Data-Generating Process

θ → X → Y
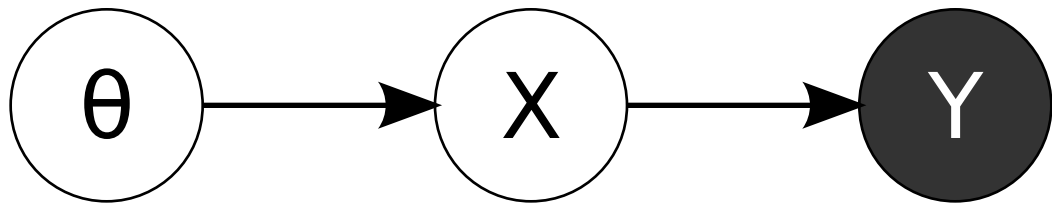
Downstream Analyst's Model

θ → X → Y → T