[\dot{B} \mid \left(\oplus_{k=1}^{4}\widetilde{\Lambda}^{(k)}\right)^{\perp}\right]$ in (S31) in the following steps:

Step 1. We show that $\Pi\left[\dot{B} \mid \Lambda^{(1),\perp}\right] = \mathrm{E}[B\epsilon_H \mid A, X, S]W\epsilon_H$ using the following two facts: (i) $\mathrm{E}[B\epsilon_H \mid A, X, S]W\epsilon_H \in \Lambda^{(1),\perp}$, and (ii) $\dot{B} - \mathrm{E}[B\epsilon_H \mid A, X, S]W\epsilon_H \in \Lambda^{(1)}$.

Step 2. We show that

$$\Pi\left[\mathrm{E}[B\epsilon_H \mid A, X, S]W\epsilon_H \mid (\widetilde{\Lambda}^{(2)} + \widetilde{\Lambda}^{(3)})^{\perp}\right] = \Pi\left[RW\epsilon_H \mid (\widetilde{\Lambda}^{(2)} + \widetilde{\Lambda}^{(3)})^{\perp}\right]$$

$$= (R - T^{-1}\mathrm{E}[RW \mid X, S])W\epsilon_H + \mathrm{E}[RWT^{-1}](\mathrm{var}[\epsilon_0])^{-1}\epsilon_0,$$

where first equality follows by the definition of R in (S30), and the second equality follows from Lemma s6.

Step 3. Because $(R - T^{-1}\mathrm{E}[RW \mid X, S])W\epsilon_H \perp \widetilde{\Lambda}^{(4)}$ and $\mathrm{E}[RWT^{-1}](\mathrm{var}[\epsilon_0])^{-1}\epsilon_0 \in \widetilde{\Lambda}^{(4)}$, we have $\Pi\left[\dot{B} \mid \left(\oplus_{k=1}^{4}\widetilde{\Lambda}^{(k)}\right)^{\perp}\right] = (R - T^{-1}\mathrm{E}[RW \mid X, S])W\epsilon_H$.

S1.8. Proof of Theorem S3

By Lemma S7, for any $B = b(V)$,

$$\prod[B \mid \Lambda^\perp] = \prod\left[\prod\left[B \mid \left(\oplus_{k=1}^4 \widetilde{\Lambda}^{(k)}\right)^\perp\right] \mid \widetilde{\Lambda}^{(5),\perp}\right]$$

$$= \prod\left[(R - T^{-1}\mathrm{E}[RW \mid X, S])W\epsilon_H \mid \widetilde{\Lambda}^{(5),\perp}\right]$$

$$= (R - T^{-1}\mathrm{E}[RW \mid X, S])W\epsilon_H,$$

where the last equality follows by Remark 1. Therefore, $\prod[B \mid \Lambda^\perp]$ is of the form $c(A, X, S)\epsilon_H$, with $c(A, X, S) = \left(R - T^{-1}\mathrm{E}[RW \mid X, S]\right)W$ and $\mathrm{E}[c(A, X, S) \mid X, S] = 0$.

S1.9. Proof of Theorem 1

Based on Theorem S3, we show that the projection of any $B \in \mathcal{H}$, $\prod[B \mid \Lambda^\perp]$, is of the form $c(A, X, S)\epsilon_{H,\psi_0}$, where $\mathrm{E}[c(A, X, S) \mid X, S] = 0$. Let the score vector of ψ_0 be $s_{\psi_0}(V)$. Then, the semi-parametric efficient score is the projection of $s_{\psi_0}(V)$ onto $\Lambda^\perp$, given by

$$S_{\psi_0}(V) = \prod[s_{\psi_0}(V) \mid \Lambda^\perp] = \left(\mathrm{E}[s_{\psi_0}(V)\epsilon_{H,\psi_0} \mid A, X, S]\right.$$

$$\left. -\mathrm{E}[\mathrm{E}[s_{\psi_0}(V)\epsilon_{H,\psi_0} \mid A, X, S]W \mid X, S]\mathrm{E}[W \mid X, S]^{-1}\right)W\epsilon_{H,\psi_0} \coloneqq c^*(A, X, S)\epsilon_{H,\psi_0}.$$

To evaluate $c^*(A, X, S)$ further, we note that $\mathrm{E}[\epsilon_{H,\psi_0} \mid A, X, S] = 0$. We differentiate this equality with respect to ψ_0. By the generalized information equality (Newey, 1990), we have $\mathrm{E}[-\partial\epsilon_{H,\psi_0}/\partial\psi \mid A, X, S] + \mathrm{E}[s_{\psi_0}(V)\epsilon_{H,\psi_0} \mid A, X, S] = 0$. Therefore, ignoring the negative sign, we have $c^*(A, X, S)$ as given by

$$c^*(A, X, S) = \left(\mathrm{E}\left[\frac{\partial\epsilon_{H,\psi_0}}{\partial\psi^{\mathrm{T}}} \mid A, X, S\right] - \mathrm{E}\left[\frac{\partial\epsilon_{H,\psi_0}}{\partial\psi^{\mathrm{T}}}W \mid X, S\right]\mathrm{E}[W \mid X, S]^{-1}\right)W$$

$$= \left(\begin{array}{c}\frac{\partial\tau_{\varphi_0}(X)}{\partial\varphi} \\ (1-S)\frac{\partial\lambda_{\phi_0}(X)}{\partial\phi}\end{array}\right)\left(A - \mathrm{E}[AW \mid X, S]\mathrm{E}[W \mid X, S]^{-1}\right)W.$$

S2. Proof of Remark in Section 4.2

With the definition of $\tau(X)$ and $\lambda(X)$, we write

$$Y = \mu_0(X, S) + \{\tau(X) + (1-S)\lambda(X)\}A + \epsilon, \tag{S32}$$

where $\mathrm{E}[\epsilon \mid A, X, S] = \mathrm{E}[\epsilon \mid X, S] = 0$. Define the loss function of (φ, ϕ) as

$$L(\varphi, \phi) = \mathrm{E}_W\{Y - \tau_\varphi(X)A - (1-S)\lambda_\phi(X)A - \mathrm{E}_W[H_\psi \mid X, S]\}^2. \tag{S33}$$

By the definition of $H_\psi = Y - \{\tau_\varphi(X) - (1-S)\lambda_\phi(X)\}A$ and (S32), we have

$$L(\varphi, \phi) = \mathrm{E}_W[Y - \mathrm{E}_W[Y \mid X, S] - \tau_\varphi(X)\{A - \mathrm{E}_W[A \mid X, S]\} - (1-S)\lambda_\phi(X)\{A - \mathrm{E}_W[A \mid X, S]\}]^2. \tag{S34}$$

Based on (S33) and (S34), we can verify that $\partial L(\varphi, \phi)/\partial(\varphi^{\mathrm{T}}, \phi^{\mathrm{T}}) = \mathrm{E}[S_\psi(V)]$. Because $\psi_0 = (\varphi_0^{\mathrm{T}}, \phi_0^{\mathrm{T}})^{\mathrm{T}}$ satisfies $\mathrm{E}[S_{\psi_0}(V)] = 0$, we have $(\varphi_0, \phi_0) = \arg\min_{\varphi, \phi} L(\varphi, \phi)$. Lastly, continuing with (S34), we evaluate $L(\varphi, \phi)$ as

$$L(\varphi, \phi) = \mathrm{E}_W[(A - \mathrm{E}_W[A \mid X, S])^2 [\tau(X) - \tau_\varphi(X) + (1 - S)\{\lambda(X) - \lambda_\phi(X)\}^2].$$

This completes the proof of Remark in Section 4.2.

S3. Proof of Theorem 2

S3.1. Preliminaries

We introduce more notations and useful results to prepare for the proof of Theorem 2. Let "$\rightsquigarrow$" denote weak convergence, and let "$A \preceq B$" denote that A is bounded by a constant times B. Denote $\dot{S}_\psi(V; \vartheta) = \partial S_\psi(V; \vartheta)/\partial \psi$. Denote a set of nuisance functions as $\mathcal{G}_{\vartheta_0} = \{\vartheta : ||\vartheta - \vartheta_0|| < \delta\}$ for some $\delta > 0$ and denote $l^\infty(\mathcal{G}_{\vartheta_0})$ as the collection of all bounded functions $f : \mathcal{G}_{\vartheta_0} \to \mathcal{R}^p$.

The following lemmas show the asymptotic properties of functions belong to Donsker classes.

Lemma S8. *Suppose Condition 3 and 2 hold. Then, we have*

$$\sup_{\psi \in \Theta, \vartheta \in \mathcal{G}_{\vartheta_0}} ||\mathrm{P}_N S_\psi(V; \vartheta) - \mathrm{P} S_\psi(V; \vartheta)||_2 \to 0$$

in probability as $N \to \infty$, and

$$\sup_{\psi \in \Theta, \vartheta \in \mathcal{G}_{\vartheta_0}} ||\mathrm{P}_N \dot{S}_\psi(V; \vartheta) - \mathrm{P}\dot{S}_\psi(V; \vartheta)||_2 \to 0$$

in probability as $N \to \infty$.

Lemma S9. *Suppose Condition 3 and 2 hold. Then, we have*

$$N^{1/2}(\mathrm{P}_N - \mathrm{P})S_{\psi_0}(V; \vartheta) \rightsquigarrow Z \in l^\infty(\mathcal{G}_{\vartheta_0}),$$

where the limiting process $Z = \{Z(\vartheta) : \vartheta \in \mathcal{G}_{\vartheta_0}\}$ is a mean-zero multivariate Gaussian process, and the sample paths of Z belong to $\{z \in l^\infty(\mathcal{G}_{\vartheta_0}) : z$ is uniformly continuous with respect to $|| \cdot ||\}$.

S3.2. Proof of Theorem 2

First, we show the consistency of $\widehat{\psi}$. Toward this end, we show $||\mathrm{P}S_{\widehat{\psi}}(V; \vartheta_0)||_2 \to 0$. We bound $||\mathrm{P}S_{\widehat{\psi}}(V; \vartheta_0)||_2$ by

$$
\begin{aligned}
||\mathrm{P}S_{\widehat{\psi}}(V; \vartheta_0)||_2 &\leq ||\mathrm{P}S_{\widehat{\psi}}(V; \vartheta_0) - \mathrm{P}S_{\widehat{\psi}}(V; \widehat{\vartheta})||_2 + ||\mathrm{P}S_{\widehat{\psi}}(V; \widehat{\vartheta})||_2 \\
&= ||\mathrm{P}S_{\widehat{\psi}}(V; \vartheta_0) - \mathrm{P}S_{\widehat{\psi}}(V; \widehat{\vartheta})||_2 + ||\mathrm{P}S_{\widehat{\psi}}(V; \widehat{\vartheta}) - \mathrm{P}_N S_{\widehat{\psi}}(V; \widehat{\vartheta})||_2 \\
&\leq ||\mathrm{P}S_{\widehat{\psi}}(V; \vartheta_0) - \mathrm{P}S_{\widehat{\psi}}(V; \widehat{\vartheta})||_2 + \sup_{\psi \in \Theta, \vartheta \in \mathcal{G}_{\vartheta_0}} ||\mathrm{P}_N S_\psi(V; \vartheta) - \mathrm{P}S_\psi(V; \vartheta)||_2. \quad (S35)
\end{aligned}
$$

Both terms in (S35) are $o_{\mathrm{P}}(1)$ as shown below. By the Taylor expansion, we have

$$||S_{\widehat{\psi}}(V;\vartheta_0) - S_{\widehat{\psi}}(V;\widehat{\vartheta})||_2 = \left\|\left.\frac{\partial S_\psi(V;\vartheta)}{\partial \psi^{\mathrm{T}}}\right|_{\psi=\widehat{\psi},\vartheta=\widetilde{\vartheta}} (\widehat{\vartheta} - \vartheta_0)\right\|_2$$

$$\leq \left\|\left.\frac{\partial S_\psi(V;\vartheta)}{\partial \psi^{\mathrm{T}}}\right|_{\psi=\widehat{\psi},\vartheta=\widetilde{\vartheta}}\right\|_2 \times ||\widehat{\vartheta} - \vartheta_0||_2,$$

where $\widetilde{\vartheta}$ lies in the segment between $\widehat{\vartheta}$ and ϑ_0. By the Cauchy–Schwartz inequality, we have

$$||\mathrm{P}S_{\widehat{\psi}}(V;\vartheta_0) - \mathrm{P}S_{\widehat{\psi}}(V;\widehat{\vartheta})||_2 \leq \mathrm{P}||S_{\widehat{\psi}}(V;\vartheta_0) - S_{\widehat{\psi}}(V;\widehat{\vartheta})||_2$$

$$\leq \mathrm{P}\left\{\left\|\left.\frac{\partial S_{\widehat{\psi}}(V;\vartheta)}{\partial \vartheta^{\mathrm{T}}}\right|_{\vartheta=\widetilde{\vartheta}}\right\|_2 \times ||\widehat{\vartheta} - \vartheta_0||_2\right\}$$

$$\leq \left\{\mathrm{E}\left\|\left.\frac{\partial S_{\widehat{\psi}}(V;\vartheta)}{\partial \vartheta^{\mathrm{T}}}\right|_{\vartheta=\widetilde{\vartheta}}\right\|_2^2\right\}^{1/2} \times \left\{\mathrm{E}||\widehat{\vartheta} - \vartheta_0||_2^2\right\}^{1/2}$$

$$\preceq ||\widehat{\vartheta} - \vartheta_0||_2$$

$$= o_{\mathrm{P}}(1). \tag{S36}$$

By Lemma s8, we have

$$\sup_{\psi\in\Theta,\vartheta\in\mathcal{G}_{\vartheta_0}} ||\mathrm{P}_N S_\psi(V;\vartheta) - \mathrm{P}S_\psi(V;\vartheta)||_2 \to 0 \tag{S37}$$

in probability as $N \to \infty$. Plugging (S36) and (S37) into (S35) leads to $||\mathrm{P}S_{\widehat{\psi}}(V;\vartheta_0)||_2 = o_{\mathrm{P}}(1)$. Now, by Condition 1, $||\widehat{\psi} - \psi_0||_2 = o_{\mathrm{P}}(1)$.

Second, we show the asymptotic distribution of $\widehat{\psi}$. By the Taylor expansion of $N^{1/2}\mathrm{P}_N S_{\widehat{\psi}}(V;\widehat{\vartheta}) = 0$, we have

$$0 = N^{1/2}\mathrm{P}_N S_{\psi_0}(V;\widehat{\vartheta}) + \{\mathrm{P}_N \dot{S}_{\widetilde{\psi}}(V;\widehat{\vartheta})\}N^{1/2}(\widehat{\psi} - \psi_0),$$

where $\widetilde{\psi}$ lies in the segment between $\widehat{\psi}$ and ψ_0. By Lemma s8, we have

$$\sup_{\psi\in\Theta,\vartheta\in\mathcal{G}_{\vartheta_0}} ||\mathrm{P}_N \dot{S}_\psi(V;\vartheta) - \mathrm{P}\dot{S}_\psi(V;\vartheta)||_2 \to 0$$

in probability as $N \to \infty$. Because $\widetilde{\psi} \to \psi_0$ and $\widehat{\vartheta} \to \vartheta_0$, we have

$$\mathrm{P}_N \dot{S}_{\widetilde{\psi}}(V;\widehat{\vartheta}) \to \Psi = \mathrm{P}\dot{S}_{\psi_0}(V;\vartheta_0)$$

in probability as $N \to \infty$. Thus, we have

$$N^{1/2}(\widehat{\psi} - \psi_0) = -\Psi^{-1}N^{1/2}\mathrm{P}_N S_{\psi_0}(V;\widehat{\vartheta}) + o_{\mathrm{P}}(1). \tag{S38}$$

We express

$$\mathrm{P}_N S_{\psi_0}(V;\widehat{\vartheta}) = (\mathrm{P}_N - \mathrm{P})S_{\psi_0}(V;\widehat{\vartheta}) + \mathrm{P}S_{\psi_0}(V;\widehat{\vartheta}), \tag{S39}$$

and show that

$$\mathrm{P}S_{\psi_0}(V;\widehat{\vartheta}) = o_{\mathrm{P}}(N^{-1/2}), \tag{S40}$$

$$(\mathrm{P}_N - \mathrm{P})S_{\psi_0}(V;\widehat{\vartheta}) = (\mathrm{P}_N - \mathrm{P})S_{\psi_0}(V;\vartheta_0) + o_{\mathrm{P}}(N^{-1/2}). \tag{S41}$$

To show (S40), we denote $c(X, S) = (\partial \tau_{\varphi_0}(X)/\partial \varphi^{\mathrm{T}}, (1 - S)\partial \lambda_{\phi_0}(X)/\partial \phi^{\mathrm{T}})^{\mathrm{T}}$ for simplicity and evaluate $\mathrm{PS}_{\psi_0}(V; \widehat{\vartheta})$ explicitly as

$$
\begin{aligned}
\mathrm{PS}_{\psi_0}(V; \widehat{\vartheta}) &= \mathrm{E}\left[c(X, S) \left(A\{\widehat{\sigma}_A^2(X, S)\}^{-1} - \{\widehat{\sigma}_1^2(X, S)\}^{-1} \widehat{e}(X, S)\widehat{\mathrm{E}}[\widehat{W} \mid X, S]^{-1}\widehat{W} \right) \widehat{\epsilon}_{H, \psi_0} \right] \\
&= \mathrm{E}\left[c(X, S) \left(\{\widehat{\sigma}_1^2(X, S)\}^{-1} e(X, S) - \{\widehat{\sigma}_1^2(X, S)\}^{-1} \widehat{e}(X, S)\widehat{\mathrm{E}}[\widehat{W} \mid X, S]^{-1}\widehat{W} \right) \right. \\
&\qquad \times \left[\mu_0(X, S) - \widehat{\mu}_0(X, S) - (1 - S)\lambda_{\phi_0}(X)\{e(X, S) - \widehat{e}(X, S)\} \right] \Big] \\
&= \mathrm{E}\left[c(X, S) \left(\{\widehat{\sigma}_1^2(X, S)\}^{-1}\{e(X, S) - \widehat{e}(X, S)\} \right. \right. \\
&\qquad - \{\widehat{\sigma}_1^2(X, S)\}^{-1}\widehat{e}(X, S)\widehat{\mathrm{E}}[\widehat{W} \mid X, S]^{-1}(\widehat{W} - \widehat{\mathrm{E}}[\widehat{W} \mid X, S]) \Big) \\
&\qquad \times \left[\mu_0(X, S) - \widehat{\mu}_0(X, S) - (1 - S)\lambda_{\phi_0}(X)\{e(X, S) - \widehat{e}(X, S)\} \right] \Big] \\
&= \mathrm{E}\left[c(X, S) \left(\{\widehat{\sigma}_1^2(X, S)\}^{-1}\{e(X, S) - \widehat{e}(X, S)\} \right. \right. \\
&\qquad - \{\widehat{\sigma}_1^2(X, S)\}^{-1}\widehat{e}(X, S)\widehat{\mathrm{E}}[\widehat{W} \mid X, S]^{-1}\{\widehat{\sigma}_1^2(X, S)\}^{-1}\{e(X, S) - \widehat{e}(X, S)\} \\
&\qquad + \{\widehat{\sigma}_1^2(X, S)\}^{-1}\widehat{e}(X, S)\widehat{\mathrm{E}}[\widehat{W} \mid X, S]^{-1}\{\widehat{\sigma}_0^2(X, S)\}^{-1}\{e(X, S) - \widehat{e}(X, S)\} \Big) \\
&\qquad \times \left[\mu_0(X, S) - \widehat{\mu}_0(X, S) - (1 - S)\lambda_{\phi_0}(X)\{e(X, S) - \widehat{e}(X, S)\} \right] \Big].
\end{aligned}
$$

Applying the Cauchy–Schwartz inequality and Condition 5, we have

$$
\begin{aligned}
&\|\mathrm{PS}_{\psi_0}(V; \widehat{\vartheta})\|_2 \\
&\leq \mathrm{E}\left[\left\| c(X, S) \left(\{\widehat{\sigma}_1^2(X, S)\}^{-1}\{e(X, S) - \widehat{e}(X, S)\} \right. \right. \right. \\
&\qquad - \{\widehat{\sigma}_1^2(X, S)\}^{-1}\widehat{e}(X, S)\widehat{\mathrm{E}}[\widehat{W} \mid X, S]^{-1}\{\widehat{\sigma}_1^2(X, S)\}^{-1}\{e(X, S) - \widehat{e}(X, S)\} \\
&\qquad + \{\widehat{\sigma}_1^2(X, S)\}^{-1}\widehat{e}(X, S)\widehat{\mathrm{E}}[\widehat{W} \mid X, S]^{-1}\{\widehat{\sigma}_0^2(X, S)\}^{-1}\{e(X, S) - \widehat{e}(X, S)\} \Big) \\
&\qquad \times \left[\mu_0(X, S) - \widehat{\mu}_0(X, S) - (1 - S)\lambda_{\phi_0}(X)\{e(X, S) - \widehat{e}(X, S)\} \right] \Big\|_2 \Big]. \\
&\preceq (\mathrm{E}[\{e(X, S) - \widehat{e}(X, S)\}^2] \times \mathrm{E}\left[\{\mu_0(X, S) - \widehat{\mu}_0(X, S)\}^2 + \{e(X, S) - \widehat{e}(X, S)\}^2 \right])^{1/2} \\
&= \{\|\widehat{\mu}_0(X, S) - \mu_0(X, S)\| \times \|\widehat{e}(X, S) - e(X, S)\| + \|\widehat{e}(X, S) - e(X, S)\|^2\} \\
&= o_{\mathrm{P}}(N^{-1/2}).
\end{aligned}
$$

To show (S41), Lemma S9 leads to

$$
N^{1/2}(\mathrm{P}_N - \mathrm{P})S_{\psi_0}(V; \vartheta) \rightsquigarrow Z \in l^\infty(\mathcal{G}_{\vartheta_0}),
$$

as $N \to \infty$. Combining with the fact that $\|\widehat{\vartheta} - \vartheta_0\| = o_{\mathrm{P}}(1)$, we have

$$
\begin{pmatrix} N^{1/2}(\mathrm{P}_N - \mathrm{P})S_{\psi_0}(V; \vartheta) \\ \widehat{\vartheta} \end{pmatrix} \rightsquigarrow \begin{pmatrix} Z \\ \vartheta_0 \end{pmatrix}
$$

in $l^\infty(\mathcal{G}_{\vartheta_0}) \times \mathcal{G}_{\vartheta_0}$ as $N \to \infty$. Define a function $s : l^\infty(\mathcal{G}_{\vartheta_0}) \times \mathcal{G}_{\vartheta_0} \mapsto \mathcal{R}^p$ by $s(z, \vartheta) = z(\vartheta) - z(\vartheta_0)$, which is continuous for all (z, ϑ) where $\vartheta \mapsto z(\vartheta)$ is continuous. By Lemma S9, all sample paths of Z are continuous on $\mathcal{G}_{\vartheta_0}$, and thus, $s(z, \vartheta)$ is continuous for (Z, ϑ). By the Continuous-Mapping Theorem,

$$
s(Z, \widehat{\vartheta}) = (\mathrm{P}_N - \mathrm{P})S_{\psi_0}(V; \widehat{\vartheta}) - (\mathrm{P}_N - \mathrm{P})S_{\psi_0}(V; \vartheta_0) \rightsquigarrow s(Z, \vartheta_0) = 0.
$$

Thus, (S41) holds. Plugging (S39)–(S41) into (S38), we have

$$N^{1/2}(\widehat{\psi} - \psi_0) = -\Psi^{-1}N^{1/2}\{(P_N - P)S_{\psi_0}(V;\vartheta_0)\} + o_P(1).$$
$$\rightarrow \mathcal{N}\{0, (\Psi^{-1})^T E[S_{\psi_0}(V;\vartheta_0)^{\otimes 2}]\Psi^{-1}\}, \tag{S42}$$

in distribution as $N \rightarrow \infty$. If $\sum_{a=0}^{1} ||\widehat{\sigma}_a(X, S) - \sigma_a(X, S)|| = o_P(1)$, $S_{\psi_0}(V;\vartheta_0)$ becomes the efficient score $S_{\psi_0}(V)$. Thus, the asymptotic variance in (S42) achieves the efficiency bound. This completes the proof of Theorem 2.

S4. Proof of Theorem 3

We express the semiparametric efficient score as $S_{\mathrm{eff},\psi_0} = c^*(A, X, S)\left(H_{\psi_0} - E[H_{\psi_0} \mid X, S]\right)$ with $H_{\psi_0} = Y - \{\tau_{\varphi_0}(X) + (1-S)\lambda_{\phi_0}(X)\}A$. First, we have

$$H_{\psi_0} - E[H_{\psi_0} \mid X, S] = Y - E[Y \mid X, S] - \tau_{\varphi_0}(X)\{A - e(X, S)\} - (1-S)\lambda_{\phi_0}(X)\{A - e(X, S)\},$$

$$c^*(A, X, S) = \left(E\left[\frac{\partial \epsilon_{H,\psi_0}}{\partial \psi^T} \mid A, X, S\right] - E\left[\frac{\partial \epsilon_{H,\psi_0}}{\partial \psi^T} W \mid X, S\right] E[W \mid X, S]^{-1}\right) W$$

$$= \begin{pmatrix} \frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi} \\ (1-S)\frac{\partial \lambda_{\phi_0}(X)}{\partial \phi} \end{pmatrix} \left(A - E[AW \mid X, S] E[W \mid X, S]^{-1}\right) W,$$

and $W = (\mathrm{var}[Y \mid A, X, S])^{-1}$.

We compare the asymptotic variance of $\widehat{\varphi}_{\mathrm{rct}}$ and $\widehat{\varphi}$. To simplify the proof, define the following expression:

$$\Gamma_{1,\mathrm{rct}} = E\left[S\left\{\frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi}\right\}^{\otimes 2}\left(A - E[AW \mid X, S]E[W \mid X, S]^{-1}\right)\{A - e(X, S)\}W\right],$$

$$= E\left[S\left\{\frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi}\right\}^{\otimes 2}\left(A - E[AW \mid X, S]E[W \mid X, S]^{-1}\right)AW\right]$$

$$- E\left[S\left\{\frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi}\right\}^{\otimes 2}\left(AW - E[AW \mid X, S]E[W \mid X, S]^{-1}W\right)e(X, S)\right]$$

$$= E\left[S\left\{\frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi}\right\}^{\otimes 2}\left(A - E[AW \mid X, S]E[W \mid X, S]^{-1}\right)^2 W\right],$$

$$\Gamma_{1,\mathrm{rwd}} = E\left[(1-S)\left\{\frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi}\right\}^{\otimes 2}\left(A - E[AW \mid X, S]E[W \mid X, S]^{-1}\right)^2 W\right],$$

$$\Gamma_1 = \Gamma_{1,\mathrm{rct}} + \Gamma_{1,\mathrm{rwd}},$$

$$\Gamma_{12} = E\left[(1-S)\frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi}\frac{\partial \lambda_{\phi_0}(X)}{\partial \phi^T}\left(A - E[AW \mid X, S]E[W \mid X, S]^{-1}\right)^2 W\right],$$

$$\Gamma_2 = E\left[(1-S)\left\{\frac{\partial \lambda_{\phi_0}(X)}{\partial \phi}\right\}^{\otimes 2}\left(A - E[AW \mid X, S]E[W \mid X, S]^{-1}\right)^2 W\right].$$

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Also, we denote

$$S_{N,1}(\psi) = N^{-1} \sum_{i \in \mathcal{A} \cup \mathcal{B}} \frac{\partial \tau_\varphi(X_i)}{\partial \varphi} \left(A_i - \mathrm{E}\,[AW \mid X_i, S_i]\,\mathrm{E}[W \mid X_i, S_i]^{-1} \right) W_i$$

$$\times \left(Y_i - \mathrm{E}[Y_i \mid X_i, S_i] - \tau_\varphi(X_i)\,\{A_i - e(X_i, S_i)\} - (1 - S_i)\lambda_\phi(X_i)\,\{A_i - e(X_i, S_i)\} \right),$$

and

$$S_{N,2}(\psi) = N^{-1} \sum_{i \in \mathcal{A} \cup \mathcal{B}} \frac{\partial \lambda_\phi(X_i)}{\partial \phi} (1 - S_i) \left(A_i - \mathrm{E}\,[AW \mid X_i, S_i]\,\mathrm{E}[W \mid X_i, S_i]^{-1} \right) W_i$$

$$\times \left(Y_i - \mathrm{E}[Y_i \mid X_i, S_i] - \tau_\varphi(X_i)\,\{A_i - e(X_i, S_i)\} - (1 - S_i)\lambda_\phi(X_i)\,\{A_i - e(X_i, S_i)\} \right).$$

Then,

$$\mathrm{var}\left[S_{N,1}(\psi_0)\right] = N^{-1} \times \Gamma_1, \ \ \mathrm{var}\left[S_{N,2}(\psi_0)\right] = N^{-1} \times \Gamma_2, \ \ \mathrm{cov}\left[S_{N,1}(\psi_0), S_{N,2}(\psi_0)^{\mathrm{T}}\right] = N^{-1} \times \Gamma_{12}. \tag{S43}$$

By the Taylor expansion, we have

$$\widehat{\psi} - \psi_0 = \begin{pmatrix} \Gamma_1 & \Gamma_{12} \\ \Gamma_{12}^{\mathrm{T}} & \Gamma_2 \end{pmatrix}^{-1} \begin{pmatrix} S_{N,1}(\psi_0) \\ S_{N,2}(\psi_0) \end{pmatrix} + o_{\mathrm{P}}(n^{-1/2})$$

$$= \begin{pmatrix} \Sigma_1 & \Sigma_{12} \\ \Sigma_{12}^{\mathrm{T}} & \Sigma_2 \end{pmatrix} \begin{pmatrix} S_{N,1}(\psi_0) \\ S_{N,2}(\psi_0) \end{pmatrix} + o_{\mathrm{P}}(n^{-1/2}), \tag{S44}$$

where

$$\begin{pmatrix} \Sigma_1 & \Sigma_{12} \\ \Sigma_{12}^{\mathrm{T}} & \Sigma_2 \end{pmatrix} = \begin{pmatrix} \Gamma_1 & \Gamma_{12} \\ \Gamma_{12}^{\mathrm{T}} & \Gamma_2 \end{pmatrix}^{-1}.$$

Equivalently, we have

$$\Sigma_1 \Gamma_1 + \Sigma_{12} \Gamma_{12}^{\mathrm{T}} = I_{p \times p}, \tag{S45}$$

$$\Sigma_1 \Gamma_{12} + \Sigma_{12} \Gamma_2 = 0_{p \times p}, \tag{S46}$$

and therefore,

$$\Sigma_1 \Gamma_1 + \Sigma_{12} \Gamma_{12}^{\mathrm{T}} = I_{p \times p},$$

$$\Sigma_1 \Gamma_{12} \Gamma_2^{-1} \Gamma_{12}^{\mathrm{T}} + \Sigma_{12} \Gamma_{12}^{\mathrm{T}} = 0_{p \times p}. \tag{S47}$$

By (S47), we can solve $\Sigma_1 = \left(\Gamma_1 - \Gamma_{12} \Gamma_2^{-1} \Gamma_{12}^{\mathrm{T}} \right)^{-1}$.
Now continuing from (S44), we have

$$\widehat{\varphi} - \varphi_0 = \Sigma_1 S_{N,1}(\psi_0) + \Sigma_{12} S_{N,2}(\psi_0) + o_{\mathrm{P}}(n^{-1/2}),$$

and therefore,

$$\mathrm{var}\,[\widehat{\varphi} - \varphi_0] = \Sigma_1 \mathrm{var}\left[S_{N,1}(\psi_0)\right] \Sigma_1 + \Sigma_{12} \mathrm{cov}\left[S_{N,2}(\psi_0), S_{N,1}(\psi_0)^{\mathrm{T}}\right] \Sigma_1$$

$$+ \Sigma_1 \mathrm{cov}\left[S_{N,1}(\psi_0), S_{N,2}(\psi_0)^{\mathrm{T}}\right] \Sigma_{12} + \Sigma_{12} \mathrm{var}\left[S_{N,2}(\psi_0)\right] \Sigma_{12} + o(n^{-1}).$$

Then, by (S43), we have

$$
\begin{aligned}
\operatorname{var}[\widehat{\varphi} - \varphi_0] &= N^{-1} \times \Big(\Sigma_1 \Gamma_1 \Sigma_1 + \Sigma_{12} \Gamma_{12}^{\mathrm{T}} \Sigma_1 \\
&\quad + \Sigma_1 \Gamma_{12} \Sigma_{12} + \Sigma_{12} \Gamma_2 \Sigma_{12}) + o(n^{-1}) \\
&= N^{-1} \times \Sigma_1 + 0 + o(n^{-1}) \tag{S48} \\
&= N^{-1} \times \left(\Gamma_1 - \Gamma_{12} \Gamma_2^{-1} \Gamma_{12}^{\mathrm{T}} \right)^{-1} + o(n^{-1}) \\
&= N^{-1} \times \left(\Gamma_{1,\mathrm{rct}} + \Gamma_{1,\mathrm{rwd}} - \Gamma_{12} \Gamma_2^{-1} \Gamma_{12}^{\mathrm{T}} \right)^{-1} + o(n^{-1}), \tag{S49}
\end{aligned}
$$

where (S48) follows by (S45) and (S46).

For the semiparametric efficient score based only on the trial data, we denote

$$
\begin{aligned}
S_{N,1,\mathrm{rct}}(\psi) = N^{-1} \sum_{i \in \mathcal{A} \cup \mathcal{B}} S_i \frac{\partial \tau_\varphi(X_i)}{\partial \varphi} \left(A_i - \mathrm{E}\left[AW \mid X_i, S_i\right] \mathrm{E}[W \mid X_i, S_i]^{-1} \right) W_i \\
\times \left(Y_i - \mathrm{E}[Y_i \mid X_i, S_i] - \tau_\varphi(X_i) \{ A_i - e(X_i, S_i) \} \right).
\end{aligned}
$$

Then,

$$
\operatorname{var}\left[S_{N,1,\mathrm{rct}}(\psi_0)\right] = N^{-1} \times \Gamma_{1,\mathrm{rct}}.
$$

By the Taylor expansion, we have

$$
\operatorname{var}[\widehat{\varphi}_{\mathrm{rct}} - \varphi_0] = N^{-1} \times \Gamma_{1,\mathrm{rct}}^{-1} \Gamma_{1,\mathrm{rct}} \Gamma_{1,\mathrm{rct}}^{-1} + o(n^{-1}) = N^{-1} \times \Gamma_{1,\mathrm{rct}}^{-1} + o(n^{-1}). \tag{S50}
$$

By the matrix extension of Cauchy-Schwarz's inequality (Tripathi, 1999), $\Gamma_{1,\mathrm{rwd}} - \Gamma_{12} \Gamma_2^{-1} \Gamma_{12}^{\mathrm{T}}$ is non-negative definitive; i.e., for any $v \in \mathcal{R}^p$,

$$
v^{\mathrm{T}} \left(\Gamma_{1,\mathrm{rwd}} - \Gamma_{12} \Gamma_2^{-1} \Gamma_{12}^{\mathrm{T}} \right) v \geq 0,
$$

with equality holds when $\partial \tau_{\varphi_0}(X_i) / \partial \varphi = M \partial \lambda_{\phi_0}(X_i) / \partial \phi$ holds for some constant matrix M.

Comparing (S49) and (S50) leads to our result in Theorem 3.

S5. Goodness-of-fit test using over-identification restrictions

The model assumptions for the treatment effect and confounding function, i.e., Assumption 2, are crucial in our proposed framework. In this section, we extend the goodness-of-fit test of Yang and Lok (2016) to evaluate the model specifications of the treatment effect and confounding function based on over-identification restrictions tests.

The insight is that we can create a larger number of estimating functions than the number of parameters. Let $c_1(X) \in \mathcal{R}^{q_1}$ and $c_2(X) \in \mathcal{R}^{q_2}$ be some functions of X that are different from $c_1^*(X)$ and $c_2^*(X)$, where $q_1, q_2 > 0$. As with (11), it is easy to show that

$$
G_{\psi_0}(V) = \begin{pmatrix} c_1(X) \\ c_2(X)(1 - S) \end{pmatrix} \epsilon_{H,\psi_0} \epsilon_A \tag{S51}
$$

is unbiased. As a result, the number of unbiased estimating functions is larger than the dimension of ψ_0, resulting in over-identification restrictions. Under Assumptions 1 and 2, combining the unbiasedness

of $G_{\psi_0}(V)$ and the consistency of $\widehat{\psi}$, we expect that the sample quantity $P_N G_{\widehat{\psi}}(V)$ to be close to zero. We show that

$$N^{-1/2} P_N G_{\widehat{\psi}}(V) = N^{-1/2} P_N \left\{ G_{\psi_0}(V) + \Gamma^{\mathrm{T}} S_{\psi_0}(V) \right\} + o_{\mathrm{P}}(1),$$

where $\Gamma = - \left\{ \mathrm{E} \left[\partial S_{\psi_0}(V)/\partial \psi \right] \right\}^{-1} \mathrm{E} \left[\partial G_{\psi_0}(V)/\partial \psi \right]$. Therefore, $N^{-1/2} P_N G_{\widehat{\psi}}(V)$ is asymptotically normal with mean 0 and variance $\Sigma_{GG} = \mathrm{var}[G_{\psi_0}(V) + \Gamma^{\mathrm{T}} S_{\psi_0}(V)]$.

Based on the above results, we construct a goodness-of-fit test statistic

$$T = \left\{ P_N G_{\widehat{\psi}}(V) \right\}^{\mathrm{T}} \widehat{\Sigma}_{GG}^{-1} \left\{ P_N G_{\widehat{\psi}}(V) \right\},$$

where $\widehat{\Sigma}_{GG}$ is a consistent estimator of Σ_{GG}. Theorem S4 provides the reference distribution to gauge the plausibility of the values T takes.

Theorem S4. *Suppose Assumptions 1 and 2 hold. We have $T \to \chi_q^2$, a Chi-square distribution with degrees of freedom $q = q_1 + q_2$, in distribution, as $n \to \infty$.*

Let $\chi_{q,\alpha}^2$ be the $(1-\alpha)$ quantile of χ_q^2. From Theorem S4, if $T < \chi_{q,\alpha}^2$, there is no significant evidence to reject the model specifications of the treatment effect and confounding function, and if $T \geq \chi_{q,\alpha}^2$, there is strong evidence to reject the model specifications.

The choice of $c_1(X)$ and $c_2(X)$ determines the power of the goodness-of-fit test. For the power consideration, we can specify alternative plausible models for the treatment effect and confounding function. Theorem 1 provides the optimal $c_1(X)$ and $c_2(X)$ under the alternative models. We then adopt this choice for the goodness-of-fit test.

S6. The semiparametric efficiency theory of the average treatment effect τ_0

S6.1. Preliminary

Recall that $\pi_0 = \mathrm{P}(S=0)$. We express τ_0 as

$$\tau_0 = \mathrm{E}[\tau_{\varphi_0}(X)] = \mathrm{E}[\tau_{\varphi_0}(X) \mid S=0] = \frac{\mathrm{E}[(1-S)\tau_{\varphi_0}(X)]}{\pi_0}. \tag{S52}$$

To derive the efficient score of τ_0, we can follow a similar approach in Section S1. Because τ_0 depends on φ_0 and $S_{\varphi_0}(V)$ is available, we consider another approach. Consider a one-dimensional parametric submodel, $f_\theta(V)$, which contains the true model $f(V)$ at $\theta=0$, i.e., $f_\theta(V)|_{\theta=0} = f(V)$. We use θ in the subscript to denote the quantity evaluated with respect to the submodel, e.g., τ_θ is the value of τ_0 with respect to the submodel. We use dot to denote the partial derivative with respect to θ, e.g., $\dot{\tau}_\theta = \tau_\theta/\partial\theta$, and use $s(\cdot)$ to denote the score function induced from the likelihood function.

Recall that, the tangent space Λ is given in Theorem S2. The efficient score of τ_0, denoted by $S_{\tau_0}(V) \in \Lambda$, must satisfy

$$\dot{\tau}_\theta|_{\theta=0} = \mathrm{E}[S_{\tau_0}(V)s(V)].$$

We will derive the efficient score by calculating $\dot{\tau}_\theta|_{\theta=0}$. To simplify the proof, we introduce some lemmas.

Lemma S10. *Consider a ratio-type parameter $R = N/D$. If $\dot{N}_\theta|_{\theta=0} = \mathrm{E}[S_N(V)s(V)]$ and $\dot{D}_\theta|_{\theta=0} = \mathrm{E}[S_D(V)s(V)]$, then $\dot{R}_\theta|_{\theta=0} = \mathrm{E}[S_R(V)s(V)]$ where*

$$S_R(V) = \frac{1}{D}S_N(V) - \frac{R}{D}S_D(V). \tag{S53}$$

In particular, if $S_N(V)$ and $S_D(V)$ are the efficient scores for N and D, then $S_R(V)$ is the efficient score for R.

Poof. Let R_θ, N_θ and D_θ denote the quantities R, N, and D evaluated with respect to the parametric submodel $f_\theta(V)$. By the chain rule, we have

$$
\begin{aligned}
\dot{R}_\theta|_{\theta=0} &= \left.\frac{\dot{N}_\theta}{D}\right|_{\theta=0} - R_\theta \left.\frac{\dot{D}_\theta}{D}\right|_{\theta=0} \\
&= \frac{1}{D}\mathrm{E}[S_N(V)s(V)] - \frac{R}{D}\mathrm{E}[S_D(V)s(V)] \\
&= \mathrm{E}\left[\left\{\frac{1}{D}S_N(V) - \frac{R}{D}S_D(V)\right\}s(V)\right],
\end{aligned}
$$

which leads to (S53).

S6.2. Proof of Theorem 4

We derive the efficient score for τ_0. Given (S52), we can write $\tau_0 = N_0/\pi_0$, where $N_0 = \mathrm{E}[(1 - S)\tau_{\varphi_0}(X)]$. By Lemma S10, the key is to derive the efficient scores for N_0 and π_0. By chain rule, we have

$$
\begin{aligned}
\dot{N}_\theta|_{\theta=0} &= \mathrm{E}[(1 - S)\tau_{\varphi_0}(X)s(X, S)] + \mathrm{E}[(1 - S)\dot{\tau}_{\varphi_0,\theta}(X)|_{\theta=0}] \\
&= \mathrm{E}[\{(1 - S)\tau_{\varphi_0}(X) - N_0\}s(V)] + \mathrm{E}\left[(1 - S)\frac{\partial\tau_{\varphi_0}(X)}{\partial\varphi^{\mathrm{T}}}\right]\dot{\varphi}_{0,\theta}|_{\theta=0} \\
&= \mathrm{E}[\{(1 - S)\tau_{\varphi_0}(X) - N_0\}s(V)] + \mathrm{E}\left[(1 - S)\frac{\partial\tau_{\varphi_0}(X)}{\partial\varphi^{\mathrm{T}}}\right]\mathrm{E}[S_{\varphi_0}(V)s(V)] \\
&= \mathrm{E}\left[\left\{(1 - S)\tau_{\varphi_0}(X) - N_0 + \mathrm{E}\left[(1 - S)\frac{\partial\tau_{\varphi_0}(X)}{\partial\varphi^{\mathrm{T}}}\right]S_{\varphi_0}(V)\right\}s(V)\right].
\end{aligned}
$$

It is easy to verify that $(1 - S)\tau_{\varphi_0}(X) - N_0 \in \Lambda^{(3)}$. Also, by construction, we have $S_{\varphi_0}(V) \in \Lambda$. Therefore, we derive the efficient score for N_0 as

$$S_{N_0}(V) = (1 - S)\tau_{\varphi_0}(X) - N_0 + \mathrm{E}\left[(1 - S)\frac{\partial\tau_{\varphi_0}(X)}{\partial\varphi^{\mathrm{T}}}\right]S_{\varphi_0}(V).$$

By chain rule, we have

$$\dot{\pi}_{0,\theta}|_{\theta=0} = \mathrm{E}[(1 - S)s(S)] = \mathrm{E}[(1 - S - \pi_0)s(V)].$$

It is easy to verify that $1 - S - \pi_0 \in \Lambda^{(3)}$. Therefore, we derive the efficient score for π_0 as

$$S_{\pi_0}(V) = 1 - S - \pi_0.$$

Applying Lemma S10 yields the efficient score for τ_0 as

$$S_{\tau_0}(V) = \frac{1}{\pi_0}S_{N_0}(V) - \frac{\tau_0}{\pi_0}S_{\pi_0}(V)$$

$$
\begin{aligned}
&= \frac{(1-S)\tau_{\varphi_0}(X)}{\pi_0} - \tau_0 + \mathrm{E}\left[\frac{1-S}{\pi_0}\frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi^{\mathrm{T}}}\right] S_{\varphi_0}(V) \\
&\quad - \frac{\tau_0}{\pi_0}(1 - S - \pi_0) \\
&= \frac{1-S}{\pi_0}\left\{\tau_{\varphi_0}(X) - \tau_0\right\} + \mathrm{E}\left[\frac{\partial \tau_{\varphi_0}(X)}{\partial \varphi^{\mathrm{T}}}\bigg| S = 0\right] S_{\varphi_0}(V).
\end{aligned}
$$

S6.3. Proof of Theorem 5

By the Taylor expansion, we have

$$
\begin{aligned}
N^{1/2}\left(\widehat{\tau} - \tau_0\right) &= \frac{N^{1/2}}{m}\sum_{i=1}^{N}(1-S_i)\left\{\tau_{\widehat{\varphi}}(X_i) - \tau_0\right\} \\
&= \frac{N^{1/2}}{m}\sum_{i=1}^{N}(1-S_i)\left\{\tau_{\varphi_0}(X_i) - \tau_0\right\} + \left\{\frac{1}{m}\sum_{i=1}^{N}(1-S_i)\frac{\partial \tau_{\varphi_0}(X_i)}{\partial \varphi^{\mathrm{T}}}\right\} N^{1/2}\left(\widehat{\varphi} - \varphi_0\right) + o_{\mathrm{P}}(1) \\
&= \frac{N^{1/2}}{m}\sum_{i=1}^{N}(1-S_i)\left\{\tau_{\varphi_0}(X_i) - \tau_0\right\} + \Psi_0 N^{1/2}\left(\widehat{\varphi} - \varphi_0\right) + o_{\mathrm{P}}(1). \qquad \text{(S54)}
\end{aligned}
$$

Because the two terms in (S54) are uncorrelated, we have

$$
\begin{aligned}
\mathrm{var}\left[N^{1/2}\left(\widehat{\tau} - \tau_0\right)\right] &= \mathrm{var}\left[\frac{N^{1/2}}{m}\sum_{i=1}^{N}(1-S_i)\left\{\tau_{\varphi_0}(X_i) - \tau_0\right\}\right] + \Psi_0^{\mathrm{T}}\mathrm{var}\left[N^{1/2}\left(\widehat{\varphi} - \varphi_0\right)\right]\Psi_0 \\
&= \frac{1}{\pi_0}\mathrm{var}\left[\tau_{\varphi_0}(X) \mid S = 0\right] + \Psi_0^{\mathrm{T}}\mathrm{var}\left[N^{1/2}\left(\widehat{\varphi} - \varphi_0\right)\right]\Psi_0.
\end{aligned}
$$

S7. Additional results from the simulation study

S7.1. Visualization of the simulation results in Section 6

Figure s1 displays the simulation results for Section 6 for point estimation.

S7.2. Simulation results under model misspecification

As mentioned in Section 4.1 of the main paper, the Donsker requirement can be relaxed via cross-fitting in practice (Chernozhukov et al., 2018). Under the same simulation settings as in the main paper, we further adopt cross-fitting to estimate the nuisance functions and reduce the Donsker assumption. Thus, various machine learning algorithms can be adopted to fit the nuisance functions $e(X, S)$, $\mu(X, S)$, and $\sigma_a^2(X, S)$.

The Donsker condition is frequently assumed in practice to obtain the estimator, yet it requires a bounded condition for the class of functions that contain the estimators of the nuisance functions, which may not be satisfied by machine learning algorithms where estimators are constructed in complex spaces (Chernozhukov et al., 2018). Cross-fitting uses the idea of sample-splitting by switching the roles

Setting 1 (without unmeasured confounding in the observational study)

Setting 2 (with unmeasured confounding in the observational study)
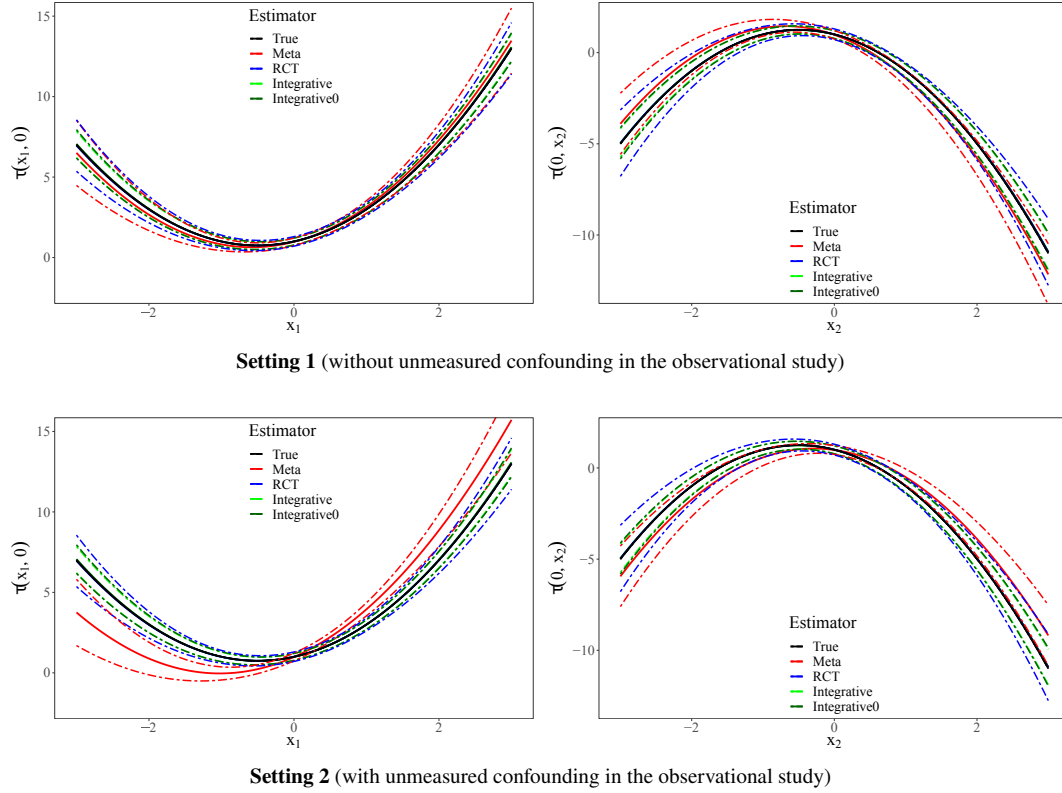
There are two panels: the left for $\tau(x_1, 0)$, where $x_1 \in [-2, 2]$ and $x_2 = 0$, and the right for $\tau(0, x_2)$, where $x_1 = 0$ and $x_2 \in [-2, 2]$. The solid lines represent the Monte Carlo means of the estimators, and the dashed bands represent the solid lines ± 1.96 Monte Carlo standard deviations of the estimators $\tau_{\widehat{\varphi}_{\mathrm{meta}}}(x)$ and $\tau_{\widehat{\varphi}_{\mathrm{rct}}}(x)$, and the parametric-t wild bootstrap CIs of the integrative estimators $\tau_{\widehat{\varphi}}(x)$ and $\tau_{\widehat{\varphi}_{\mathrm{v1}}}(x)$. The narrower the band, the more efficient the estimator.

Figure S1: Simulation results of various estimators.

of the auxiliary and main samples and averaging multiple estimators to obtain the final estimator, which prevents overfitting and relaxes the Donsker condition.

In the simulation study, we adopt the super learner (Van der Laan, Polley and Hubbard, 2007), with the candidate learners including generalized linear models, random forests, and boosting trees, which can be carried out using off-the-shelf software, e.g., the "SuperLearner" function with specified algorithms in R. To employ cross-fitting, we split the data into two folds of equal size, use one fold to estimate the nuisance functions $e(X, S)$, $\mu(X, S)$, and $\sigma_a^2(X, S)$, and obtain the estimator $\hat{\psi}^{(k)}$ by solving the score equations based on the data from another fold for $k = 1, \cdots, K$ and $K = 2$. We repeat this estimation procedure twice by interchanging the roles of each fold and derive the final estimator $\hat{\psi} = K^{-1} \sum_{k=1}^{K} \hat{\psi}^{(k)}$. Parametric-t wild bootstrap is used to construct the CI, where we follow Chernozhukov et al. (2018) to obtain the cross-fitting variance estimator as $\hat{\mathbb{V}}(\hat{\psi}) = \hat{J}_0^{-1} K^{-1} \sum_{k=1}^{K} \mathrm{P}_{N_K, K} \{ S_{\hat{\psi}^{(k)}}(V_i) S_{\hat{\psi}^{(k)}}(V_i)^{\mathrm{T}} \}(\hat{J}_0^{-1})^{\mathrm{T}}/N$. Here, we denote $\hat{J}_0 = K^{-1} \sum_{k=1}^{K} \mathrm{P}_{N_K, k} \{ \hat{\Psi}^{(k)}(V_i) \}$, $\hat{\Psi}^{(k)}(V_i) = \partial S_{\hat{\psi}^{(k)}}(V_i)/\partial \psi$, $N_K = N/K$, and $\mathrm{P}_{N_K, k}$ is the empirical average for the kth fold. The simulation results presented in Tables s1 and s2 are similar to the ones in Section 6 of the main paper, validating the use of cross-fitting to reduce the Donsker assumption.

Table S1. Simulation results for point estimation under two settings with cross-fitting, where the biases are scaled by 10^{-2} and the variances are scaled by 10^{-3}.

	Meta Bias	Var	RCT Bias	Var	Integrative Bias	Var	Integrative0 Bias	Var		Meta Bias	Var	RCT Bias	Var	Integrative Bias	Var	Integrative0 Bias	Var
									Setting 1 (without unmeasured confounding in the observational study)								
$\tau(-3,0)$	-42	975	-7	1111	11	314	10	337	$\tau(0,-3)$	102	435	5	1288	2	343	5	334
$\tau(-1.5,0)$	-24	87	-2	119	1	61	2	63	$\tau(0,-1.5)$	53	50	1	139	-1	66	-1	66
$\tau(1.5,0)$	27	87	-0	119	3	61	1	63	$\tau(0,1.5)$	-60	50	4	139	1	66	3	66
$\tau(3,0)$	59	975	-4	1111	15	314	7	337	$\tau(0,3)$	-123	435	11	1288	7	343	13	334
$\tau(0,0)$	-1	14	1	26	-1	16	-1	15	τ	-1	4	60	18	1	15	1	15
									Setting 2 (with unmeasured confounding in the observational study)								
$\tau(-3,0)$	-317	1005	-7	1110	10	311	9	335	$\tau(0,-3)$	-103	459	5	1288	1	341	5	334
$\tau(-1.5,0)$	-155	91	-2	119	1	61	2	63	$\tau(0,-1.5)$	-61	54	1	139	-1	66	-1	66
$\tau(1.5,0)$	146	91	-0	119	3	61	1	63	$\tau(0,1.5)$	78	54	4	139	1	66	3	66
$\tau(3,0)$	284	1005	-4	1110	13	311	7	335	$\tau(0,3)$	175	459	11	1288	6	341	12	334
$\tau(0,0)$	-1	15	1	26	-1	16	-1	15	τ	2	5	60	18	1	15	1	15

Table S2. Simulation results for variance estimation and coverage rate under two settings with cross-fitting, where the variances are scaled by 10^{-3} and the coverage rates are scaled by 10^{-2}.

	Integrative Var	CVG	Integrative0 Var	CVG		Integrative Var	CVG	Integrative0 Var	CVG
Setting 1 (without unmeasured confounding in the observational study)									
$\tau(-3,0)$	314	93.3	337	93.8	$\tau(0,-3)$	343	93.6	334	93.2
$\tau(-1.5,0)$	61	94.0	63	93.1	$\tau(0,-1.5)$	66	93.9	66	93.1
$\tau(1.5,0)$	61	93.8	63	93.5	$\tau(0,1.5)$	66	93.7	66	93.3
$\tau(3,0)$	314	93.5	337	93.2	$\tau(0,3)$	343	94.0	334	94.2
$\tau(0,0)$	16	93.2	15	93.0	τ	15	92.1	15	91.5
Setting 2 (with unmeasured confounding in the observational study)									
$\tau(-3,0)$	311	93.7	335	94.1	$\tau(0,-3)$	341	94.0	334	93.3
$\tau(-1.5,0)$	61	94.1	63	93.2	$\tau(0,-1.5)$	66	93.8	66	92.9
$\tau(1.5,0)$	61	93.9	63	93.0	$\tau(0,1.5)$	66	93.6	66	93.4
$\tau(3,0)$	311	93.7	335	93.4	$\tau(0,3)$	341	94.3	334	94.3
$\tau(0,0)$	16	93.5	15	93.0	τ	15	92.0	15	91.4

S7.3. Simulation results under model misspecification

The simulations in the main paper assume the correct parametric structural models of the heterogeneity of treatment effect function $\tau(X)$ and the confounding function $\lambda(X)$. We now incorporate possible model misspecification of $\tau(X)$ and $\lambda(X)$ in the simulation to assess our proposed estimators. After sampling the covariates $X_j \sim N(0,1)$, we create another covariate Z_j by performing a nonlinear transformation of X_1 as $Z_1 = \log(|X_1|) - X_1^2/3$ and $Z_j = X_j$ for $j = 2, \cdots, 5$. The treatment A and the latent variable U are generated in the same way as in Section 6 of the main paper, and the potential outcomes $Y(a)$ is generated by $Y(a) \mid (X, S=s) = a\tau(X) + (X_1 + X_2X_3/4 - X_4X_5/4) + (X^{\mathrm{T}}\beta)U + \varepsilon(a)$, where $\varepsilon(a) \sim N(0,1)$. Different formations of $\tau(X)$ and $\lambda(X)$ are considered as: Case 1 with a misspecified $\tau(X)$ and a correct $\lambda(X)$, where we set the true heterogeneity of treatment effect function as $\tau(Z) = 1 + Z_1 - Z_1^2 + Z_2 - Z_2^2$ and the true confounding function as $\lambda(X) = X^{\mathrm{T}}\beta$ while using the covariates X to estimate both functions; Case

2 with a correct $\tau(X)$ and a misspecified $\lambda(X)$, where we set the true heterogeneity of treatment effect function as $\tau(X) = 1 + X_1 - X_1^2 + X_2 - X_2^2$ and the true confounding function as $\lambda(Z) = Z^{\mathrm{T}}\beta$ while using X to estimate both functions. Here, we again consider different incorporations of unmeasured confounders by setting $\beta = (0, \cdots, 0)^{\mathrm{T}}$ under Setting 1 to depict a scenario without unmeasured confounders in the observational study or setting $\beta = (1, \cdots, 1)^{\mathrm{T}}$ under Setting 2 with unmeasured confounders.

When $\tau(X)$ and $\lambda(X)$ are misspecified, Remark 2 in the main paper implies that the parametric structural models $\tau_{\varphi_0}(X)$ and $\lambda_{\phi_0}(X)$ remain to be the best approximations in the sense that (φ_0, ϕ_0) minimizes the loss function $L(\varphi, \phi)$ defined in Section S2. Under Case 1 when $\tau(X)$ is misspecified, Table s3 entails that the estimators $\tau_{\hat{\varphi}_{\mathrm{rct}}}(x)$ and $\tau_{\hat{\varphi}}(x)$ are consistent with the pseudo-truth, and the integrative estimators have satisfying coverage rates.

Table S3. Simulation results for point estimation under two settings with the model misspecification of $\lambda(X)$, where the biases are scaled by 10^{-2} and the variances are scaled by 10^{-3}.

	RCT			Integrative				RCT			Integrative		
	Bias	Var	CVG	Bias	Var	CVG		Bias	Var	CVG	Bias	Var	CVG
Setting 1 (without unmeasured confounding in the observational study)													
$\tau_{\varphi_0}(-3,0)$	4	561	94.1	-3	176	93.4	$\tau_{\varphi_0}(0,-3)$	-1	1163	91.7	-1	310	93.6
$\tau_{\varphi_0}(-1.5,0)$	-1	76	93.3	-2	40	93.5	$\tau_{\varphi_0}(0,-1.5)$	-2	141	91.7	-2	66	92.4
$\tau_{\varphi_0}(1.5,0)$	-1	76	92.9	-1	40	92.3	$\tau_{\varphi_0}(0,1.5)$	0	141	90.8	-0	66	93.1
$\tau_{\varphi_0}(3,0)$	4	561	93.4	-1	176	94.0	$\tau_{\varphi_0}(0,3)$	4	1163	92.5	2	310	93.2
$\tau_{\varphi_0}(0,0)$	-2	33	92.3	-1	19	93.0	τ_{φ_0}	38	15	12.2	-1	19	96.1
Setting 2 (with unmeasured confounding in the observational study): using the pseudo truth													
$\tau_{\varphi_0}(-3,0)$	4	561	94.1	-2	177	93.5	$\tau_{\varphi_0}(0,-3)$	-1	1163	91.8	-1	331	93.7
$\tau_{\varphi_0}(-1.5,0)$	-1	76	93.4	-2	40	93.2	$\tau_{\varphi_0}(0,-1.5)$	-2	141	91.7	-2	67	92.5
$\tau_{\varphi_0}(1.5,0)$	-1	76	92.9	-1	40	92.1	$\tau_{\varphi_0}(0,1.5)$	0	141	90.7	-0	67	93.2
$\tau_{\varphi_0}(3,0)$	4	561	93.4	-0	177	94.6	$\tau_{\varphi_0}(0,3)$	4	1163	92.5	2	331	92.6
$\tau_{\varphi_0}(0,0)$	-2	33	92.3	-1	19	93.1	τ_{φ_0}	38	15	12.2	-1	19	95.7

Under Case 2 when $\tau(X)$ is correctly specified and $\lambda(X)$ is misspecified, the RCT-only estimator $\tau_{\hat{\varphi}_{\mathrm{rct}}}(x)$ remains intact since it does not suffer from the confounding issue; while the integrative estimators $\tau_{\hat{\varphi}}(x)$ and $\tau_{\hat{\varphi}_{\mathrm{v1}}}(x)$ converge to the pseudo heterogeneity of treatment effect function $\tau_{\varphi_0}(x)$, where (φ_0, ϕ_0) is the minimizer of the loss function $L(\varphi, \phi)$ defined in Section S2. Table s4 presents the simulation results under Setting 2. The integrative estimators $\tau_{\hat{\varphi}}(x)$ deviate from $\tau_{\hat{\varphi}_{\mathrm{rct}}}(x)$ yet are consistent with the pseudo heterogeneity of treatment effect function $\tau_{\varphi_0}(x)$ with good coverage rates that are close to the nominal value.

Table S4. Simulation results for point estimation under two settings with the model misspecification of $\lambda(X)$ under Setting 2, where the biases are scaled by 10^{-2} and the variances are scaled by 10^{-3}.

	RCT			Integrative				RCT			Integrative		
	Bias	Var	CVG	Bias	Var	CVG		Bias	Var	CVG	Bias	Var	CVG
$\tau_{\varphi_0}(-3,0)$	-161	317	13.8	-9	139	91.5	$\tau_{\varphi_0}(0,-3)$	22	423	88.8	4	112	93.7
$\tau_{\varphi_0}(-1.5,0)$	-34	37	46.1	-2	24	93.7	$\tau_{\varphi_0}(0,-1.5)$	16	49	68.8	1	23	94.0
$\tau_{\varphi_0}(1.5,0)$	-13	37	79.8	-1	24	92.3	$\tau_{\varphi_0}(0,1.5)$	19	49	82.8	3	23	94.0
$\tau_{\varphi_0}(3,0)$	-118	317	18.7	-7	139	90.8	$\tau_{\varphi_0}(0,3)$	28	423	89.8	7	112	93.4
$\tau_{\varphi_0}(0,0)$	15	9	61.4	1	7	93.8	τ_{φ_0}	59	10	11.6	1	7	95.2

Table S5. Point estimate, standard error, and 95% Wald confidence interval of the model parameters in the heterogeneity of treatment effect $\tau_\varphi(X)$ between adjuvant chemotherapy and observation: tumor size*= (tumor size − 4.8)/1.7, and all numbers are multiplied by 10^3.

	RCT			Meta			Integrative		
	Est	SE	95% CI	Est	SE	95% CI	Est	SE	95% CI
1 φ_1	-104	64	(-229, 22)	-74	9	(-91, -57)	-96	37	(-170, -23)
tumor size* φ_2	-14	47	(-106,79)	98	12	(75, 121)	-8	29	(-65, 49)
(tumor size*)^2 φ_3	11	27	(-43, 64)	-15	2	(-19, -10)	5	2	(1, 10)

S8. Additional results from the application

Table s6 reports the results of the model parameters in the heterogeneity of treatment effect $\tau_\varphi(X)$. The trial estimator is not significant due to the small sample size. The Meta and integrative estimator gain efficiency over the trial estimator by leveraging the observational study. However, the Meta estimator may be biased due to the unmeasured confounding in the observational study. Table s6 reports the results of the model parameters in the linear confounding function

$$\lambda_\phi(X) = \phi_1 + \phi_2\text{Age} + \phi_3\text{Tumor size} + \phi_4\text{Gender} + \phi_5\text{Histology}$$

$$+\phi_6\text{Race} + \phi_7\text{Charlson} + \phi_8\text{Income} + \phi_9\text{Insurance} + \phi_{10}\text{Travel}.$$

Because $\widehat{\phi}_2$, $\widehat{\phi}_4$ and $\widehat{\phi}_5$ are significant, the no unmeasured confounding assumption may not hold for the observational sample.

Table S6. Point estimate, standard error and 95% Wald CI of model parameters in $\lambda_\phi(X)$: : tumor size*= (tumor size − 4.8)/1.7, and all numbers are multiplied by 10^3.

	Est	SE	95% CI	
1 ϕ_1	13	54	(-93, 120)	
Age ϕ_2	-33	7	(-47, -20)	*
Tumor size ϕ_3	-21	30	(-80, 38)	
Gender ϕ_4	-26	12	(-49, -2)	*
Histology ϕ_5	-64	11	(-86, -43)	*
Race ϕ_6	14	19	(-24, 52)	
Charlson ϕ_7	-15	8	(-31, 2)	
Income ϕ_8	2	6	(-9, 13)	
Insurance ϕ_9	8	12	(-15, 30)	
Travel ϕ_{10}	5	10	(-15, 24)	

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