

$$X_3$$
 Y_3

$$\Pr(\widehat{Y}_3|X_3) = f(X_3, T_{12}, \{\beta_{12}\}_i, \{\lambda_{12}\}_i, \beta_{12}^e, \lambda_{12}^e, m_{12}^e)$$
$$= f_{12}(X_3)$$

$$\Pr(\widehat{Y_3|X_3}) \perp \!\!\!\perp Y_3|X_3$$

$$f_{12}(\cdot) \! \perp \! \! \perp \! \! \! \mid X_3, Y_3$$