

Parameter of interest:

$$(Y(1), Y(0), D) \sim F \tag{1}$$

Observed vector:

$$(DY(1) + (1 - D)Y(0), D) \sim G \tag{2}$$

Consider the case when  $P(D = 1) = 0$ . Does it necessarily imply that  $F$  cannot be identified? I think so now...

But my question was inspired by the following consideration: Take the subset of the sample space  $S = \{\omega \in \Omega : D(\omega) = 0\}$ . We started with the assumption that  $P(S) = 0$ . I was thinking that maybe one can still map  $S$  into all possible values of  $Y(0)$  in a way that would still make identification possible. However, the thing is that any subset of a measure 0 set has to have measure 0 also, damn... Therefore, whatever way we map elements of  $S$  into the range of  $Y(0)$ ,  $P(Y(0) < y | D = 0) = 0$ , so the conditional distribution... wait WHAT THE FUCK, how do conditional distributions work if the probability of any variable taking a certain value is 0??? geezus... brb