| Symbol     |  |
|------------|--|
| X          | Any variable.  |
| A          | The treatment or, equivalently, the exposure.  |
| Y          | The outcome.   |
| Y(a)       | The potential outcome when $A = a$ .   |
| $\dot{L}$  | Measured confounder(s): typically comprises a set of variables.                        |
| U          | Unmeasured confounder.   |
| Z          | Effect-modifier (or 'moderator') of $A$ on $Y$ .                                       |
| M          | Mediator of $A$ on $Y$ .   |
| $ar{X}$    | Sequential variables, e.g. $\bar{A} = \{A_1, A_2, A_3\}; \bar{L} = \{L_0, L_1, L_2\}.$ |
| ${\cal R}$ | Denotes randomisation into treatment event.  |