

Combining () and () yields,

$$h(1, 1, 1, h^{-1}(1, 1, 0; y)) = F_{Y_1(1,1)|D=0,M=1}^{-1} \circ F_{Y_0(1,1)|D=0,M=1}(y). \quad (1)$$

Note that $h(1, 1, 1, h^{-1}(1, 1, 0; y))$ maps the period 1 (potential) outcome of an individual with the outcome y in period 0 under treatment with the mediator. Accordingly, $E[F_{Y_1(1,1)|D=0,M=1}^{-1} \circ F_{Y_0(1,1)|D=0,M=1}(Y_0)|D = 0, M = 1] = E[Y_1(1, 1)|D = 0, M = 1]$. We can identify $F_{Y_0(1,1)|D=0,M=1}(y) = F_{Y_0|D=0,M=1}(y)$ under Assumption 2, but we cannot identify $F_{Y_1(1,1)|D=0,M=1}(y)$. However, we show in the following that we can identify the overall quantile-quantile transform $F_{Y_1(1,1)|D=0,M=1}^{-1} \circ F_{Y_0(1,1)|D=0,M=1}(y)$ under the additional Assumption 5b. Under Assumptions 1 and 5b, the conditional potential outcome distribution function equals

$$\begin{aligned} F_{Y_i(d,1)|D=1,M=1}(y) &\stackrel{A1}{=} \Pr(h(d, m, t, U) \leq y | D = 1, M = 1, T = t), \\ &= \Pr(U \leq h^{-1}(d, m, t; y) | D = 1, M = 1, T = t), \\ &\stackrel{A5b}{=} \Pr(U \leq h^{-1}(d, m, t; y) | D = 1, M = 1), \\ &= F_{U|11}(h^{-1}(d, m, t; y)), \end{aligned} \quad (2)$$

for $d, d' \in \{0, 1\}$. We repeat similar steps as above. First, evaluating $F_{Y_1(1,1)|D=1,M=1}(y)$ at $h(1, 1, 1, u)$ gives

$$F_{Y_1(1,1)|D=1,M=1}(h(1, 1, 1, u)) = F_{U|11}(h^{-1}(1, 1, 1; h(1, 1, 1, u))) = F_{U|11}(u).$$

Applying $F_{Y_1(1,1)|D=1,M=1}^{-1}(q)$ to both sides, we have

$$h(1, 1, 1, u) = F_{Y_1(1,1)|D=1,M=1}^{-1}(F_{U|11}(u)). \quad (3)$$

Second, for $F_{Y_0(1,1)|D=1,M=1}(y)$ we have

$$F_{U|11}^{-1}(F_{Y_0(1,1)|D=1,M=1}(y)) = h^{-1}(1, 1, 1; y). \quad (4)$$