Minor comments:

- 1. By "time-varying" are we referring to
 - a. the fact that we can estimate lag-Delta effects, with Delta=1,2,...; or,
 - b. the fact that we can set $S_t = t$, the time itself being the moderator; or,
 - c. (more general than b)the fact that S_t may change with time, hence the $f_t(S_t)'\beta$ may change with time?

I would suggest we clarifying this after Equation (2) in the main paper.

- 2. In the abstract: "Deviations from these assumptions often occur which, if unaccounted for, may result in bias and overconfident variance estimates." We did not present any theoretical or numerical results demonstrating biases resulting from naively applying WCLS. Please confirm if we want to say anything about bias.
- 3. On line 67, should we mention and interpret the always-treat future treatment sequences?
- 4. Indirect excursion effect: this averages over all but the two subjects in the cluster under consideration; from the reading of Remark 1, it is unclear at this time whether the existing literature did the same or not. If not, then why we did so or say why it is needed in our context. I was thinking of terming it as "pairwise indirect excursion effect". Also, consider adding "excursion" into "indirect excursion effect", and "direct excursion effect". This is just to distinguish from non-temporal settings. I think this is important.
- 5. Agree on a notation for representing t+1, ..., t+delta-1; we used j (after equation 2), u (at the start of Section 3.2 of the main paper), s (at the end of lemma 1). Make them the same will help with the exposition. (Actually I used t' on line 65). Because j was used for indicating subjects in a cluster, t' is likely cumbersome, perhaps use 'u' throughout?
- 6. Section 4.4. title change to "Indirect Excursion Effect Estimation"?
- 7. In general, I found the use of β_1^* unclear (simulation scenario I; upon reading, I am not sure what it means. Can we simply: define it, say what is the true value.). Same for every other simulation scenario. I tried to add a few words right before Simulation Scenario I.
- 8. In Table 2 and Table 3, I suggest adding a parenthesis in the column "variables", so that we know that is the coefficient for. Actually, this current column should be named "coefficients", not "variables". But I do feel having the actual meaning of the variables might be easier to interpret. Otherwise, the reader has to dive into the text and frustrate themselves (until they get to the final sentence of the second paragraph of Section 6).
- 9. In Section 6, I added sentences referring to Appendix for data analysis results of IHS. Please confirm if it is okay.

10. Add "Discussion Section".

Formatting notes:

- 1. For all tables in the Appendix, mimic Table 1 and 2 in the main paper (remove the horizontal and vertical lines, and add spaces where necessary to aid easier reading of the tables)
- 2. De-anonymize the github url in the appendix
- 3. In the paper, the collection of time-varying propensity scores is denoted by a bold face **p**, while the randomization probability from t+1 to t+Delta-1 (inclusive), is denoted by a non-boldface pi; would be good to make them consistent. But this is not critical.

General notes (for future reference – primarily for Hera):

1) when including figures, do not use figure names such as "Boruvka's.eps" - I changed it to "Boruvkas.eps". The principle is use at most underlines "_", not any other symbols - this caused issues in linking the main.tex and appendix.tex;