

Information-Theoretic Causal Bounds under Unmeasured Confounding

Yonghan Jung

University of Illinois Urbana-Champaign

YONGHAN@ILLINOIS.EDU

Bogyong Kang

Independent Researcher

BGYEONG.KANG@GMAIL.COM

Editors: Bijan Mazaheri and Niels Richard Hansen

Abstract

We develop a data-driven information-theoretic framework for the sharp partial identification of causal effects under unmeasured confounding. Existing approaches often rely on restrictive assumptions, such as bounded or discrete outcomes, require external inputs (e.g., instrumental variables, proxies, or user-specified sensitivity parameters), necessitate full structural causal model specifications, or focus solely on population-level averages while neglecting covariate-conditional treatment effects. We overcome all four limitations simultaneously by establishing novel information-theoretic, data-driven divergence bounds. Our key theoretical contribution establishes that the f -divergence between the observational distribution $P(Y \mid A = a, X = x)$ and the interventional distribution $P(Y \mid \text{do}(A = a), X = x)$ is upper bounded by a function of the propensity score alone. This result enables sharp partial identification of conditional causal effects directly from observational data, without requiring external sensitivity parameters, auxiliary variables, full structural specifications, or outcome boundedness assumptions. For practical implementation, we develop a semiparametric estimator satisfying Neyman-orthogonality (Chernozhukov et al., 2018), which ensures $\sqrt{n}$ -consistent inference even when nuisance functions are estimated via flexible machine learning methods. Simulation studies and real-world data applications, implemented in [GitHub repository](#), demonstrate that our framework provides tight and valid causal bounds across a wide range of data-generating processes.

Keywords: partial identification, unmeasured confounding, information-theoretic bounds, conditional causal effects, semiparametric estimation

1. Introduction

Causal effect identification aims to characterize interventional quantities, such as $\Pr(Y = y \mid \text{do}(A = a), X = x)$, as functionals of the observational distribution $P(X, A, Y)$. In the presence of unmeasured confounders U , as depicted in Fig. 1(a), point identification is generally impossible without auxiliary variables or structural restrictions. In such settings, *partial identification* seeks to recover bounds that provably contain the true causal quantity. However, as described in literature review in Sec. 1.1, most existing methods suffer from one or more of the following fundamental limitations:

(Lim-1) Bounded outcomes: Restricting outcomes to bounded or discrete supports (e.g., $Y \in [0, 1]$).

(Lim-2) Externality of parameters: Requiring auxiliary inputs—such as instrumental variables, proxies, or sensitivity parameters—to quantify confounding strength.

(Lim-3) Full SCM specification: Necessitating the specification of the entire structural causal model (SCM) (Pearl, 2000), which is computationally intensive and prone to error propagation.

(Lim-4) Neglect of heterogeneity: Focusing on population-level averages while neglecting covariate-conditional treatment effects.

To universally address these limitations, we develop an information-theoretic framework that provides (i) data-driven upper bounds on statistical divergences between observational and interventional distributions, and (ii) sharp partial identification of conditional causal effects $\mathbb{E}[Y \mid \text{do}(A = a), X = x]$. Our framework accommodates *unbounded* continuous outcomes without requiring full structural modeling or external inputs. The core mechanism involves deriving *data-driven* upper bounds on statistical divergences (e.g., f-divergence (Csiszár, 1967)) between the interventional law $Q_{a,x}$ and the observational law $P_{a,x}$, and then translating these into sharp causal intervals. Specifically, we make three main contributions:

- (i) We show that f -divergences (Csiszár, 1967) between $P_{a,x}$ and $Q_{a,x}$ are upper bounded by a function of the propensity score $e_a(x)$.
- (ii) We leverage these bounds to obtain sharp intervals for arbitrary expectations of the form $\theta(a, x) \triangleq \mathbb{E}_{Q_{a,x}}[\varphi(Y)]$ for user-specified functions φ without imposing outcome boundedness or support restrictions.
- (iii) We develop a semiparametric estimator that satisfies Neyman-orthogonality (Chernozhukov et al., 2018) ensuring robust inference even when nuisance components are estimated via high-dimensional machine learning models.

Together, these results provide a principled path to *data-driven* partial identification of conditional causal effects under unmeasured confounding.

1.1. Related Work

We organize existing work on partial identification based on which of the limitations (Lim-1–4) they retain or address.

Bounded/discrete outcomes (Lim-1). Early work imposed restrictions requiring outcomes to be bounded or discrete. For example, Manski (1990) derived nonparametric bounds using the extreme values outcomes can attain. Linear-programming (LP)-based approaches (e.g., Balke and Pearl (1994), Tian and Pearl (2000)) yield sharp bounds with discrete variables. Sachs et al. (2023) and Shridharan and Iyengar (2023) have extended these LP-based bounds to general graphical settings but remain restricted to discrete outcomes. Zhang and Bareinboim (2021) extended these LP ideas to continuous outcomes, but still rely on bounded-support assumptions (e.g., $Y \in [0, 1]$). These methods avoid auxiliary inputs (addressing Lim-2) but fail to accommodate unbounded outcomes (Lim-1) or provide conditional effect bounds (Lim-4).

Auxiliary inputs (Lim-2). Another line of work leverages auxiliary inputs. While auxiliary-variable methods can yield sharp bounds, most methods still assume bounded outcomes (Lim-1); and valid auxiliary inputs are often not available in practice or not identifiable from data.

- *Instrumental variables.* Balke and Pearl (1997) provide tight nonparametric bounds on average treatment effects by leveraging instrumental variables, assuming bounded binary outcomes. Kitagawa (2021) extends this framework to continuous outcomes while maintaining bounded support

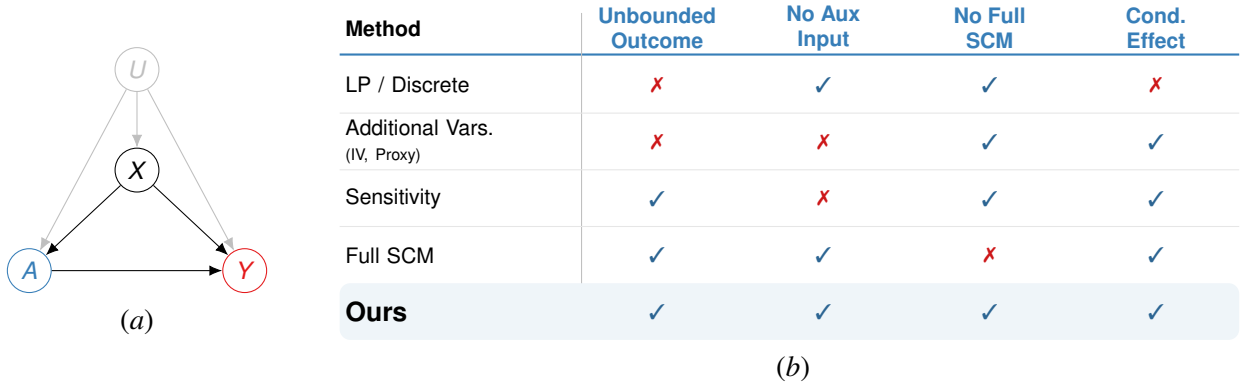


Figure 1: **(a)** Causal diagram with unmeasured confounding. **(b)** Systematic comparison of our method against existing literature (detailed in Sec. 1.1).

assumptions (see Swanson et al. (2018) for a comprehensive survey). Recently, Levis et al. (2025) develop covariate-assisted IV bounds to target conditional treatment effects (addressing Lim-4), but also under bounded outcome assumptions (Lim-1).

- *Additional assumptions or variables.* Ghassami et al. (2023) leverage proxy variables of hidden confounders to provide bounds on average effects, again requiring bounded outcomes (Lim-1). Lee (2009) and Semenova (2025) avoid bounded outcomes for sharp bounds on the average effect, but rely on structural assumptions about the selection mechanism. Recent work on weak-confounding-aware partial identification also relies on auxiliary side information in the form of bounded latent-confounder entropy. Jiang et al. (Jiang et al., 2023) study entropy/mutual-information-constrained bounds for non-identifiable causal effects in a general latent-confounding setting, and Jiang and Kocaoglu (Jiang and Kocaoglu, 2024) extend this entropy-based perspective to IV settings via conditional common entropy, including a necessary falsification condition when an entropy bound is available.
- *Sensitivity analysis.* Sensitivity analysis introduces user-specified parameters to quantify confounding strength (e.g., Rosenbaum (1987), Tan (2006), Yadlowsky et al. (2022), Jin et al. (2022), Dorn and Guo (2023), Oprescu et al. (2023)). Unlike IV and proxy methods, modern sensitivity approaches can accommodate unbounded outcomes (addressing Lim-1). Among these, Jin et al. (2022) are most closely related to our approach, as they use an f -divergence-based sensitivity model to constrain divergences between observational and interventional distributions. Oprescu et al. (2023) extend sensitivity analysis to bound conditional effects (addressing Lim-4). However, all sensitivity methods require external sensitivity parameters (Lim-2) that are not identifiable from observational data alone.

Full SCM-modeling approaches (Lim-3). Another approach leverages machine-learning methods to learn entire SCMs consistent with observational data (e.g., Hu et al. (2021), Balazadeh Meresht et al. (2022), Padh et al. (2023), Xia et al. (2022), Tan et al. (2024)). These approaches find the SCMs that maximize/minimize the target causal effect subject to observations, using flexible neural architectures to model structural functions. In principle, such methods can accommodate unbounded outcomes and target conditional effects (addressing Lim-(1,4)). However,

they require estimating the entire SCM (Lim-3), which is computationally intensive and sensitive to misspecification in high-dimensional structural components.

Our novelty. Existing methods each resolve some limitations; however, no existing approach overcomes all four limitations (Lim-1–4) universally. In contrast, our work simultaneously addresses all four limitations by developing bounds that (Lim-1) accommodate unbounded continuous outcomes without support restrictions; (Lim-2) require no auxiliary variables or sensitivity parameters; (Lim-3) avoid full SCM modeling; and (Lim-4) provide bounds for conditional effects $\mathbb{E}[Y \mid \text{do}(A = a), X = x]$ beyond the population-level average. We compare our work with representative existing methods in Fig. 1(b).

2. Problem Setup & Preliminaries

Consider a treatment $A \in \{0, 1\}$, a covariate vector $X \in \mathcal{X} \subseteq \mathbb{R}^{d_x}$, and an outcome $Y \in \mathcal{Y} \subseteq \mathbb{R}^{d_y}$. We consider the structural causal model (SCM) framework (Pearl, 2000) as the data-generating process (DGP) for (X, A, Y) :

$$U \leftarrow f_U(\epsilon_U), \quad X \leftarrow f_X(U, \epsilon_X), \quad A \leftarrow f_A(X, U, \epsilon_A), \quad Y \leftarrow f_Y(X, A, U, \epsilon_Y), \quad (1)$$

where U represents unmeasured confounding, $f_{(\cdot)}$ are unknown structural functions, and $(\epsilon_U, \epsilon_X, \epsilon_A, \epsilon_Y)$ are mutually independent exogenous noise variables. The causal diagram induced by this SCM is depicted in Fig. 1(a).

The operation $\text{do}(A = a)$ denotes an intervention that replaces f_A with a constant $a \in \{0, 1\}$, while keeping the other structural equations invariant. For each $(a, x) \in \{0, 1\} \times \mathcal{X}$, we define the following conditional probability laws on $\mathcal{Y}$:

- **Observational Law:** $P_{a,x} \equiv P(Y \mid A = a, X = x)$, which is identifiable from data.
- **Interventional Law:** $Q_{a,x} \equiv P(Y \mid \text{do}(A = a), X = x)$, our target of interest.

Under unmeasured confounding (i.e., when f_A and f_Y share U as a common hidden parent), the interventional law $Q_{a,x}$ is unidentifiable from the observational law $P_{a,x}$. Consequently, any causal functional $\theta = \mathbb{E}_{Q_{a,x}}[\varphi(Y)]$ for some user-specified φ (e.g., the identity for ATE/CATE) is also unidentifiable.

f-Divergence. To characterize the “distance” between the identifiable $P_{a,x}$ and the unidentifiable $Q_{a,x}$, we use f -divergences (Ali and Silvey, 1966; Csiszár, 1967).

Definition 1 (f-Divergence) Let P and Q be probability measures on $(\mathcal{Y}, \mathcal{F})$ such that $P \ll Q$. For a convex function $f : [0, \infty) \rightarrow \mathbb{R}$ with $f(1) = 0$, the f -divergence of P from Q is

$$D_f(P \parallel Q) \triangleq \int_{\mathcal{Y}} f\left(\frac{dP}{dQ}\right) dQ. \quad (2)$$

Common specializations used throughout the paper are KL, Hellinger, χ^2 , TV, and Jensen–Shannon divergences. Their explicit formulas are collected in Appendix A to keep the main text focused on the causal results.

Integral probability metrics (IPMs) and maximum mean discrepancy (MMD) only enter the specialized main-text bound in Cor. 8; to keep the main narrative focused on the causal development, we defer their formal definitions to Appendix A.1.

Problem Statement. Under the assumed DGP in Fig. 1(a) and Eq. (1), the interventional law $Q_{a,x}$ and a target causal effect in the form of $\mathbb{E}_{Q_{a,x}}[\varphi(Y)]$ (where φ is a user-specified and potentially continuous and unbounded function) are generally not identifiable from the observational law $P_{a,x}$ due to unmeasured confounding. To address this, (1) we derive the upper limit of the f -divergence of the observational law $P_{a,x}$ from the interventional law $Q_{a,x}$; i.e., $D_f(P_{a,x} \| Q_{a,x})$; (2) we translate the upper limit of the f -divergence into the sharp interval for causal effects. Throughout the paper, we assume the following:

Assumption 4 For all $a, x \in \mathcal{A} \times \mathcal{X}$,

1. **Positivity:** $e_a(x) \triangleq \Pr(A = a \mid X = x) \in [c, 1 - c]$ for some constant $0 < c < 1/2$.
2. **Mutual absolute continuity:** $P_{a,x} \ll Q_{a,x}$ and $Q_{a,x} \ll P_{a,x}$.
3. **Regularity of f :** For the generator function f in the f -divergence, $f(0) < \infty$.

3. Divergence Bounds between Observational and Interventional Distributions

We now derive a data-driven upper bound on the f -divergence between observational and interventional distributions. Our main result is the following:

Theorem 5 (f-Divergence Bound) For any $a \in \mathcal{A}$ and $x \in \mathcal{X}$ such that $P(a \mid x) > 0$,

$$D_f(P_{a,x} \| Q_{a,x}) \leq B_f(e_a(x)), \quad (3)$$

where

$$B_f(e_a(x)) \triangleq e_a(x) f\left(\frac{1}{e_a(x)}\right) + (1 - e_a(x)) f(0) \quad (4)$$

Theorem 5 establishes that the f -divergence $D_f(P_{a,x} \| Q_{a,x})$ is upper bounded by $B_f(e_a(x))$, a function of the propensity score that is directly computable from observational data. Notably, $B_f(e_a(x)) \rightarrow 0$ as $e_a(x) \rightarrow 1$, since f is continuous (by convexity) and satisfies $f(1) = 0$. Thus, higher propensity scores yield tighter divergence bounds.

We specialize Thm. 5 to standard divergences:

Corollary 6 For any $a \in \mathcal{A}$ and $x \in \mathcal{X}$ such that $P(a \mid x) > 0$,

- **KL:** $f(t) \triangleq t \log t$ (with $f(0) = 0$),

$$D_{\text{KL}}(P_{a,x} \| Q_{a,x}) \leq -\log e_a(x). \quad (5)$$

- **Hellinger:** $f(t) \triangleq \frac{1}{2}(\sqrt{t} - 1)^2$ (with $f(0) = 1/2$),

$$D_H(P_{a,x} \| Q_{a,x}) \leq 1 - \sqrt{e_a(x)}. \quad (6)$$

- **χ^2 -divergence:** $f(t) \triangleq \frac{1}{2}(t - 1)^2$ (with $f(0) = 1/2$),

$$D_{\chi^2}(P_{a,x} \| Q_{a,x}) \leq \frac{1 - e_a(x)}{2e_a(x)}. \quad (7)$$

- **Total variation:** $f(t) \triangleq \frac{1}{2}|t - 1|$ (with $f(0) = \frac{1}{2}$),

$$D_{TV}(P_{a,x} \| Q_{a,x}) \leq 1 - e_a(x). \quad (8)$$

- **Jensen-Shannon:** $f(t) \triangleq f_{JS}(t) \triangleq \frac{1}{2} \left(t \log t - (t + 1) \log \left(\frac{t+1}{2} \right) \right)$ (with $f_{JS}(0) = \frac{1}{2} \log 2$)

$$D_{JS}(P_{a,x} \| Q_{a,x}) \leq B_{f_{JS}}(e_a(x)) = \frac{1}{2} \log \left(\frac{4e_a(x)^{e_a(x)}}{(1 + e_a(x))^{1+e_a(x)}} \right). \quad (9)$$

Bounds extend to stochastic policies as follows:

Corollary 7 For any stochastic policy $\pi(a | x)$,

$$D_f(P_\pi \| Q_\pi) \triangleq \mathbb{E}_X \left[\sum_{a \in \mathcal{A}} \pi(a | X) D_f(P_{a,X} \| Q_{a,X}) \right] \leq \mathbb{E}_X \left[\sum_{a \in \mathcal{A}} \pi(a | X) B_f(e_a(X)) \right].$$

Choosing $\pi(a | x) = e_a(x)$ yields the global divergence bound:

$$D_f(P_{A,X} \| Q_{A,X}) = \mathbb{E}_X \left[\sum_{a \in \mathcal{A}} e_a(X) D_f(P_{a,X} \| Q_{a,X}) \right] \leq \mathbb{E}_X \left[\sum_{a \in \mathcal{A}} e_a(X) B_f(e_a(X)) \right].$$

We derive bounds on the maximum mean discrepancy (MMD; [Gretton et al. 2012](#)), and the integral probability metric (IPM; [Müller 1997](#)).

Corollary 8 (IPM and MMD Bounds) Let $\Phi \triangleq \{\varphi : \mathcal{Y} \mapsto [0, 1]\}$ be a class of measurable functions. Let $D_{\text{IPM}, \mathcal{F}}(P \| Q)$ be the IPM over a function class $\mathcal{F} \triangleq \{f : \|f\|_\infty < C\}$. Let $D_{\text{MMD}, \mathbf{k}}(P \| Q)$ be the MMD associated with an RKHS with a kernel $\mathbf{k}$ such that $\mathbf{k}(\cdot, \cdot) < K$. Then,

$$\text{(IPM)} \quad D_{\text{IPM}, \mathcal{F}_C}(P_{a,x} \| Q_{a,x}) \leq 2C \min \left\{ 1 - e_a(x), \sqrt{-\frac{1}{2} \log e_a(x)} \right\},$$

$$\text{(MMD)} \quad D_{\text{MMD}, \mathbf{k}}(P_{a,x} \| Q_{a,x}) \leq 2\sqrt{K} \min \left\{ 1 - e_a(x), \sqrt{-\frac{1}{2} \log e_a(x)} \right\}.$$

Appendix A.2 records the exponential-family specialization and the Bernoulli, Gaussian, Poisson, and exponential worked examples deferred from the main text.

4. A Distributionally Robust Formulation of Causal Bounds

In this section, we leverage the upper bounds on statistical divergence derived in Section 3 to construct bounds on the target causal effect $\theta(a, x) \triangleq \mathbb{E}_{Q_{a,x}}[\varphi(Y)]$, where $\varphi(Y)$ is an arbitrary measurable function with finite first and second moments. This framework encompasses diverse causal quantities: setting $\varphi(Y) \triangleq \mathbf{1}(Y \leq t)$ yields the cumulative distribution function $Q_{a,x}(Y \leq t)$, while choosing $\varphi(Y) \triangleq \ell(Y; \theta)$ (a loss function for θ) yields the risk function over $Q_{a,x}$. Crucially, we impose no restrictions requiring φ to be discrete or bounded.

Using the divergence bound $D_f(P_{a,x} \| Q_{a,x}) \leq B_f(e_a(x))$ from Thm. 5, we define the f-divergence-based *ambiguity set*, which is a collection of distributions over Y within the $B_f(e_a(x))$ radius around the observational law $P_{a,x}$:

$$(\text{Ambiguity set}) \quad \mathcal{Q}_f(a, x; P_{a,x}) \triangleq \left\{ Q_{a,x} \in \mathcal{P}_{a,x}(\mathcal{Y}) : \begin{array}{l} D_f(P_{a,x} \| Q_{a,x}) \leq B_f(e_a(x)), \\ P_{a,x} \ll Q_{a,x} \end{array} \right\}, \quad (10)$$

where $\mathcal{P}_{a,x}(Y)$ is a collection of probability laws given $A = a$ and $X = x$. The target causal effect $\mathbb{E}_{Q_{a,x}}[\varphi(Y)]$ is bounded by expectations over the extremal distributions in this ambiguity set:

$$(\text{Bounds}) \quad \underbrace{\theta_{\text{lo}}(a, x)}_{\inf_{Q \in \mathcal{Q}_f(a, x)} \mathbb{E}_Q[\varphi(Y)]} \leq \underbrace{\theta(a, x)}_{\mathbb{E}_{Q_{a,x}}[\varphi(Y)]} \leq \underbrace{\theta_{\text{up}}(a, x)}_{\sup_{Q \in \mathcal{Q}_f(a, x)} \mathbb{E}_Q[\varphi(Y)]} \quad (11)$$

The lower and upper bounds are symmetric: by Proposition 10 below, the lower bound can be obtained from the upper bound by negating the function φ . Therefore, we focus on deriving the upper bound $\theta_{\text{up}}(a, x)$ without loss of generality.

Proposition 10 (Lower bound as a subproblem of upper bound) Let

$$\theta_{\text{lo}}(a, x; \varphi) \triangleq \inf_{Q \in \mathcal{Q}_f(a, x)} \mathbb{E}_Q[\varphi(Y)], \quad \theta_{\text{up}}(a, x; \varphi) \triangleq \sup_{Q \in \mathcal{Q}_f(a, x)} \mathbb{E}_Q[\varphi(Y)]. \quad (12)$$

Then,

$$\theta_{\text{lo}}(a, x; \varphi) = -\theta_{\text{up}}(a, x; -\varphi). \quad (13)$$

By Proposition 10, it suffices to compute $\theta_{\text{up}}(a, x)$. However, computing $\theta_{\text{up}}(a, x)$ directly from Eq. (11) is intractable, as it requires optimizing over the infinite-dimensional space of all probability measures in $\mathcal{Q}_f(a, x)$. To overcome this computational barrier, we reformulate the problem using convex duality:

Theorem 11 (Primal and Dual Formulations) Let $s(Y) \triangleq \frac{dQ_{a,x}}{dP_{a,x}}(Y)$ denote the likelihood ratio, $g_s(Y) \triangleq s(Y) \cdot f(1/s(Y))$, and $\eta_f(a, x) \triangleq B_f(e_a(x))$. The upper bound

$\theta_{\text{up}}(a, x)$ admits the following equivalent representations:

$$\theta_{\text{up}}(a, x) = \sup_{s>0} \left\{ \mathbb{E}_{P_{a,x}}[s(Y)\varphi(Y)] \text{ s.t. } \mathbb{E}_{P_{a,x}}[s(Y)] = 1, \mathbb{E}_{P_{a,x}}[g_s(Y)] \leq \eta_f(a, x) \right\} \quad (14)$$

$$= \inf_{\lambda>0, u \in \mathbb{R}} \left\{ \lambda \eta_f(a, x) + u + \lambda \mathbb{E}_{P_{a,x}} \left[g^* \left(\frac{\varphi(Y)-u}{\lambda} \right) \right] \right\}, \quad (15)$$

where $g^*(t) \triangleq \sup_{s>0} \{st - g(s)\}$ is the convex conjugate (also known as the Legendre–Fenchel conjugate or c-transform) of g .

The following proposition provides a general recipe for computing the convex conjugate g^* :

Proposition 12 (Convex Conjugate g^*) Let $f : (0, \infty) \rightarrow (-\infty, \infty]$ be proper, convex, and lower semi-continuous function. Define for $s > 0$,

$$g(s) \triangleq sf(1/s), \quad g^*(t) \triangleq \sup_{s>0} \{st - g(s)\}. \quad (16)$$

Let $r \triangleq 1/s$. Then,

$$g^*(t) \triangleq \sup_{r>0} \frac{t - f(r)}{r}. \quad (17)$$

Moreover, if the supremum is attained at some $r^* > 0$, then there exists a subgradient $a \in \partial f(r^*)$ such that

$$t = f(r^*) - r^*a, \quad \text{and} \quad g^*(t) = -a. \quad (18)$$

If f is differentiable at r^* , then $a = f'(r^*)$ and hence $g^*(t) = -f'(r^*)$.

We apply Prop. 12 to standard f-divergences:

Corollary 13 Let $g(s) \triangleq sf(1/s)$ for $s > 0$. Then,

- **KL:** $g_{\text{KL}}(s) = -\log s$, and

$$g_{\text{KL}}^*(t) = \begin{cases} -1 - \log(-t) & \text{if } t < 0; \\ +\infty & \text{if } t \geq 0. \end{cases} \quad (19)$$

- **Hellinger:** $g_{\text{H}}(s) = \frac{1}{2}(1 - 2\sqrt{s} + s)$, and

$$g_{\text{H}}^*(t) = \begin{cases} \frac{t}{1-2t} & \text{if } t < 1/2; \\ +\infty & \text{if } t \geq 1/2. \end{cases} \quad (20)$$

- **Chi-square:** $g_{\chi^2}(s) = \frac{(1-s)^2}{2s}$, and

$$g_{\chi^2}^*(t) = \begin{cases} 1 - \sqrt{1 - 2t} & \text{if } t \leq 1/2; \\ +\infty & \text{if } t > 1/2. \end{cases} \quad (21)$$

- **TV:** $g_{\text{TV}}(s) = \frac{1}{2}|1 - s|$, and

$$g_{\text{TV}}^*(t) = \begin{cases} -\frac{1}{2}, & \text{if } t \leq -\frac{1}{2}, \\ t, & \text{if } -\frac{1}{2} < t \leq \frac{1}{2}, \\ +\infty, & \text{if } t > \frac{1}{2}. \end{cases} \quad (22)$$

- **Jensen-Shannon:** $g_{\text{JS}}(s) = \frac{1}{2}(s \log s - (1+s) \log(1+s) + (1+s) \log 2)$, and

$$g_{\text{JS}}^*(t) = \begin{cases} -\frac{1}{2} \log(2 - \exp(2t)), & \text{if } t < \frac{1}{2} \log 2, \\ +\infty, & \text{if } t \geq \frac{1}{2} \log 2. \end{cases} \quad (23)$$

5. Debiased Semiparametric Estimation of Causal Bounds

Solving Eq. (15) pointwise for each (a, x) is computationally intractable. We therefore amortize the optimization by learning global functions $\lambda(a, x)$ and $u(a, x)$, with $\lambda(a, x) \triangleq \exp(h(a, x))$ enforcing positivity:

Proposition 14 Let $\eta_f(a, x) \triangleq B_f(e_a(x))$. Then,

$$\theta_{\text{up}}(a, x) = \inf_{\substack{h(a, x) \in \mathbb{R} \\ u(a, x) \in \mathbb{R}}} \mathbb{E}_{P_{a, x}} \left[\exp(h(A, X)) \left\{ \eta_f(A, X) + g^* \left(\frac{\varphi(Y) - u(A, X)}{\exp(h(A, X))} \right) \right\} + u(A, X) \right]. \quad (24)$$

We operationalize this objective through the following loss and risk:

Definition 15 (Risk Function for Causal Bound) Let $V = (X, A, Y)$. Let $h_\beta, u_\gamma : \mathcal{A} \times \mathcal{X} \mapsto \mathbb{R}$ be maps parametrized by $\beta \in \mathbb{R}^{p_1}$ and $\gamma \in \mathbb{R}^{p_2}$. The risk function for causal bounds is

$$\mathcal{R}(\beta, \gamma; e) \triangleq \mathbb{E}_P[\ell(V; (\beta, \gamma), e)], \quad (25)$$

where $e \triangleq e_A(X)$ and $\eta_f \triangleq \eta_f(A, X) \triangleq B_f(e_A(X))$, and

$$\ell(V; (\beta, \gamma), e) \triangleq \exp(h_\beta(A, X)) \left\{ \eta_f(A, X) + g^* \left(\frac{\varphi(Y) - u_\gamma(A, X)}{\exp(h_\beta(A, X))} \right) \right\} + u_\gamma(A, X). \quad (26)$$

Proposition 16 (Justification of Risk Function) Define, for each (a, x) ,

$$\ell(h, u; y, a, x) \triangleq \exp(h(a, x)) \left\{ \eta_f(a, x) + g^* \left(\frac{\varphi(y) - u(a, x)}{\exp(h(a, x))} \right) \right\} + u(a, x). \quad (27)$$

Let $\mathcal{R}(h, u) \triangleq \mathbb{E}_P[\ell(h, u; Y, A, X)]$, and assume $\mathcal{F}$ is closed under measurable patching over subsets of $\mathcal{A} \times \mathcal{X}$. Then, for any fixed $(h^*, u^*) \in \mathcal{F}$, the following are equivalent:

1. (h^*, u^*) minimizes $\mathcal{R}$ over $\mathcal{F}$.
2. (h^*, u^*) minimizes $\mathbb{E}_{P_{a,x}}[\ell(h, u; Y, a, x)]$ for $P_{A,X}$ -almost every (a, x) .

Proposition 16 shows that solving Eq. (24) is equivalent to minimizing a single global risk over (h, u) .

Since the risk function in Eq. (25) depends on the unknown propensity score e , we must estimate it from data. However, estimating e introduces errors that can propagate into the bound estimates. To mitigate this, we construct a debiased risk function that achieves first-order insensitivity (Neyman-orthogonality) to perturbations in e :

Definition 17 (Debiased Risk Function) Let $\eta'_f(A, X)$ be the first-order derivative of $\eta_f(A, X)$ w.r.t. e . The debiased risk function is

$$\mathcal{R}^{\text{db}}(\beta, \gamma; e) \triangleq \mathbb{E}[\ell^{\text{db}}(V; (\beta, \gamma), e)], \quad (28)$$

where

$$\ell^{\text{db}}(V; (\beta, \gamma), e) \triangleq \underbrace{\exp(h_\beta(A, X)) \left\{ \eta_f(A, X) + g^* \left(\frac{\varphi(Y) - u_\gamma(A, X)}{\exp(h_\beta(A, X))} \right) \right\} + u_\gamma(A, X)}_{\text{Eq. (26)}} \quad (29)$$

$$+ \sum_{a \in \mathcal{A}} e_a(X) \exp(h_\beta(a, X)) \eta'_f(a, X) (\mathbf{1}(A = a) - e_a(X)) \quad (30)$$

Eq. (30) is the orthogonal correction term:

Lemma 18 (Orthogonality) For any direction functions $\{s_a(\cdot)\}_{a \in \mathcal{A}}$ and any perturbation path $e_{t,a} \triangleq e_a + ts_a$ with sufficiently small $|t|$, $\frac{\partial}{\partial t} \mathcal{R}^{\text{db}}(\beta, \gamma; e_t) \big|_{t=0} = 0$ for all (β, γ) .

Definition 19 (Debiased Causal Bound Estimators) Fix a functional φ and an f -divergence. Let ℓ^{db} and $\mathcal{R}^{\text{db}}$ be as in Def. 17. The debiased estimator of the upper causal bound $\theta_u(a, x)$ is:

1. Randomly split the dataset $\mathcal{D}$ (with size n) into K disjoint folds $\mathcal{D}_1, \dots, \mathcal{D}_K$.
2. For each k fold, learn $\hat{e}_a^k$ using $\mathcal{D}_{-k} \triangleq \mathcal{D} \setminus \mathcal{D}_k$ for all $a \in \mathcal{A}$.
3. For each fold k , solve $\hat{\vartheta}_k \triangleq (\hat{\beta}_k, \hat{\gamma}_k) \in \arg \min_{\beta, \gamma} \sum_{i|V_i \in \mathcal{D}_k} \ell^{\text{db}}(V_i; (\beta, \gamma), \hat{e}^k)$.

4. Define

$$\widehat{h}_k(a, x) \triangleq h_{\widehat{\beta}_k}(a, x), \quad \widehat{u}_k(a, x) \triangleq u_{\widehat{\gamma}_k}(a, x), \quad (31)$$

$$\widehat{\lambda}_k(a, x) \triangleq \exp\{\widehat{h}_k(a, x)\}, \quad \widehat{\eta}_f^k(a, x) \triangleq B_f(\widehat{e}_a^k(x)). \quad (32)$$

5. On $\mathcal{D}_k$, form $Z_i^k \triangleq g^*\left(\frac{\varphi(Y_i) - \widehat{u}_k(A_i, X_i)}{\widehat{\lambda}_k(A_i, X_i)}\right)$, regress Z_i^k on (A, X) to obtain $\widehat{m}_k$, and set

$$\widehat{\theta}_{\text{up}}^{(k)}(a, x) \triangleq \widehat{\lambda}_k(a, x)(\widehat{\eta}_f^k(a, x) + \widehat{m}_k(a, x)) + \widehat{u}_k(a, x), \quad \widehat{\theta}_{\text{up}}(a, x) \triangleq \frac{1}{K} \sum_{k=1}^K \widehat{\theta}_{\text{up}}^{(k)}(a, x). \quad (33)$$

The error analysis relies on Assumption 20 and Assumption 21, stated in Appendix B.

Theorem 22 (Error Analysis) Under Assumption 20, fix a fold k , let $\vartheta_0 \triangleq (\beta_0, \gamma_0) \in \arg \min_{\vartheta} \mathcal{R}^{\text{db}}(\vartheta; e)$, let $\vartheta_k \triangleq (\widehat{\beta}_k, \widehat{\gamma}_k)$ be the minimizer from Def. 19, and define $r_n \triangleq O_p(\|\widehat{e}^k - e\|_2)$. Then,

$$\|\widehat{\vartheta}_k - \vartheta_0\|_2^2 = O_p(n^{-1/2} + r_n^2). \quad (34)$$

Furthermore, if $s_n \triangleq O_p(\|\widehat{m}_k - m_{\vartheta_k}\|_2)$ and Assumption 21 holds, then

$$\|\widehat{\theta}_{\text{up}}^{(k)} - \theta_{\text{up}}\|_2^2 = O_p(n^{-1/2} + r_n^2 + s_n^2). \quad (35)$$

Thm. 22 shows that orthogonality suppresses first-order propensity-score error, so the estimator retains the faster $O_p(n^{-1/2})$ rate even when nuisance components converge more slowly.

5.1. Ensemble Bound Aggregation

Different f -divergences can trade off tightness differently across distributions, so we aggregate a family of candidate lower and upper bounds through order statistics.

Definition 23 (k -th order statistics aggregator) Let $\widehat{\theta}_{\text{lo}}, \widehat{\theta}_{\text{up}}$ denote candidate lower and upper bounds, respectively, with $n_f \triangleq |\widehat{\theta}_{\text{lo}}| = |\widehat{\theta}_{\text{up}}|$. For $k \in \{1, \dots, n_f\}$, the k -th order-statistics aggregator (k -agg) is defined as the pair $(\widehat{\theta}_{\text{lo}}^k, \widehat{\theta}_{\text{up}}^k)$, where $\widehat{\theta}_{\text{lo}}^k$ is the k -th largest element of $\widehat{\theta}_{\text{lo}}$ and $\widehat{\theta}_{\text{up}}^k$ is the k -th smallest element of $\widehat{\theta}_{\text{up}}$.

Lemma 24 (Valid Coverage under Partial Correctness) For a fixed (a, x) ,

- $\widehat{\theta}_{\text{lo}}^k(a, x) \leq \theta(a, x)$ iff at least $(n_f - k + 1)$ elements of $\widehat{\theta}_{\text{lo}}$ are smaller or equal to $\theta(a, x)$.
- $\widehat{\theta}_{\text{up}}^k(a, x) \geq \theta(a, x)$ iff at least $(n_f - k + 1)$ elements of $\widehat{\theta}_{\text{up}}$ are greater or equal to $\theta(a, x)$.

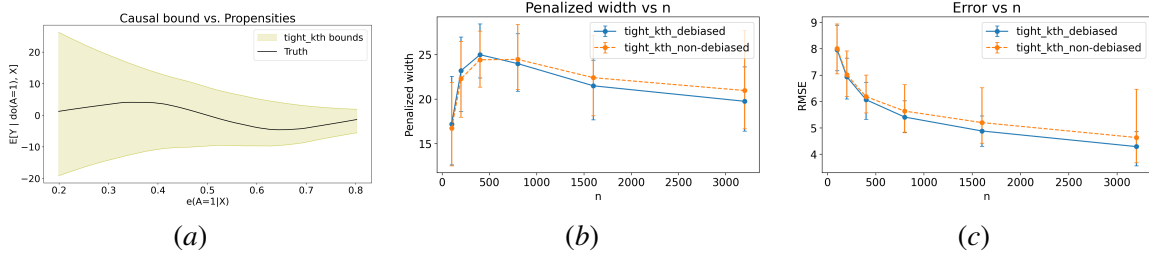


Figure 2: **Synthetic-data diagnostics.** (a) Aggregated causal bounds versus the propensity score. (b) Penalized width versus sample size. (c) RMSE under nuisance perturbation.

Lemma 24 implies that k -agg remains valid as long as at least $(n_f - k + 1)$ divergences are correct; in practice we increase k from 1 until $\hat{\theta}_{\text{lo}}^k \leq \hat{\theta}_{\text{up}}^k$. The marginal-case analogue is deferred to Appendix C.

6. Empirical Results

We empirically validate our framework on controlled synthetic data and on the semi-synthetic IHDP benchmark. Our target is the conditional causal mean $\theta(1, x) \triangleq \mathbb{E}[Y \mid \text{do}(A = 1), X = x]$, estimated by the debiased cross-fitted procedure in Def. 19. Across experiments, we estimate the propensity score with XGBoost and fit the dual functions $\lambda(a, x) = \exp(h(a, x))$ and $u(a, x)$ with neural networks using two-fold cross-fitting. We consider the f -divergences in Cor. 6; the label `tight_kth` denotes the order-statistics aggregated interval with $k = 5$. This setup lets us assess validity, tightness, and robustness to nuisance-estimation error within a unified evaluation. Additional data-generation and training details are deferred to Appendix D.

Synthetic data experiments. We generate synthetic data from the SCM in Fig. 1(a) with $X \in \mathbb{R}^5$, binary treatment $A \in \{0, 1\}$, and a continuous outcome with heavy-tailed Student- t noise with three degrees of freedom for the ribbon visualization. Appendix D gives the full probit-style data-generating process, including the default $(\alpha, \beta) = (2, 1)$ confounding regime, the positivity constant $c = 0.05$, and the nonlinear treatment-effect curve indexed by the marginal propensity score. Fig. 2(a) shows that the true conditional interventional mean remains inside the estimated `tight_kth` interval across the propensity-score range, while the interval shrinks as $e_a(x) \rightarrow 1$, matching the theoretical behavior implied by Thm. 5. The same experiment also illustrates the heavy-tail advantage of our framework: the interval remains valid even when the outcome distribution violates light-tail assumptions commonly imposed by alternative approaches. Across the constituent divergences used to build the aggregate interval, the χ^2 candidate is typically the tightest, while the k -th-order aggregation protects against occasional finite-sample instability in the other candidates.

We next study the finite-sample benefit of the debiased estimator formalized in Thm. 22. In Fig. 2(b), the penalized width is defined as $\text{p-width} \triangleq \text{width} \times (1 + a \max\{0, (1 - \alpha) - \text{coverage}\})$ with $a = 10$ and $\alpha = 0.95$, where coverage is the fraction of evaluation points whose ground-truth effect lies inside the estimated interval. The debiased estimator achieves smaller penalized width as n increases, indicating a better width-coverage tradeoff. In Fig. 2(c), we perturb the

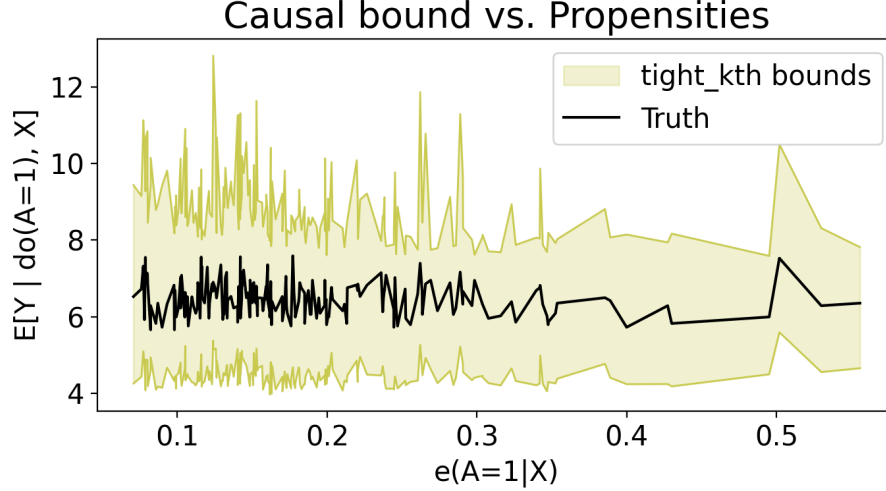


Figure 3: **Semi-synthetic IHDP benchmark.** The estimated `tight_kth` interval tracks and contains the ground-truth interventional mean across the estimated propensity-score range despite observing only five of the twenty-five covariates.

estimated propensity score with noise of order $n^{-1/4}$ to emulate slow nonparametric convergence; even under this nuisance perturbation, the debiased estimator retains lower RMSE than the non-debiased baseline, consistent with the orthogonality argument in Sec. 5.

Semi-synthetic IHDP benchmark. We also validate the method on the well-known IHDP benchmark (Hill, 2011; Louizos et al., 2017; AMLab Amsterdam, 2020), which is constructed from a randomized infant-health study with real covariates and simulated outcomes. The original covariates capture characteristics of both the children and their mothers, so the benchmark preserves realistic covariate geometry while still exposing the ground-truth interventional response. Following Louizos et al. (2017), we de-randomize the treatment assignment to induce confounding. In our setup, five of the twenty-five covariates are treated as observed and the remaining twenty act as hidden confounders. We evaluate on a fixed set of units and follow the Appendix D training protocol for the IHDP-specific nuisance models. Fig. 3 shows that the estimated interval continues to tightly contain the ground-truth interventional effect across the full range of estimated propensity scores, providing a realistic semi-synthetic validation with direct ground-truth comparison. The interval also stays informative rather than becoming vacuous in the lower-overlap regime, where hidden confounding is most challenging.

7. Conclusion

We developed an information-theoretic framework for partial identification under unmeasured confounding that converts propensity-score-driven divergence bounds into sharp causal intervals and estimates them with a debiased semiparametric procedure, yielding valid and practically informative intervals in both synthetic and semi-synthetic settings. Empirically, the intervals remain informative under heavy-tailed noise, nuisance perturbations, and hidden confounding in IHDP.

References

- Syed Mumtaz Ali and Samuel D Silvey. A general class of coefficients of divergence of one distribution from another. *Journal of the Royal Statistical Society: Series B (Methodological)*, 28(1): 131–142, 1966. doi: 10.1111/J.2517-6161.1966.TB00626.X.
- AMLab Amsterdam. Amlab-amsterdam/cevae: Causal effect inference with deep latent-variable models. GitHub repository, 2020. URL <https://github.com/AMLab-Amsterdam/CEVAE>. Archived July 17, 2020.
- Vahid Balazadeh Meresht, Vasilis Syrgkanis, and Rahul G Krishnan. Partial identification of treatment effects with implicit generative models. *Advances in Neural Information Processing Systems*, 35:22816–22829, 2022.
- Alexander Balke and Judea Pearl. Counterfactual probabilities: Computational methods, bounds and applications. In *Uncertainty in artificial intelligence*, pages 46–54. Elsevier, 1994. doi: 10.1016/B978-1-55860-332-5.50011-0.
- Alexander Balke and Judea Pearl. Bounds on treatment effects from studies with imperfect compliance. *Journal of the American statistical Association*, 92(439):1171–1176, 1997. doi: 10.1080/01621459.1997.10474074.
- Jean Bretagnolle and Catherine Huber. Estimation des densités: risque minimax. *Zeitschrift für Wahrscheinlichkeitstheorie und verwandte Gebiete*, 47(2):119–137, 1979.
- Victor Chernozhukov, Denis Chetverikov, Mert Demirer, Esther Duflo, Christian Hansen, Whitney Newey, and James Robins. Double/debiased machine learning for treatment and structural parameters: Double/debiased machine learning. *The Econometrics Journal*, 21(1), 2018. doi: 10.1111/ectj.12097.
- Imre Csiszár. Information-type measures of difference of probability distributions and indirect observations. *Studia Scientiarum Mathematicarum Hungarica*, 2:299–318, 1967.
- Jacob Dorn and Kevin Guo. Sharp sensitivity analysis for inverse propensity weighting via quantile balancing. *Journal of the American Statistical Association*, 118(544):2645–2657, 2023. doi: 10.1080/01621459.2022.2069572.
- AmirEmad Ghassami, Ilya Shpitser, and Eric Tchetgen Tchetgen. Partial identification of causal effects using proxy variables. *arXiv preprint arXiv:2304.04374*, 2023.
- Arthur Gretton, Karsten M Borgwardt, Malte J Rasch, Bernhard Schölkopf, and Alexander Smola. A kernel two-sample test. *The journal of machine learning research*, 13(1):723–773, 2012. doi: 10.5555/2503308.2188410.
- Jennifer L Hill. Bayesian nonparametric modeling for causal inference. *Journal of Computational and Graphical Statistics*, 20(1):217–240, 2011.
- Yaowei Hu, Yongkai Wu, Lu Zhang, and Xintao Wu. A generative adversarial framework for bounding confounded causal effects. In *Proceedings of the AAAI Conference on Artificial Intelligence*, volume 35, pages 12104–12112, 2021. doi: 10.1609/aaai.v35i13.17437.

- Ziwei Jiang and Murat Kocaoglu. Conditional common entropy for instrumental variable testing and partial identification. In Ruslan Salakhutdinov, Zico Kolter, Katherine Heller, Adrian Weller, Nuria Oliver, Jonathan Scarlett, and Felix Berkenkamp, editors, *Proceedings of the 41st International Conference on Machine Learning*, volume 235 of *Proceedings of Machine Learning Research*, pages 21824–21843. PMLR, 21–27 Jul 2024. URL <https://proceedings.mlr.press/v235/jiang24b.html>.
- Ziwei Jiang, Lai Wei, and Murat Kocaoglu. Approximate causal effect identification under weak confounding. In Andreas Krause, Emma Brunskill, Kyunghyun Cho, Barbara Engelhardt, Sivan Sabato, and Jonathan Scarlett, editors, *Proceedings of the 40th International Conference on Machine Learning*, volume 202 of *Proceedings of Machine Learning Research*, pages 15125–15143. PMLR, 23–29 Jul 2023. URL <https://proceedings.mlr.press/v202/jiang23h.html>.
- Ying Jin, Zhimei Ren, and Zhengyuan Zhou. Sensitivity analysis under the f -sensitivity models: a distributional robustness perspective. *arXiv preprint arXiv:2203.04373*, 2022.
- Toru Kitagawa. The identification region of the potential outcome distributions under instrument independence. *Journal of Econometrics*, 225(2):231–253, 2021. ISSN 0304-4076. doi: <https://doi.org/10.1016/j.jeconom.2021.03.006>. URL <https://www.sciencedirect.com/science/article/pii/S0304407621000968>. Themed Issue: Treatment Effect 1.
- David S Lee. Training, wages, and sample selection: Estimating sharp bounds on treatment effects. *The Review of Economic Studies*, pages 1071–1102, 2009.
- Alexander W Levis, Matteo Bonvini, Zhenghao Zeng, Luke Keele, and Edward H Kennedy. Covariate-assisted bounds on causal effects with instrumental variables. *Journal of the Royal Statistical Society Series B: Statistical Methodology*, 2025. doi: 10.1093/jrssb/qkaf028.
- Christos Louizos, Uri Shalit, Joris M Mooij, David Sontag, Richard Zemel, and Max Welling. Causal effect inference with deep latent-variable models. *Advances in neural information processing systems*, 30, 2017.
- Charles F Manski. Nonparametric bounds on treatment effects. *The American Economic Review*, 80(2):319–323, 1990.
- Alfred Müller. Integral probability metrics and their generating classes of functions. *Advances in applied probability*, 29(2):429–443, 1997.
- Miruna Oprescu, Jacob Dorn, Marah Ghoummaid, Andrew Jesson, Nathan Kallus, and Uri Shalit. B-learner: Quasi-oracle bounds on heterogeneous causal effects under hidden confounding. In *International Conference on Machine Learning*, pages 26599–26618. PMLR, 2023.
- Kirtan Padh, Jakob Zeitler, David Watson, Matt Kusner, Ricardo Silva, and Niki Kilbertus. Stochastic causal programming for bounding treatment effects. In *Conference on Causal Learning and Reasoning*, pages 142–176. PMLR, 2023.
- Judea Pearl. *Causality: Models, Reasoning, and Inference*. Cambridge University Press, New York, 2000. 2nd edition, 2009.

- Paul R Rosenbaum. Sensitivity analysis for certain permutation inferences in matched observational studies. *Biometrika*, 74(1):13–26, 1987.
- Michael C Sachs, Gustav Jonzon, Arvid Sjölander, and Erin E Gabriel. A general method for deriving tight symbolic bounds on causal effects. *Journal of Computational and Graphical Statistics*, 32(2):567–576, 2023. doi: 10.1080/10618600.2022.2071905.
- Vira Semenova. Generalized lee bounds. *Journal of Econometrics*, 251:106055, 2025.
- Madhumitha Shridharan and Garud Iyengar. Scalable computation of causal bounds. *Journal of Machine Learning Research*, 24(237):1–35, 2023.
- Sonja A Swanson, Miguel A Hernán, Matthew Miller, James M Robins, and Thomas S Richardson. Partial identification of the average treatment effect using instrumental variables: review of methods for binary instruments, treatments, and outcomes. *Journal of the American Statistical Association*, 113(522):933–947, 2018. doi: 10.1080/01621459.2018.1434530.
- Jiyuan Tan, Jose Blanchet, and Vasilis Syrgkanis. Consistency of neural causal partial identification. *Advances in Neural Information Processing Systems*, 37, 2024.
- Zhiqiang Tan. A distributional approach for causal inference using propensity scores. *Journal of the American Statistical Association*, 101(476):1619–1637, 2006. doi: 10.1198/016214506000000023.
- Jin Tian and Judea Pearl. Probabilities of causation: Bounds and identification. *Annals of Mathematics and Artificial Intelligence*, 28(1):287–313, 2000.
- Kevin Muyuan Xia, Yushu Pan, and Elias Bareinboim. Neural causal models for counterfactual identification and estimation. In *The Eleventh International Conference on Learning Representations*, 2022.
- Steve Yadlowsky, Hongseok Namkoong, Sanjay Basu, John Duchi, and Lu Tian. Bounds on the conditional and average treatment effect with unobserved confounding factors. *Annals of statistics*, 50(5):2587, 2022.
- Junzhe Zhang and Elias Bareinboim. Bounding causal effects on continuous outcome. In *Proceedings of the AAAI Conference on Artificial Intelligence*, volume 35, pages 12207–12215, 2021.

Appendix A. Additional Preliminaries and Auxiliary Examples

Let p and q be the Radon–Nikodym derivatives of P and Q with respect to a common dominating measure μ (e.g., Lebesgue or counting measure). Common specializations of the f -divergence are:

- **Kullback-Leibler (KL).** $f(t) \triangleq t \log t$ with $f(0) = 0$. Then,

$$D_{\text{KL}}(P\|Q) = \int_{\mathcal{Y}} \log \left(\frac{dP}{dQ} \right) dP = \int_{\mathcal{Y}} p(y) \log \left(\frac{p(y)}{q(y)} \right) d\mu(y). \quad (36)$$

- **Hellinger distance.** $f(t) \triangleq \frac{1}{2}(\sqrt{t} - 1)^2$ with $f(0) = 1/2$.

$$D_H(P\|Q) = \frac{1}{2} \int_{\mathcal{Y}} \left(\sqrt{\frac{dP}{dQ}} - 1 \right)^2 dQ = 1 - \int_{\mathcal{Y}} \sqrt{p(y)q(y)} d\mu(y). \quad (37)$$

- **χ^2 -divergence.** $f(t) \triangleq \frac{1}{2}(t - 1)^2$ with $f(0) = 1/2$.

$$D_{\chi^2}(P\|Q) = \frac{1}{2} \int_{\mathcal{Y}} \left(\frac{dP}{dQ} - 1 \right)^2 dQ = \frac{1}{2} \int_{\mathcal{Y}} \frac{(p(y) - q(y))^2}{q(y)} d\mu(y). \quad (38)$$

- **Total variation (TV).** $f(t) \triangleq \frac{1}{2}|t - 1|$ with $f(0) = 1/2$.

$$D_{TV}(P\|Q) = \frac{1}{2} \int_{\mathcal{Y}} |p(y) - q(y)| d\mu(y) = \sup_{B \in \mathcal{F}} |P(B) - Q(B)|. \quad (39)$$

- **Jensen-Shannon.** $f(t) \triangleq \frac{1}{2}(t \log t - (t + 1) \log(\frac{t+1}{2}))$ with $f(0) = \frac{1}{2} \log 2$. Let $M \triangleq \frac{P+Q}{2}$.

$$D_{JS}(P\|Q) = \frac{1}{2} D_{KL}(P\|M) + \frac{1}{2} D_{KL}(Q\|M). \quad (40)$$

A.1. Integral Probability Metrics and Maximum Mean Discrepancy

Beyond the f -divergence, the integral probability metric (IPM; Müller 1997) and maximum mean discrepancy (MMD; Gretton et al. 2012) provide restricted-function notions of distributional discrepancy. Let $\Phi \triangleq \{\varphi : \mathcal{Y} \mapsto [0, 1]\}$ be a class of measurable functions.

Definition 2 (Integral Probability Metric (IPM) (Müller, 1997)) Let P and Q be probability measures on a measurable space $(\mathcal{Y}, \mathcal{F})$. Let Φ be a class of measurable real-valued functions on $\mathcal{Y}$. The integral probability metric (IPM) is

$$D_{\text{IPM}, \Phi}(P\|Q) \triangleq \sup_{\varphi \in \Phi} |\mathbb{E}_P[\varphi(Y)] - \mathbb{E}_Q[\varphi(Y)]|. \quad (41)$$

Definition 3 (Maximum Mean Discrepancy (MMD) (Gretton et al., 2012)) Let $\mathcal{H}_k$ be a reproducing kernel Hilbert space (RKHS) associated with a positive-definite kernel $k : \mathcal{Y} \times \mathcal{Y} \rightarrow \mathbb{R}$. The maximum mean discrepancy (MMD) is

$$D_{\text{MMD}, k}(P\|Q) \triangleq \sup_{\|h\|_{\mathcal{H}_k} \leq 1} |\mathbb{E}_P[h(Y)] - \mathbb{E}_Q[h(Y)]|. \quad (42)$$

When the function class Φ is sufficiently rich (e.g., all bounded continuous functions), the IPM fully characterizes distributional differences. Similarly, when the kernel k is characteristic, the MMD fully characterizes distributional differences. These quantities serve as restricted-function analogues of the f -divergence bounds developed in the main text.

A.2. Exponential-family Worked Examples

The main-text specialization for exponential-family laws is restated here before the worked examples.

Corollary 9 (Exponential Family) Suppose $P_{a,x}$ and $Q_{a,x}$ are distributions from a common exponential family:

$$P_{a,x}(y) \triangleq \exp(\theta_p^\top T(y) - A(\theta_p))h(y), \quad (43)$$

$$Q_{a,x}(y) \triangleq \exp(\theta_q^\top T(y) - A(\theta_q))h(y), \quad (44)$$

where θ_p, θ_q are natural parameters, $T(y)$ is the sufficient statistics, $A(\theta)$ is the log-partition function, and $h(y)$ is the base measure density. Define $\Delta \triangleq \theta_p - \theta_q$ and $\Delta_A \triangleq A(\theta_p) - A(\theta_q)$. Then

$$D_f(P_{a,x} \| Q_{a,x}) = \mathbb{E}_{Q_{a,x}} [f(\exp(\Delta^\top T(Y) - \Delta_A))]. \quad (45)$$

The following examples instantiate the exponential-family specialization for several standard outcome families.

Bernoulli Distribution Suppose $Y \in \{0, 1\}$ and both $P_{a,x}$ and $Q_{a,x}$ are Bernoulli distributions with success probabilities p and q , respectively. The Bernoulli distribution belongs to the exponential family with sufficient statistic $T(y) = y$ and natural parameter $\theta = \log \frac{p}{1-p}$.

$$\frac{dP_{a,x}}{dQ_{a,x}}(y) = \exp\left(y \log \frac{p(1-q)}{q(1-p)} + \log \frac{1-p}{1-q}\right). \quad (46)$$

Consequently,

$$D_f(P_{a,x} \| Q_{a,x}) = \mathbb{E}_{Q_{a,x}} \left[f\left(\exp\left(Y \log \frac{p(1-q)}{q(1-p)} + \log \frac{1-p}{1-q}\right)\right) \right]. \quad (47)$$

Gaussian Distribution Suppose $Y \in \mathbb{R}^d$ and both $P_{a,x}$ and $Q_{a,x}$ are Gaussian distributions with means μ_p, μ_q and covariance matrices Σ_p and Σ_q , respectively. In this case, the Gaussian distribution forms an exponential family with sufficient statistic $T(y) = (y, yy^\top)$.

$$\frac{dP_{a,x}}{dQ_{a,x}}(y) = \frac{|\Sigma_q|^{1/2}}{|\Sigma_p|^{1/2}} \exp\left(-\frac{1}{2}(y - \mu_p)^\top \Sigma_p^{-1}(y - \mu_p) + \frac{1}{2}(y - \mu_q)^\top \Sigma_q^{-1}(y - \mu_q)\right). \quad (48)$$

Accordingly,

$$D_f(P_{a,x} \| Q_{a,x}) = \mathbb{E}_{Q_{a,x}} \left[f\left(\frac{dP_{a,x}}{dQ_{a,x}}(Y)\right) \right]. \quad (49)$$

Poisson Distribution Suppose $Y \in \{0, 1, 2, \dots\}$ and both $P_{a,x}$ and $Q_{a,x}$ are Poisson distributions with rate parameters λ_p and λ_q , respectively. The Poisson distribution belongs to the exponential family with sufficient statistic $T(y) = y$ and natural parameter $\theta = \log \lambda$.

$$\frac{dP_{a,x}}{dQ_{a,x}}(y) = \exp\left(y \log \frac{\lambda_p}{\lambda_q} - (\lambda_p - \lambda_q)\right). \quad (50)$$

Hence,

$$D_f(P_{a,x} \| Q_{a,x}) = \mathbb{E}_{Q_{a,x}} \left[f\left(\exp\left(Y \log \frac{\lambda_p}{\lambda_q} - (\lambda_p - \lambda_q)\right)\right) \right]. \quad (51)$$

Exponential Distribution Suppose $Y \geq 0$ and both $P_{a,x}$ and $Q_{a,x}$ follow exponential distributions with rate parameters λ_p and λ_q , respectively. The exponential distribution is an exponential family with sufficient statistic $T(y) = y$ and natural parameter $\theta = -\lambda$.

$$\frac{dP_{a,x}}{dQ_{a,x}}(y) = \frac{\lambda_p}{\lambda_q} \exp(-(\lambda_p - \lambda_q)y). \quad (52)$$

Thus,

$$D_f(P_{a,x} \| Q_{a,x}) = \mathbb{E}_{Q_{a,x}} \left[f \left(\frac{\lambda_p}{\lambda_q} \exp(-(\lambda_p - \lambda_q)Y) \right) \right]. \quad (53)$$

Appendix B. Regularity Conditions for Section 5

Assumption 20 (Regularity-1). Let $e \triangleq \{e_a(\cdot) : a \in \mathcal{A}\}$ be the true propensity score, $\vartheta \triangleq (\beta, \gamma)$, and $\vartheta_0 \triangleq (\beta_0, \gamma_0) \in \arg \min_{\beta, \gamma} \mathcal{R}^{\text{db}}(\beta, \gamma; e)$. Assume:

1. **Positivity:** $e_a(x) \in [c, 1 - c]$ for some constant $0 < c < 1/2$ for all $a, x \in \mathcal{A} \times \mathcal{X}$.
2. **Smooth divergence radius:** f is convex and twice continuously differentiable, and B_f has uniformly bounded value and first two derivatives on $[c, 1 - c]$.
3. **Smooth loss:** for each fixed e , the map $\vartheta \mapsto \ell^{\text{db}}(V; \vartheta; e)$ is twice continuously differentiable with uniformly bounded second moments of the loss, gradient, and Hessian.
4. **Local strong convexity:** if $H(\vartheta; e) \triangleq \nabla_{\vartheta}^2 \mathcal{R}^{\text{db}}(\vartheta; e)$, then $\kappa_1 \mathbf{I} \preceq H(\vartheta; e) \preceq \kappa_2 \mathbf{I}$ on a neighborhood Θ_0 of ϑ_0 .
5. **Uniform LLN:** for each fold k , $\sup_{\vartheta} |\widehat{R}_k^{\text{db}}(\vartheta; \widehat{e}^k) - R^{\text{db}}(\vartheta; \widehat{e}^k)| = O_p(n^{-1/2})$.

Assumption 21 (Regularity-2). For $\vartheta \triangleq (\beta, \gamma)$, let $Z_{\vartheta} \triangleq g^* \left(\frac{\varphi(Y) - u_{\gamma}(A, X)}{\exp(h_{\beta}(A, X))} \right)$ and $m_{\vartheta}(a, x) \triangleq \mathbb{E}[Z_{\vartheta} \mid A = a, X = x]$. Let $\widehat{m}_k$ be the estimate for m_{ϑ} using the k -fold data. Assume:

1. **Bounded nuisances:** $h_{\beta_0}, u_{\gamma_0}, h_{\widehat{\beta}_k}, u_{\widehat{\gamma}_k}$ are bounded by some constant M .
2. **Lipschitz parameterization:** $(\beta, \gamma) \mapsto (h_{\beta}(a, x), u_{\gamma}(a, x))$ is uniformly Lipschitz over (a, x) .
3. **Smoothness of g^* :** the convex conjugate g^* is continuously differentiable with bounded derivative on its effective domain.
4. **Regression accuracy:** $\|\widehat{m}_k - m_{\widehat{\vartheta}_k}\|_2 = O_p(s_n)$ for some $s_n \rightarrow 0$, and $\|m_{\vartheta} - m_{\vartheta'}\|_2 \leq L_m \|\vartheta - \vartheta'\|$.
5. **Correct model choice:** $\bar{\theta}_{\varphi, 0}^*(a, x) \triangleq \mathbb{E}[\ell(V; (\beta_0, \gamma_0), e) \mid A = a, X = x] = \bar{\theta}_{\varphi}(a, x)$ for all (a, x) .

Appendix C. Marginal-case Extension

When covariates are absent ($X = \emptyset$), the estimation procedure simplifies substantially. The marginal propensity score $e_a \triangleq \Pr(A = a)$ can be estimated at rate $o_P(n^{-1/2})$ via sample proportions, eliminating the need for the debiasing correction in Eq. (30).

Definition 22 (Risk Function (Marginal Case)) Let $h \triangleq \{h_a \in \mathbb{R}^+ : a \in \mathcal{A}\}$ and $u \triangleq \{u_a \in \mathbb{R}^+ : a \in \mathcal{A}\}$. Let $V \triangleq (A, Y)$ and $\eta_f^a \triangleq B_f(e_a)$. A risk function for causal bound when $X = \emptyset$ is

$$\mathcal{R}(h, u; e) \triangleq \mathbb{E}_P[\ell(V; (h, u), \eta_f)], \quad (54)$$

where

$$\ell(V; (h, u), e) \triangleq \exp(h_A) \left\{ \eta_f^a + g^* \left(\frac{\varphi(Y) - u_A}{\exp(h_A)} \right) \right\} + u_A. \quad (55)$$

Definition 23 (Bound Estimator (Marginal Case)) Fix a functional φ and an f -divergence. Let ℓ and $\mathcal{R}$ be as in Def. 22. Let the observed sample be i.i.d. $\{V_i \triangleq (A_i, Y_i)\}_{i=1}^n$. Define $n_a \triangleq \sum_{i=1}^n \mathbf{1}(A_i = a)$. The estimator of the upper causal bound $\bar{\theta}_\varphi(a)$ for any $a \in \mathcal{A}$ is constructed as follows:

1. Estimate the marginal propensity $\hat{e}_a \triangleq n_a/n$.
2. Solve $\hat{\vartheta} \triangleq (\hat{h}, \hat{u}) \in \arg \min_{h, u} \sum_{i=1}^n \ell(V_i; (h, u), \hat{e})$.
3. Evaluate $\hat{\lambda}_a \triangleq \exp(\hat{h}_a)$.
4. Define the pseudo-outcome $\hat{Z}_i \equiv g^* \left(\frac{\varphi(Y_i) - \hat{u}_{A_i}}{\hat{\lambda}_{A_i}} \right)$ and evaluate $\hat{m}_a \triangleq (1/n_a) \sum_{i: A_i=a} \hat{Z}_i$.
5. Return $\hat{\theta}_{\varphi, f}(a) \equiv \hat{\lambda}_a (\hat{\eta}_{f, a} + \hat{m}_a) + \hat{u}_a$, for $a \in \mathcal{A}$.

Assumption 24 (Regularity (Marginal Case)) Let $e \triangleq \{e_a : a \in \mathcal{A}\}$ where $e_a \triangleq \Pr(A = a)$, $\vartheta \triangleq (\beta, \gamma)$ and $\vartheta_0 \in \arg \min_{\vartheta} \mathcal{R}(\vartheta; e)$ where $\vartheta \triangleq (h, u) \triangleq \{(h_a, u_a) : a \in \mathcal{A}\}$. Let $Z_\vartheta \triangleq g^* \left(\frac{\varphi(Y) - u_A}{\exp(h_A)} \right)$. Let $m_{\vartheta, a} \triangleq \mathbb{E}_{P_a}[Z_\vartheta]$.

1. **Positivity:** $e_a \in [c, 1 - c]$ for some constant $0 < c < 1/2$ for all $a \in \mathcal{A}$.
2. **f-divergence regularity:** f is convex and twice continuously differentiable; and the induced radius B_f is twice continuously differentiable on $[c, 1 - c]$ with bounded derivatives; i.e., $\sup_{e \in [c, 1 - c]} |B_f(e)| + |B'_f(e)| + |B''_f(e)| < \infty$.
3. **Loss regularity:** For each fixed $e \in [c, 1 - c]$, the map $\vartheta \mapsto \ell(V; \vartheta, e)$ is twice continuously differentiable, with

$$\sup_{\vartheta, e} \|\ell(V; \vartheta, e)\|_2^2 < \infty, \quad \sup_{\vartheta, e} \|\nabla_{\vartheta} \ell(V; \vartheta, e)\|_2^2 < \infty, \quad \sup_{\vartheta, e} \|\nabla_{\vartheta}^2 \ell(V; \vartheta, e)\|_2^2 < \infty.$$

4. **Higher-order smoothness:** Let $H(\vartheta; e) \triangleq \nabla_{\vartheta}^2 \mathcal{R}(\vartheta; e)$. There exists a neighborhood Θ_0 of ϑ containing ϑ_0 and constants $0 < \kappa \leq \kappa_2 < \infty$ such that

$$\kappa_1 \mathbf{I} \preceq H(\vartheta; e) \preceq \kappa_2 \mathbf{I} \quad \text{for all } \vartheta \in \Theta_0. \quad (56)$$

5. **Uniform LLN:** Define the empirical risk w.r.t. ℓ with the training fold is $\widehat{R}(\vartheta; \widehat{e})$. Then, we have a uniform law-of-large-number:

$$\sup_{\vartheta} |\widehat{R}(\vartheta; \widehat{e}) - R(\vartheta; \widehat{e})| = O_p(n^{-1/2}). \quad (57)$$

6. **Bounded parameters:** h_a, u_a are bounded by some constant M .
7. **Smoothness of g^* :** The convex conjugate g^* is continuously differentiable with bounded derivative; i.e., $\sup_{t \in \mathcal{T}} |(g^*)'(t)| < \infty$ where $\mathcal{T}$ is a range where $g^*(t)$ is well-defined.

Theorem 25 (Error Analysis (Marginal Case)) Assume Assumption 24. Let $e_0 \triangleq \{e_{0,a} : a \in \mathcal{A}\}$ with $e_{0,a} \equiv \Pr(A = a)$ and let $\widehat{e}_a \equiv n_a/n$. Let $\vartheta_0 \in \arg \min_{\vartheta \in \Theta} R(\vartheta; e_0)$ and $\widehat{\vartheta} \in \arg \min_{\vartheta \in \Theta} \widehat{R}_n(\vartheta; \widehat{e})$. Let $\bar{\theta}_\varphi$ and $\widehat{\theta}_\varphi$ be the population target and the estimator defined in Def. 23. Then

$$\|\widehat{\vartheta} - \vartheta_0\|_2^2 = O_p(n^{-1/2}), \quad \|\widehat{\theta}_\varphi - \bar{\theta}_\varphi\|_2^2 = O_p(n^{-1/2}). \quad (58)$$

Thm. 25 shows that in the marginal case, both the dual parameters and the bound estimator achieve a squared error rate of $O_p(n^{-1/2})$ without requiring debiasing because the marginal propensity score converges at the parametric rate.

Appendix D. Simulation Details

This section provides the technical specifications for the synthetic and semi-synthetic experiments summarized in the main text.

D.1. Synthetic Data Generating Process

To evaluate the performance of our proposed information-theoretic bounds in a controlled yet challenging environment, we design a synthetic data generating process (DGP) based on a probit-style structural causal model (SCM). This setup allows us to precisely manipulate the degree of unmeasured confounding and the complexity of the treatment effect, providing a rigorous testbed for our debiased estimation framework.

Feature and Confounder Generation We consider a feature space $X \in \mathbb{R}^d$, where the first $d - 1$ dimensions represent standard Gaussian noise, $X_j \sim \mathcal{N}(0, 1)$ for $j = 1, \dots, d - 1$. The coordinate X_0 is designated as the primary observed covariate influencing both treatment and outcome, with its variance scaled as $X_0 \sim \mathcal{N}\left(0, \left(\sqrt{1 + \beta^2/\alpha}\right)^2\right)$ to maintain numerical stability across different confounding regimes. A latent confounder $U \sim \mathcal{N}(0, 1)$ is introduced to represent unmeasured factors that simultaneously affect the treatment assignment and the outcome, thereby creating the hidden confounding scenario our method aims to address.

Treatment Assignment and Propensity Score The binary treatment assignment $A \in \{0, 1\}$ is generated via a probit mechanism. We first define a latent score $s(X_0, U)$ that linearly combines

the observed feature and the hidden confounder:

$$s(X_0, U) = \alpha X_0 + \beta U. \quad (59)$$

The parameters α and β play crucial roles in our simulation: α controls the strength of the observed signal in the selection process, while β determines the magnitude of unmeasured confounding. In our default setting, we fix $(\alpha, \beta) = (2, 1)$. The treatment is then sampled as $A \sim \text{Bernoulli}(e(X_0, U))$, where the propensity score $e(X_0, U)$ is defined as:

$$e(X_0, U) = c + (1 - 2c) \Phi(s(X_0, U)). \quad (60)$$

Here, $\Phi(\cdot)$ denotes the standard normal cumulative distribution function (CDF). We set $c = 0.05$ to enforce the overlap condition, ensuring that the propensity values are bounded within $[0.05, 0.95]$ and preventing the total absence of either treatment or control units in localized regions of the feature space.

Outcome Generation and Treatment Effect The outcome Y is modeled as a linear combination of the treatment effect, the hidden confounder, and additive noise:

$$Y = \tau(X_0)A + \gamma U + \epsilon, \quad (61)$$

where $\gamma = 1$ scales the influence of U on the outcome. To test the robustness of our bounds against non-linear signals, we define the true conditional average treatment effect (CATE) $\tau(X_0)$ as a sinusoidal function of the marginal propensity score $\bar{e}(X_0)$:

$$\bar{e}(X_0) = c + (1 - 2c) \Phi\left(\frac{\alpha X_0}{\sqrt{1 + \beta^2}}\right), \quad (62)$$

$$\tau(X_0) = 5 \sin\left(2\pi \frac{\bar{e}(X_0) - c}{1 - 2c}\right). \quad (63)$$

This formulation ensures that the treatment effect varies complexly across the population. Finally, we vary the noise distribution ϵ to simulate different data conditions: we use heavy-tailed noise $\epsilon \sim t_3(0, 1)$ for the visualization in Fig. 2(a), and standard Gaussian noise $\epsilon \sim \mathcal{N}(0, 1)$ for the sample-size and error analysis experiments in Fig. 2(b) and Fig. 2(c).

D.2. Neural Network Architecture and Training

For estimating the dual functions and the nuisance components (outcome models and propensity scores), we use Multi-Layer Perceptrons (MLPs) and XGBoost.

Architecture for Dual Functions The dual functions h are parameterized by an MLP with two hidden layers of 64 units each, using ReLU activations. We apply a clipping operation to the output of the dual network such that $h(X) \in [-20, 20]$ to ensure numerical stability during optimization. A dropout rate of 0.1 is applied for the synthetic experiments, while no dropout is used for the IHDP data.

Optimization and Hyperparameters The dual networks are trained using the Adam optimizer with a learning rate of 5×10^{-4} and weight decay of 1×10^{-4} . We employ 2-fold cross-fitting to avoid overfitting and ensure the validity of the debiased estimator. For each fold, we train the dual network for up to 1000 epochs (or 2000 epochs for varying sample-size experiments). Early stopping with a patience of 10 epochs (monitored on a 20% validation split of the training fold) is used to prevent overtraining.

Nuisance Models Propensity scores and outcome means are estimated using XGBoost with the following hyperparameters:

- **Number of estimators:** 300 for propensity, 400 for outcome.
- **Maximum depth:** 10.
- **Learning rate:** 0.005.
- **Subsample / Colsample:** 0.8.

D.3. IHDP Benchmark Details

The IHDP benchmark is a semi-synthetic dataset based on a real-world randomized trial from the Infant Health and Development Program. We use the version where selection bias is introduced by removing a non-random subset of the treated group.

In our experiments, we treat 5 of the 25 covariates as observed and the remaining 20 as hidden confounders to simulate a scenario with unmeasured confounding. The evaluation is performed on a fixed set of units to compare the estimated bounds against the ground truth interventional effects provided by the benchmark. Training is conducted for 1000 epochs for the IHDP-specific experiments.

Appendix E. Proofs

Proof of Thm. 5

We first declare some useful results:

Lemma 26 (f-divergence with Conditional Measure) Let P on $(\Omega, \mathcal{F})$ be an arbitrary probability measure. Let $E \in \mathcal{F}$ be a fixed event such that $P(E) = p \in (0, 1)$. Let $P_E(\cdot) \triangleq P(\cdot | E)$. Then,

$$D_f(P_E \| P) = pf\left(\frac{1}{p}\right) + (1 - p)f(0) \quad (64)$$

Proof Define the conditional-on-an-event measure P_E by

$$P_E(B) := P(B | E) = \frac{P(B \cap E)}{P(E)}, \quad \forall B \in \mathcal{F}, \quad (65)$$

where $P(E) = p \in (0, 1)$. Then $P_E \ll P$ since $P(B) = 0 \Rightarrow P(B \cap E) = 0 \Rightarrow P_E(B) = 0$. Hence, by the Radon–Nikodým theorem, there exists a measurable function $g = \frac{dP_E}{dP}$

(unique P -a.e.) such that

$$P_E(B) = \int_B g(\omega) P(d\omega), \quad \forall B \in \mathcal{F}. \quad (66)$$

A valid version is $g(\omega) = \frac{1}{p} \mathbf{1}_E(\omega)$ since, for any $B \in \mathcal{F}$,

$$\int_B \frac{1}{p} \mathbf{1}_E(\omega) P(d\omega) = \frac{1}{p} P(B \cap E) = \frac{P(B \cap E)}{P(E)} = P_E(B). \quad (67)$$

Therefore,

$$D_f(P_E \| P) = \int_{\Omega} f\left(\frac{dP_E}{dP}(\omega)\right) P(d\omega) \quad (68)$$

$$= \int_E f\left(\frac{1}{p}\right) P(d\omega) + \int_{E^c} f(0) P(d\omega) \quad (69)$$

$$= pf\left(\frac{1}{p}\right) + (1-p)f(0). \quad (70)$$

■

Lemma 27 (Data Processing Inequality (Csiszár, 1967)) Let P_X and Q_X denote probability measures on $(\mathcal{X}, \mathcal{F}_X)$. Let $P_{Y|X}$ be a Markov kernel from $(\mathcal{X}, \mathcal{F}_X)$ to $(\mathcal{Y}, \mathcal{F}_Y)$. Let P_Y, Q_Y be the transformation of P_X, Q_X , respectively, when pushed through $P_{Y|X}$; i.e., $P_Y(B) = \int_{\mathcal{X}} P_{Y|X}(B | x) dP_X(x)$, and Q_Y is defined similarly. Then, for any f -divergence, we have

$$D_f(P_Y \| Q_Y) \leq D_f(P_X \| Q_X). \quad (71)$$

For any fixed $X = x$, define the event $E := \{A = a\}$ under the measure $P_{U,A|X=x}$, so that $P(E | x) = P(A = a | X = x) = e_a(x)$. Let

$$P_E(\cdot | x) := P_{U,A|X=x}(\cdot | E) = P_{U,A|X=x,A=a}. \quad (72)$$

By Lemma 26,

$$D_f(P_{U,A|X=x,A=a} \| P_{U,A|X=x}) = e_a(x) f\left(\frac{1}{e_a(x)}\right) + (1 - e_a(x)) f(0) \equiv B_f(e_a(x)). \quad (73)$$

Define the (Markov) transition kernel $K_{a,x}$ from $(\mathcal{U} \times \mathcal{A}, \mathcal{F}_{U,A})$ to $(\mathcal{Y}, \mathcal{F}_Y)$ by, for any $B \in \mathcal{F}_Y$,

$$K_{a,x}(B | u, a') := P(Y \in B | U = u, A = a, X = x), \quad (74)$$

(note $K_{a,x}$ is constant in a').

Pushing $P_{U,A|X=x}$ through $K_{a,x}$ yields

$$\int K_{a,x}(B | u, a') P_{U,A|X=x}(du da') = \int P(Y \in B | u, a, x) P_{U,A|X=x}(du da') = P(Y \in B | \text{do}(A = a), X = x). \quad (75)$$

Similarly, pushing $P_{U,A|X=x,A=a}$ through $K_{a,x}$ yields

$$\int K_{a,x}(B \mid u, a') P_{U,A|X=x,A=a}(du da') = \int P(Y \in B \mid u, a, x) P_{U|X=x,A=a}(du) = P(Y \in B \mid A = a, X = x). \quad (76)$$

By the data processing inequality (Lemma 27),

$$D_f(P_{Y|A=a,X=x} \parallel P_{Y|\text{do}(A=a),X=x}) \leq D_f(P_{U,A|X=x,A=a} \parallel P_{U,A|X=x}) = B_f(e_a(x)). \quad (77)$$

■.

Proof of Cor. 6

KL. With $f(t) = t \log t$ with $f(0) = 0$, we have

$$B(e_a(x), f) = -e_a(x) \frac{1}{e_a(x)} \log e_a(x) = -\log e_a(x). \quad (78)$$

Therefore,

$$D_{\text{KL}}(P(Y \mid a, x) \parallel Q(Y \mid a, x)) \leq -\log e_a(x). \quad (79)$$

Hellinger. With $f(t) = \frac{1}{2}(\sqrt{t} - 1)^2$ with $f(0) = 1/2$, we have

$$B(e_a(x), f) = e_a(x) f\left(\frac{1}{e_a(x)}\right) + (1 - e_a(x)) f(0) \quad (80)$$

$$= \frac{1}{2} e_a(x) \left(\sqrt{\frac{1}{e_a(x)}} - 1 \right)^2 + \frac{1}{2} (1 - e_a(x)) \quad (81)$$

$$= 1 - \sqrt{e_a(x)}. \quad (82)$$

To tighten, we use the following lemma:

Lemma 28 (Hellinger divergence vs. KL divergence) For any P, Q such that $P \ll Q$,

$$D_{\text{H}}(P \parallel Q) \leq \frac{1}{2} D_{\text{KL}}(P \parallel Q). \quad (83)$$

Proof We start with

$$D_{\text{H}}(P \parallel Q) \triangleq \frac{1}{2} \int (\sqrt{p}(x) - \sqrt{q}(x))^2 dx = 1 - \int \sqrt{p(x)q(x)} dx. \quad (84)$$

Define $\text{BC}(P, Q) \triangleq \int \sqrt{p(x)q(x)} dx$. Then, $D_{\text{H}}(P \parallel Q) = 1 - \text{BC}(P, Q)$. Define $D_{\text{B}}(P \parallel Q) \triangleq -\log \text{BC}(P, Q)$, which is known as Bhattacharyya distance.

Define $r(X) \triangleq \frac{q(x)}{p(x)}$. Then,

$$\text{BC}(P, Q) = \int \sqrt{p(x)q(x)}dx = \int \sqrt{\frac{q(x)}{p(x)}}p(x)dx = \mathbb{E}_P \left[\sqrt{r(X)} \right]. \quad (85)$$

By Jensen's inequality, we have

$$\log \text{BC}(P, Q) = \log \mathbb{E}_P \left[\sqrt{r(X)} \right] \geq \mathbb{E}_P \left[\log \sqrt{r(X)} \right] = \frac{1}{2} \mathbb{E}_P [\log r(X)]. \quad (86)$$

Also,

$$\mathbb{E}_P [\log r(X)] = \int p(x) \log \frac{q(x)}{p(x)} dx = -D_{\text{KL}}(P, Q). \quad (87)$$

Combining,

$$-\frac{1}{2}D_{\text{KL}}(P\|Q) \leq \log \text{BC}(P, Q) \Leftrightarrow 1 - \exp \left(-\frac{1}{2}D_{\text{KL}}(P\|Q) \right) \geq 1 - \text{BC}(P, Q). \quad (88)$$

Finally,

$$D_{\text{H}}(P\|Q) = 1 - \text{BC}(P, Q) \leq 1 - \exp \left(-\frac{1}{2}D_{\text{KL}}(P\|Q) \right) \leq \frac{1}{2}D_{\text{KL}}(P\|Q), \quad (89)$$

where the last inequality holds since $1 - e^{-u} \leq u$ for any $u \geq 0$. ■

As a result, we can derive

$$D_{\text{H}}(P(Y | a, x) \| Q(Y | a, x)) \leq -\frac{1}{2} \log e_a(x). \quad (90)$$

Finally, for $e_a(x) \in (0, 1)$, the following holds:

$$1 - \sqrt{e_a(x)} \leq -\frac{1}{2} \log e_a(x). \quad (91)$$

χ^2 -divergence. Set $f(t) \triangleq \frac{1}{2}(t-1)^2$. Then, $B_f(e_a) = \frac{1-e_a(x)}{2e_a(x)}$.

Total variation. First, $B_{f_{\text{TV}}}(e) = 1 - e$.

Second, by Pinsker's inequality and the above inequality,

$$D_{\text{TV}}(P\|Q) \leq \sqrt{\frac{1}{2}D_{\text{KL}}(P\|Q)} \leq \sqrt{-\frac{1}{2} \log e_a(x)}. \quad (92)$$

By Bretagnolle–Huber bound (Bretagnolle and Huber, 1979) and the above inequality,

$$D_{\text{TV}}(P\|Q) \leq \sqrt{1 - \exp(-D_{\text{KL}}(P\|Q))} \leq \sqrt{1 - e_a(x)}. \quad (93)$$

Finally, $\min \left(1 - e_a(x), \sqrt{1 - e_a(x)}, \sqrt{-\frac{1}{2} \log e_a(x)} \right) = 1 - e_a(x)$ for all $e_a(x) \in (0, 1)$.

Jensen-Shannon. With $f_{\text{JS}}(t) \triangleq \frac{1}{2}(t \log t - (t+1) \log(\frac{t+1}{2}))$ and $f_{\text{JS}}(0) = \frac{1}{2} \log 2$, we have:

$$B_{f_{\text{JS}}}(e_a(x)) = e_a(x) f_{\text{JS}}\left(\frac{1}{e_a(x)}\right) + (1 - e_a(x)) f_{\text{JS}}(0) \quad (94)$$

$$\begin{aligned} &= \frac{e_a(x)}{2} \left[\frac{1}{e_a(x)} \log\left(\frac{1}{e_a(x)}\right) - \left(\frac{1}{e_a(x)} + 1\right) \log\left(\frac{1 + e_a(x)}{2e_a(x)}\right) \right] \\ &\quad + \frac{1 - e_a(x)}{2} \log 2 \end{aligned} \quad (95)$$

$$= \frac{1}{2} \left[-\log e_a(x) - (1 + e_a(x)) \log\left(\frac{1 + e_a(x)}{2e_a(x)}\right) + (1 - e_a(x)) \log 2 \right] \quad (96)$$

$$= \frac{1}{2} \left[-\log e_a(x) - (1 + e_a(x)) [\log(1 + e_a(x)) - \log e_a(x) - \log 2] + \log 2 - e_a(x) \log 2 \right] \quad (97)$$

$$\begin{aligned} &= \frac{1}{2} \left[-\log e_a(x) - (1 + e_a(x)) \log(1 + e_a(x)) + \log e_a(x) \right. \\ &\quad \left. + e_a(x) \log e_a(x) + 2 \log 2 + e_a(x) \log 2 - e_a(x) \log 2 \right] \end{aligned} \quad (98)$$

$$= \frac{1}{2} [e_a(x) \log e_a(x) - (1 + e_a(x)) \log(1 + e_a(x)) + 2 \log 2] \quad (99)$$

$$= \frac{1}{2} \log \left(\frac{4e_a(x)^{e_a(x)}}{(1 + e_a(x))^{1+e_a(x)}} \right). \quad (100)$$

■

Proof of Cor. 8

By definition, for any class of functions $\mathcal{F}$, the Integral Probability Metric (IPM) satisfies:

$$D_{\text{IPM}, \mathcal{F}}(P \| Q) = \sup_{f \in \mathcal{F}} |\mathbb{E}_P[f(Y)] - \mathbb{E}_Q[f(Y)]|. \quad (101)$$

If $f(Y) \in [a, b]$ for all $y \in \mathcal{Y}$, then for any probability measures P, Q :

$$|\mathbb{E}_P[f(Y)] - \mathbb{E}_Q[f(Y)]| \leq (b - a) D_{\text{TV}}(P, Q). \quad (102)$$

For $\mathcal{F}_C \triangleq \{f : \|f\|_\infty < C\}$, we have $f(y) \in (-C, C)$, so the range is $2C$. Consequently,

$$D_{\text{IPM}, \mathcal{F}_C}(P_{a,x} \| Q_{a,x}) \leq 2C \cdot D_{\text{TV}}(P_{a,x} \| Q_{a,x}). \quad (103)$$

From Corollary 6, we have $D_{\text{TV}}(P_{a,x} \| Q_{a,x}) \leq 1 - e_a(x)$. Furthermore, by Pinsker's inequality and the KL bound from Corollary 6:

$$D_{\text{TV}}(P_{a,x} \| Q_{a,x}) \leq \sqrt{\frac{1}{2} D_{\text{KL}}(P_{a,x} \| Q_{a,x})} \leq \sqrt{-\frac{1}{2} \log e_a(x)}. \quad (104)$$

Combining these yields the result for IPM.

For MMD, let $\mathcal{H}_k$ be an RKHS with kernel k such that $k(y, y) \leq K$ for all y . For any $h \in \mathcal{H}_k$ with $\|h\|_{\mathcal{H}_k} \leq 1$, we have $|h(y)| = |\langle h, \mathbf{k}_y \rangle| \leq \|h\|_{\mathcal{H}_k} \sqrt{k(y, y)} \leq \sqrt{K}$. Thus, $h(y) \in [-\sqrt{K}, \sqrt{K}]$, and the range is $2\sqrt{K}$. Following similar logic:

$$D_{\text{MMD}, k}(P_{a,x} \| Q_{a,x}) \leq 2\sqrt{K} \cdot D_{\text{TV}}(P_{a,x} \| Q_{a,x}). \quad (105)$$

Using the TV bounds derived above, we obtain the MMD bound. ■

Proof of Prop. 10

We will prove the following statement: For any arbitrary function f over some space $\mathcal{X}$, the following holds: $\inf_{x \in \mathcal{X}} f(x) = -\sup_{x \in \mathcal{X}} (-f(x))$.

$$\inf_{x \in \mathcal{X}} f(x) = -\sup_{x \in \mathcal{X}} (-f(x)). \quad (106)$$

For any $x \in \mathcal{X}$,

$$-f(x) \leq -\inf_{x'} f(x'), \quad \forall x \in \mathcal{X} \implies \inf_{x \in \mathcal{X}} f(x) \leq -\sup_{x \in \mathcal{X}} (-f(x)). \quad (107)$$

Also, by the definition of infimum, for any $\varepsilon > 0$, there exists x_ε such that

$$f(x_\varepsilon) \leq \inf_{x \in \mathcal{X}} f(x) + \varepsilon. \quad (108)$$

Then,

$$-f(x_\varepsilon) \geq -\inf_x f(x) - \varepsilon \implies \sup_{x \in \mathcal{X}} (-f(x)) \geq -\inf_{x \in \mathcal{X}} f(x) - \varepsilon. \quad (109)$$

By taking $\varepsilon \downarrow 0$, we have $\sup_{x \in \mathcal{X}} (-f(x)) \geq -\inf_{x \in \mathcal{X}} f(x)$. The proof is done by combining these two inequalities. $\blacksquare$

Proof of Thm. 11

Fix (a, x) and write $P_{a,x}$ and $Q_{a,x}$ for the observational and interventional laws on $(\mathcal{Y}, \mathcal{F})$. By Assumption 4 (mutual absolute continuity), the Radon–Nikodym derivative

$$s(y) := \frac{dQ_{a,x}}{dP_{a,x}}(y) \quad (110)$$

exists and satisfies $s(Y) > 0$ $P_{a,x}$ -a.s. For any measurable ϕ with $\mathbb{E}_{Q_{a,x}}[|\phi(Y)|] < \infty$,

$$\mathbb{E}_{Q_{a,x}}[\phi(Y)] = \int \phi(y) Q_{a,x}(dy) = \int \phi(y) s(y) P_{a,x}(dy) = \mathbb{E}_{P_{a,x}}[s(Y)\phi(Y)]. \quad (111)$$

Moreover, $\mathbb{E}_{P_{a,x}}[s(Y)] = \int dQ_{a,x} = 1$. Define $g(s) := sf(1/s)$ for $s > 0$. Then

$$\mathbb{E}_{P_{a,x}}[g(s(Y))] = \int s(y)f(1/s(y)) P_{a,x}(dy) = \int f\left(\frac{dP_{a,x}}{dQ_{a,x}}(y)\right) Q_{a,x}(dy) = D_f(P_{a,x} \| Q_{a,x}). \quad (112)$$

Hence the constraint $D_f(P_{a,x} \| Q_{a,x}) \leq \eta_f(a, x)$ is equivalent to $\mathbb{E}_{P_{a,x}}[g(s(Y))] \leq \eta_f(a, x)$, and the upper bound admits the primal form

$$\theta_{\text{up}}(a, x) = \sup_{s > 0} \left\{ \mathbb{E}_{P_{a,x}}[s(Y)\phi(Y)] : \mathbb{E}_{P_{a,x}}[s(Y)] = 1, \mathbb{E}_{P_{a,x}}[g(s(Y))] \leq \eta_f(a, x) \right\}. \quad (113)$$

This is a convex optimization problem (equivalently, minimize $-\mathbb{E}_{P_{a,x}}[s\phi]$) with an affine equality and a convex inequality constraint. Slater's condition holds because $s(\cdot) \equiv 1$ is feasible and

satisfies $\mathbb{E}_{P_{a,x}}[g(1)] = f(1) = 0 < \eta_f(a, x)$ (for $\eta_f(a, x) > 0$). Therefore, strong duality applies and the optimal value equals the dual optimal value.

Introduce Lagrange multipliers $u \in \mathbb{R}$ for $\mathbb{E}_{P_{a,x}}[s] = 1$ and $\lambda \geq 0$ for $\mathbb{E}_{P_{a,x}}[g(s)] \leq \eta_f(a, x)$. The Lagrangian is

$$\mathcal{L}(s, \lambda, u) = \mathbb{E}_{P_{a,x}}[s(Y)\phi(Y)] + u(1 - \mathbb{E}_{P_{a,x}}[s(Y)]) + \lambda(\eta_f(a, x) - \mathbb{E}_{P_{a,x}}[g(s(Y))]), \quad (114)$$

i.e.

$$\mathcal{L}(s, \lambda, u) = u + \lambda\eta_f(a, x) + \mathbb{E}_{P_{a,x}}[s(Y)(\phi(Y) - u) - \lambda g(s(Y))]. \quad (115)$$

Thus

$$\theta_{\text{up}}(a, x) = \inf_{\lambda \geq 0, u \in \mathbb{R}} \sup_{s > 0} \mathcal{L}(s, \lambda, u). \quad (116)$$

For $\lambda > 0$, define $t(Y) := (\phi(Y) - u)/\lambda$. Using separability of the integrand in $s(\cdot)$ and the standard interchange theorem for integral functionals (equivalently, the conjugate-of-integral identity), we have

$$\sup_{s > 0} \mathbb{E}_{P_{a,x}}[s(Y)t(Y) - g(s(Y))] = \mathbb{E}_{P_{a,x}}\left[\sup_{s > 0}\{st(Y) - g(s)\}\right] = \mathbb{E}_{P_{a,x}}[g^*(t(Y))], \quad (117)$$

where $g^*(t) := \sup_{s > 0}\{st - g(s)\}$ is the convex conjugate of g . Consequently,

$$\sup_{s > 0} \mathcal{L}(s, \lambda, u) = u + \lambda\eta_f(a, x) + \lambda \mathbb{E}_{P_{a,x}}\left[g^*\left(\frac{\phi(Y) - u}{\lambda}\right)\right]. \quad (118)$$

Minimizing over (λ, u) yields the stated dual representation:

$$\theta_{\text{up}}(a, x) = \inf_{\lambda > 0, u \in \mathbb{R}} \left\{ \lambda\eta_f(a, x) + u + \lambda \mathbb{E}_{P_{a,x}}\left[g^*\left(\frac{\phi(Y) - u}{\lambda}\right)\right] \right\}. \quad (119)$$

■

Proof of Prop. 12

Substitute $r = 1/s$. Then, $st - g(s) = st - sf(1/s) = \frac{t-f(r)}{r}$. Taking $\sup_{s > 0}$ is the same as taking $\sup_{r > 0}$. Therefore, $g^*(t) = \sup_{r > 0} \frac{t-f(r)}{r}$.

For the optimality condition, define

$$H_t(r) := \frac{t - f(r)}{r}, \quad r > 0. \quad (120)$$

Assume the supremum is attained at some $r^* > 0$, and set

$$v := g^*(t) = H_t(r^*) = \frac{t - f(r^*)}{r^*}. \quad (121)$$

Then for every $r > 0$,

$$\frac{t - f(r)}{r} \leq v \iff f(r) \geq t - vr. \quad (122)$$

At $r = r^*$ we have equality: $f(r^*) = t - vr^*$. Hence for all $r > 0$,

$$f(r) \geq f(r^*) - v(r - r^*) = f(r^*) + a(r - r^*), \quad (123)$$

where $a := -v$. By the supporting-hyperplane characterization of the convex subdifferential, this implies $a \in \partial f(r^*)$. Finally, $f(r^*) = t - vr^*$ gives

$$t = f(r^*) - r^*a, \quad g^*(t) = v = -a. \quad (124)$$

If f is differentiable at r^* , then $\partial f(r^*) = \{f'(r^*)\}$ and the conclusion follows. ■

Proof of Coro. 13

KL. $f_{\text{KL}}(r) = r \log r$. Then,

$$g_{\text{KL}}(s) = sf_{\text{KL}}(1/s) = s \cdot \frac{1}{s} \log(1/s) = -\log s. \quad (125)$$

Now, compute $g_{\text{KL}}^*(t) = \sup_{s>0} \{st + \log s\}$. Let $\psi(s) = st + \log s$. Then, $\psi'(s) = t + 1/s$. If $t < 0$, the stationary point is $s^* = -1/t > 0$, giving $g_{\text{KL}}^*(t) = \psi(s^*) = (-1/t)t + \log(-1/t) = -1 - \log(-t)$. If $t \geq 0$, then $st + \log s \rightarrow \infty$ as $s \rightarrow \infty$, so $g_{\text{KL}}^*(t) = +\infty$.

Hellinger. $f_H(r) = \frac{1}{2}(\sqrt{r} - 1)^2 = \frac{1}{2}(r - 2\sqrt{r} + 1)$. Then,

$$g_H(s) = sf_H(1/s) = \frac{1}{2}s\left(\frac{1}{s} - \frac{2}{\sqrt{s}} + 1\right) = \frac{1}{2}(1 - 2\sqrt{s} + s). \quad (126)$$

Note $g_H^*(t) = \sup_{s>0} \left\{st - \frac{1}{2}(1 - 2\sqrt{s} + s)\right\}$. Let $u \triangleq \sqrt{s} > 0$ so $s = u^2$. The objective becomes $F(u) = tu^2 - \frac{1}{2}(1 - 2u + u^2) = \left(t - \frac{1}{2}\right)u^2 + u - \frac{1}{2}$. If $t < 1/2$, F is concave quadratic in u . Since $F'(u) = 2(t - 1/2)u + 1$, $u^* = \frac{1}{1-2t}$. Plugging in,

$$g_H^*(t) = F(u^*) = \left(t - \frac{1}{2}\right)\frac{1}{(1-2t)^2} + \frac{1}{1-2t} - \frac{1}{2} = \frac{t}{1-2t}. \quad (127)$$

If $t \geq 1/2$, then $F(u) \rightarrow \infty$ as $u \rightarrow \infty$, so $g_H^*(t) = +\infty$.

χ^2 . $g_{\chi^2}(s) = sf_{\chi^2}(1/s) = \frac{1}{2}s\left(\frac{1}{s} - 1\right)^2 = \frac{(1-s)^2}{2s}$. Also, $g_{\chi^2}^*(t) = \sup_{s>0} \left\{st - \frac{(1-s)^2}{2s}\right\}$, where $\frac{(1-s)^2}{2s} = \frac{1}{2}\left(\frac{1}{s} - 2 + s\right)$. Then, the objective is

$$st - \frac{1}{2}\left(\frac{1}{s} - 2 + s\right) = 1 + s\left(t - \frac{1}{2}\right) - \frac{1}{2s}. \quad (128)$$

Differentiate w.r.t. s :

$$\frac{d}{ds}\left(1 + s\left(t - \frac{1}{2}\right) - \frac{1}{2s}\right) = \left(t - \frac{1}{2}\right) + \frac{1}{2s^2}. \quad (129)$$

Plugging in (using $1/s^* = \sqrt{1-2t}$):

$$g_{\chi^2}^*(t) = 1 + s^*\left(t - \frac{1}{2}\right) - \frac{1}{2s^*} = 1 - \frac{\sqrt{1-2t}}{2} - \frac{\sqrt{1-2t}}{2} = 1 - \sqrt{1-2t}. \quad (130)$$

At $t = 1/2$, this becomes 1. If $t > 1/2$, the term $s(t - \frac{1}{2})$ drives the supremum to $+\infty$ as $s \rightarrow \infty$.

TV. $g_{\text{TV}}(s) = sf_{\text{TV}}(1/s) = \frac{1}{2} s \left| \frac{1}{s} - 1 \right| = \frac{1}{2} |1 - s|$. Also, $g_{\text{TV}}^*(t) = \sup_{s>0} \left\{ st - \frac{1}{2} |1 - s| \right\}$. Split this into two regions, where $s \geq 1$ and $0 < s \leq 1$.

When $s \geq 1$, $|1 - s| = s - 1$. So,

$$st - \frac{1}{2}(s - 1) = s \left(t - \frac{1}{2} \right) + \frac{1}{2}. \quad (131)$$

If $t > 1/2$: this goes to $+\infty$ as $s \rightarrow \infty$. If $t \leq 1/2$, the maximum over $s \geq 1$ occurs at the smallest s ; i.e., $s = 1$, giving value t .

When $0 < s \leq 1$, $|1 - s| = 1 - s$, so

$$st - \frac{1}{2}(1 - s) = s \left(t + \frac{1}{2} \right) - \frac{1}{2}. \quad (132)$$

If $t < -1/2$, then its maximum is $-1/2$. If $t \geq -1/2$, then it's maximized at $s = 1$, giving value t . As a result,

$$g_{\text{TV}}^*(t) = \begin{cases} -\frac{1}{2}, & \text{if } t \leq -\frac{1}{2}, \\ t, & \text{if } -\frac{1}{2} < t \leq \frac{1}{2}, \\ +\infty, & \text{if } t > \frac{1}{2}. \end{cases} \quad (133)$$

■

Jensen-Shannon. $g_{\text{JS}}(s) = \frac{1}{2} \left(s \log s - (1 + s) \log(1 + s) + (1 + s) \log 2 \right)$. To compute $g_{\text{JS}}^*(t) = \sup_{s>0} \{st - g_{\text{JS}}(s)\}$, let $F(s) = st - g_{\text{JS}}(s)$.

We have

$$g'_{\text{JS}}(s) = \frac{1}{2} \left(\log s - \log(1 + s) + \log 2 \right) = \frac{1}{2} \log \left(\frac{2s}{1 + s} \right). \quad (134)$$

Set $F'(s) = 0$, which means $t = g'_{\text{JS}}(s)$; i.e.,

$$2t = \log \left(\frac{2s}{1 + s} \right) \iff e^{2t} = \frac{2s}{1 + s}. \quad (135)$$

Solving this for s gives

$$e^{2t}(1 + s) = 2s \Rightarrow s^* = \frac{e^{2t}}{2 - e^{2t}}. \quad (136)$$

This requires $2 - e^{2t} > 0$, i.e., $t < \frac{1}{2} \log 2$. If $t \geq \frac{1}{2} \log 2$, the objective grows like $s(t - \frac{1}{2} \log 2)$ for large s , hence the supremum is $+\infty$.

Now evaluate the objective at s^* . Let $z \triangleq e^{2t}$ so that $s^* = z/(2 - z)$ and $1 + s^* = 2/(2 - z)$. Then,

$$\log s^* = \log z - \log(2 - z), \quad \log(1 + s^*) = \log 2 - \log(2 - z). \quad (137)$$

Plug into $g_{\text{JS}}(s)$:

$$g_{\text{JS}}(s^*) = \frac{1}{2} \left(s^* \log s^* - (1 + s^*) \log(1 + s^*) + (1 + s^*) \log 2 \right) = \frac{1}{2} \left(s^* \log z + \log(2 - z) \right). \quad (138)$$

Since $\log z = 2t$, this is $g_{\text{JS}}(s^*) = ts^* + \frac{1}{2} \log(2 - e^{2t})$. Therefore,

$$g_{\text{JS}}^*(t) = s^*t - g_{\text{JS}}(s^*) = -\frac{1}{2} \log(2 - e^{2t}), \quad \text{for } t < \frac{1}{2} \log 2, \quad (139)$$

and $g_{\text{JS}}^*(t) = +\infty$ otherwise. ■

Proof of Prop. 16

((1) $\implies$ (2)). For each fixed (a, x) , define

$$\Delta(a, x) \triangleq \ell(h^*, u^*; a, x) - \operatorname{ess\,inf}_{h, u \in \mathcal{F}} \ell(h, u; a, x). \quad (140)$$

Assume, for contradiction, that (2) fails; i.e., $P_{A,X}(B) > 0$ for $B \triangleq \{(a, x) : \Delta(a, x) > 0\}$. By the definition of the essential infimum and the decomposability of $\mathcal{F}$, there exists a measurable pair $(\tilde{h}, \tilde{u}) \in \mathcal{F}$ such that $\ell(\tilde{h}, \tilde{u}; a, x) < \ell(h^*, u^*; a, x)$ on a set of positive measure $B' \subseteq B$.

Define $h'(a, x) \triangleq \tilde{h}(a, x)\mathbf{1}((a, x) \in B') + h^*(a, x)\mathbf{1}((a, x) \notin B')$ and define $u'(a, x)$ similarly. By the decomposability assumption, $(h', u') \in \mathcal{F}$. Then,

$$\mathcal{R}(h^*, u^*) = \mathbb{E}[\ell(h^*, u^*, A, X)\mathbf{1}((A, X) \notin B')] + \mathbb{E}[\ell(h^*, u^*, A, X)\mathbf{1}((A, X) \in B')] \quad (141)$$

$$> \mathbb{E}[\ell(h^*, u^*, A, X)\mathbf{1}((A, X) \notin B')] + \mathbb{E}[\ell(\tilde{h}, \tilde{u}, A, X)\mathbf{1}((A, X) \in B')] \quad (142)$$

$$= \mathcal{R}(h', u'). \quad (143)$$

This contradicts the optimality of (h^*, u^*) in (1). Therefore, $P_{A,X}(B) = 0$; i.e., (h^*, u^*) is a minimizer of $\ell(h, u; a, x)$ for $P_{A,X}$ -almost every (a, x) .

((2) $\implies$ (1)). Since $\ell(h^*, u^*; a, x) \leq \ell(h, u; a, x)$ for all $(h, u) \in \mathcal{F}$ and for $P_{A,X}$ -almost every (a, x) , integrating yields $\mathcal{R}(h^*, u^*) \leq \mathcal{R}(h, u)$ for all $(h, u) \in \mathcal{F}$. $\blacksquare$

Proof of Lemma 18

Define

$$e_a \triangleq \Pr(A = a \mid X) \quad (144)$$

$$\lambda_a \triangleq \exp(h_\beta(a, X)) \quad (145)$$

$$B_a(e) \triangleq B_f(e_a(X)) \quad (146)$$

$$u_a \triangleq u(a, X) \quad (147)$$

$$g_a^* \triangleq g^* \left(\frac{\varphi(Y) - u(A, X)}{\lambda_A(X)} \right). \quad (148)$$

Then,

$$\ell(V; (\beta, \gamma), e) \triangleq \lambda_A(B_A + g_A^*) + u_A(X). \quad (149)$$

Define

$$L_1(e) \triangleq \lambda_A(B_A + g_A^*) + u_A(X). \quad (150)$$

The correction term is

$$L_2(e) \triangleq \sum_a e_a \lambda_a B'_a \{ \mathbf{1}(A = a) - e_a \}. \quad (151)$$

Then, $\mathcal{R}^{\text{db}}(e) \triangleq \mathbb{E}[L_1(e) + L_2(e)]$. Then,

$$\left. \frac{\partial}{\partial t} \mathbb{E}[L_1(e_t)] \right|_{t=0} = \left. \frac{\partial}{\partial t} \mathbb{E}[L_1(e_A + t s_A)] \right|_{t=0} \quad (152)$$

$$= \mathbb{E} [\lambda_A B'(e_A) s_A]. \quad (153)$$

Also,

$$L_2(e) \triangleq \sum_a \underbrace{e_a \lambda_a B'_a}_{U_a(e_a)} \underbrace{\{\mathbf{1}(A = a) - e_a\}}_{V_a(e_a)}. \quad (154)$$

Then,

$$\left. \frac{\partial}{\partial t} \mathbb{E}[L_2(e_t)] \right|_{t=0} = \mathbb{E} \left[\sum_{a \in \mathcal{A}} \left(\frac{\partial U_a}{\partial t} V_a + \frac{\partial V_a}{\partial t} U_a \right) \right], \quad (155)$$

where

$$\mathbb{E} \left[\sum_{a \in \mathcal{A}} U'_a(e) V_a(e_a) \right] = \mathbb{E}_X \left[\sum_{a \in \mathcal{A}} U'_a(e) \mathbb{E}_{A|X} [\mathbf{1}(A = a) - e_a] \right] = 0, \quad (156)$$

and

$$\mathbb{E} \left[\sum_{a \in \mathcal{A}} U_a(e) V'_a(e_a) \right] = -\mathbb{E} \left[\sum_{a \in \mathcal{A}} U_a(e) s_a \right] = -\mathbb{E}_X \left[\sum_{a \in \mathcal{A}} e_a \lambda_a B'_a s_a \right]. \quad (157)$$

Then,

$$\frac{\partial R^{\text{db}}}{\partial t} = \mathbb{E}[\lambda_A B'(e_A) s_A] - \mathbb{E}_X \left[\sum_{a \in \mathcal{A}} e_a \lambda_a B'_a s_a \right] \quad (158)$$

$$= \mathbb{E}_X \left[\sum_{a \in \mathcal{A}} e_a \lambda_a B'_a s_a \right] - \mathbb{E}_X \left[\sum_{a \in \mathcal{A}} e_a \lambda_a B'_a s_a \right] \quad (159)$$

$$= 0. \quad (160)$$

■

Proof of Theorem 22

Lemma 29 (Higher-order smoothness $\Rightarrow$ Local quadratic expansion inequality)

Higher-order smoothness in Assumption 20 implies the local quadratic expansion inequality:

$$\frac{\kappa_1}{2} \|\vartheta - \vartheta_0\|^2 \leq \mathcal{R}^{\text{db}}(\vartheta; e_0) - \mathcal{R}^{\text{db}}(\vartheta_0; e_0) \leq \frac{\kappa_2}{2} \|\vartheta - \vartheta_0\|^2, \text{ for } \vartheta \in \Theta_0. \quad (161)$$

Proof [Proof of Lemma 29] Let $r(t) \triangleq \mathcal{R}(\vartheta_t; e_0)$, where $\vartheta_t \triangleq \vartheta_0 + t(\vartheta - \vartheta_0)$ for $t \in [0, 1]$. By Taylor's theorem with integral remainder,

$$r(1) = r(0) + r'(0) + \int_0^1 (1-t) r''(t) dt. \quad (162)$$

Since ϑ_0 is a local minimizer, $r'(0) = (\vartheta - \vartheta_0)^\top \nabla_{\vartheta} \mathcal{R}(\vartheta_0; e_0) = 0$. The second derivative is

$$r''(t) = (\vartheta - \vartheta_0)^\top H(\vartheta_t; e_0)(\vartheta - \vartheta_0). \quad (163)$$

Under the Higher-order smoothness assumption ($\kappa_1 I \preceq H(\vartheta; e_0) \preceq \kappa_2 I$ for $\vartheta \in \Theta_0$), and assuming convexity of Θ_0 so that the path lies in Θ_0 , we have

$$\frac{\kappa_1}{2} \|\vartheta - \vartheta_0\|_2^2 \leq \int_0^1 (1-t)(\vartheta - \vartheta_0)^\top H(\vartheta_t; e_0)(\vartheta - \vartheta_0) dt \leq \frac{\kappa_2}{2} \|\vartheta - \vartheta_0\|_2^2. \quad (164)$$

■

PROOF OF EQ. (34)

For brevity, we write $R(\vartheta; e') \triangleq R^{\text{db}}(\vartheta; e')$ for any ϑ and e' . Let $\hat{R}_k$ denote the empirical risk of R using the k 'th fold dataset.

We decompose the population excess risk using a telescoping sum:

$$R(\hat{\vartheta}_k; e_0) - R(\vartheta_0; e_0) = \underbrace{R(\hat{\vartheta}_k; e_0) - R(\hat{\vartheta}_k; \hat{e}^k)}_{(A)} + \underbrace{R(\hat{\vartheta}_k; \hat{e}^k) - \hat{R}_k(\hat{\vartheta}_k; \hat{e}^k)}_{(B)} \quad (165)$$

$$+ \underbrace{\hat{R}_k(\hat{\vartheta}_k; \hat{e}^k) - \hat{R}_k(\vartheta_0; \hat{e}^k)}_{\leq 0} + \underbrace{\hat{R}_k(\vartheta_0; \hat{e}^k) - R(\vartheta_0; \hat{e}^k)}_{(C)} \quad (166)$$

$$+ \underbrace{R(\vartheta_0; \hat{e}^k) - R(\vartheta_0; e_0)}_{(D)}. \quad (167)$$

The term ≤ 0 is due to the optimality of $\hat{\vartheta}_k$ for the empirical risk objective. We will show that

1. $(B) + (C) = O_p(n^{-1/2})$ by the uniform LLN in Assumption 20.
2. $(A) + (D) = O_p(r_n^2)$ by the orthogonality and smoothness in Assumption 20.

As a result,

$$R(\hat{\vartheta}_k; e_0) - R(\vartheta_0; e_0) = O_p(n^{-1/2}) + O_p(r_n^2). \quad (168)$$

Bounds for $(B) + (C)$. Terms $(B) + (C)$ are bounded by Uniform LLN as follows:

$$(B) + (C) \leq 2 \sup_{\vartheta} |R(\vartheta; \hat{e}^k) - \hat{R}_k(\vartheta; \hat{e}^k)| = O_p(n^{-1/2}). \quad (169)$$

Bounds for $(A) + (D)$. Assume that the risk functional $e \mapsto R(\vartheta; e)$ is twice Fréchet differentiable with bounded second derivatives on the positivity region. Fix a ϑ . Consider a parametric submodel $t \mapsto e^t \triangleq e_0 + t(\hat{e}^k - e_0)$. Let $\delta e_0 \triangleq \hat{e}^k - e_0$.

By Taylor's theorem, there exists $e^\dagger$ between e_0 and $\hat{e}^k$ such that:

$$R(\vartheta; \hat{e}^k) = R(\vartheta; e_0) + \nabla_e R(\vartheta; e_0)[\delta e_0] + \frac{1}{2} \nabla_{ee} R(\vartheta; e^\dagger)[\delta e_0, \delta e_0]. \quad (170)$$

Rearranging for term (D) where $\vartheta = \vartheta_0$:

$$(D) = R(\vartheta_0; \hat{e}^k) - R(\vartheta_0; e_0) = \nabla_e R(\vartheta_0; e_0)[\delta e_0] + \frac{1}{2} \nabla_{ee} R(\vartheta_0; e^\dagger)[\delta e_0, \delta e_0]. \quad (171)$$

By Lemma 18 (Orthogonality), $\nabla_e R(\vartheta_0; e_0)[\delta e_0] = 0$. Using the boundedness of $\nabla_{ee} R$ (Assumption 20), we have $(D) = O_P(\|\hat{e}^k - e_0\|_2^2) = O_P(r_n^2)$.

For term (A) where $\vartheta = \hat{\vartheta}_k$:

$$(A) = R(\hat{\vartheta}_k; e_0) - R(\hat{\vartheta}_k; \hat{e}^k) = -\nabla_e R(\hat{\vartheta}_k; e_0)[\delta e_0] + O_P(r_n^2). \quad (172)$$

Crucially, Lemma 18 states that orthogonality holds for *all* ϑ (not just ϑ_0). Therefore, $\nabla_e R(\hat{\vartheta}_k; e_0)[\delta e_0] = 0$ directly. This implies that the first-order error term vanishes exactly, and we are left only with the second-order remainder:

$$(A) = O_P(r_n^2). \quad (173)$$

Combining yields:

$$(A) + (D) = O_P(r_n^2). \quad (174)$$

Bound Derivation. Combining all terms:

$$R(\hat{\vartheta}_k; e_0) - R(\vartheta_0; e_0) = O_p(n^{-1/2}) + O_P(r_n^2). \quad (175)$$

Assuming consistency (so $\hat{\vartheta}_k \in \Theta_0$ w.h.p), we apply Lemma 29:

$$\frac{\kappa_1}{2} \|\hat{\vartheta}_k - \vartheta_0\|^2 \leq R(\hat{\vartheta}_k; e_0) - R(\vartheta_0; e_0). \quad (176)$$

Solving the quadratic inequality for $\|\hat{\vartheta}_k - \vartheta_0\|$ establishes:

$$\|\hat{\vartheta}_k - \vartheta_0\|^2 = O_p(n^{-1/2} + r_n^2). \quad (177)$$

PROOF OF EQ. (35)

For brevity, we just write

$$\theta_k \triangleq \hat{\theta}_\varphi^{(k)}, \quad \lambda_k \triangleq \hat{\lambda}_k, \quad \eta_k \triangleq \hat{\eta}_f^k, \quad m_k \triangleq \hat{m}_k, \quad u_k \triangleq \hat{u}_k. \quad (178)$$

All the true parameters are indexed as 0. For each (a, x) ,

$$\theta_k(a, x) - \bar{\theta}_\varphi(a, x) = \underbrace{(\lambda_k - \lambda_0)(\eta_0 + m_0)}_{(I)} + \underbrace{(\lambda_k - \lambda_0)(\eta_k - \eta_0)}_{(II)} \quad (179)$$

$$+ \underbrace{\lambda_0(\eta_k - \eta_0)}_{(III)} + \underbrace{\lambda_k(m_k - m_0)}_{(IV)} + \underbrace{(u_k - u_0)}_{(V)}. \quad (180)$$

We bound the squared L_2 norm of each term. By Lipschitz parametrization (Assumption 21):

$$\|(V)\|_2^2 = O_P(\|\hat{\vartheta}_k - \vartheta_0\|_2^2). \quad (181)$$

For (I), using the boundedness of nuisances (Assumption 21, $|\eta_0 + m_0| \leq C$):

$$\|(I)\|_2^2 \leq C^2 \|\lambda_k - \lambda_0\|_2^2 \leq C' \|\hat{\vartheta}_k - \vartheta_0\|_2^2 = O_P(\|\hat{\vartheta}_k - \vartheta_0\|_2^2). \quad (182)$$

For (III), using $|\lambda_0| \leq e^M$ and Lipschitz continuity of η (via B_f) with respect to e :

$$\|(\text{III})\|_2^2 \leq e^{2M} \|\eta_k - \eta_0\|_2^2 = O_P(r_n^2). \quad (183)$$

For (II), we use the supremum bound on λ : $\|\lambda_k - \lambda_0\|_\infty \leq 2e^M$. Then:

$$\|(\text{II})\|_2^2 \leq \|\lambda_k - \lambda_0\|_\infty^2 \|\eta_k - \eta_0\|_2^2 \leq 4e^{2M} r_n^2 = O_P(r_n^2). \quad (184)$$

Finally, consider (IV). Define $m_{\hat{\varphi}}(a, x) \triangleq \mathbb{E}[Z_i^k \mid A = a, X = x]$. Decompose $m_k - m_0 = (m_k - m_{\hat{\varphi}}) + (m_{\hat{\varphi}} - m_0)$. By Assumption 21, $\|m_k - m_{\hat{\varphi}}\|_2 = O_P(s_n)$. By Lipschitz, $\|m_{\hat{\varphi}} - m_0\|_2 \leq L_m \|\hat{\vartheta} - \vartheta_0\|$. Therefore,

$$\|(IV)\|_2^2 \leq e^{2M} (\|m_k - m_{\hat{\varphi}}\|_2 + \|m_{\hat{\varphi}} - m_0\|_2)^2 = O_P(s_n^2) + O_P(\|\hat{\vartheta}_k - \vartheta_0\|^2). \quad (185)$$

Combining all terms shows that

$$\|\theta_k - \bar{\theta}_\varphi\|_2^2 = O_P(n^{-1/2} + r_n^2 + s_n^2). \quad (186)$$

Proof of Lemma 24

Let the sorted elements of $\hat{\theta}_{\text{up}}$ be denoted by $u_{(1)} \leq u_{(2)} \leq \dots \leq u_{(n_f)}$. By Definition 23, $\hat{\theta}_{\text{up}}^k = u_{(k)}$. The inequality $u_{(k)} \geq \theta$ holds if and only if at least $n_f - k + 1$ elements satisfy $u_i \geq \theta$ (since this is equivalent to having at most $k - 1$ elements strictly less than θ).

Similarly, let the sorted elements of $\hat{\theta}_{\text{lo}}$ be $l_{(1)} \leq \dots \leq l_{(n_f)}$. By definition, $\hat{\theta}_{\text{lo}}^k$ is the k -th largest element, which corresponds to $l_{(n_f - k + 1)}$. The inequality $l_{(n_f - k + 1)} \leq \theta$ holds if and only if at least $n_f - k + 1$ elements satisfy $l_i \leq \theta$ (since this is equivalent to having at most $k - 1$ elements strictly greater than θ). ■

Proof of Thm. 25

Write $\hat{R} \equiv \hat{R}_n$. Decompose the population excess risk:

$$\begin{aligned} 0 \leq R(\hat{\vartheta}; e_0) - R(\vartheta_0; e_0) &= \underbrace{R(\hat{\vartheta}; e_0) - R(\hat{\vartheta}; \hat{e})}_{(A)} + \underbrace{R(\hat{\vartheta}; \hat{e}) - \hat{R}(\hat{\vartheta}; \hat{e})}_{(B)} \\ &\quad + \underbrace{\hat{R}(\hat{\vartheta}; \hat{e}) - \hat{R}(\vartheta_0; \hat{e})}_{\leq 0} + \underbrace{\hat{R}(\vartheta_0; \hat{e}) - R(\vartheta_0; \hat{e})}_{(C)} + \underbrace{R(\vartheta_0; \hat{e}) - R(\vartheta_0; e_0)}_{(D)}. \end{aligned}$$

By the uniform LLN in Assumption 24,

$$(B) + (C) \leq 2 \sup_{\vartheta \in \Theta} |\hat{R}(\vartheta; \hat{e}) - R(\vartheta; \hat{e})| = O_P(n^{-1/2}).$$

By Lipschitz continuity of $R(\vartheta; \cdot)$ in e uniformly over $\vartheta \in \Theta$,

$$|(A)| + |(D)| \leq 2L_R \|\hat{e} - e_0\|_1 = O_P(n^{-1/2}),$$

since $\widehat{e}_a = n_a/n$ implies $\|\widehat{e} - e_0\|_1 = O_p(n^{-1/2})$ under positivity.

Hence

$$0 \leq R(\widehat{\vartheta}; e_0) - R(\vartheta_0; e_0) = O_p(n^{-1/2}).$$

Let Θ_0 be the neighborhood from the quadratic growth condition (Lemma 29). Since $R(\vartheta; e_0) - R(\vartheta_0; e_0)$ is bounded away from 0 on $\Theta \setminus \Theta_0$, the above display implies $\Pr(\widehat{\vartheta} \in \Theta_0) \rightarrow 1$. Therefore, on this event,

$$\frac{\kappa_1}{2} \|\widehat{\vartheta} - \vartheta_0\|_2^2 \leq R(\widehat{\vartheta}; e_0) - R(\vartheta_0; e_0) = O_p(n^{-1/2}),$$

so $\|\widehat{\vartheta} - \vartheta_0\|_2^2 = O_p(n^{-1/2})$.

Next, write (as in Def. 23, marginal case)

$$\widehat{\theta}_\varphi(a) = \widehat{\lambda}_a(\widehat{\eta}_a + \widehat{m}_a) + \widehat{u}_a, \quad \bar{\theta}_\varphi(a) = \lambda_{0,a}(\eta_{0,a} + m_{0,a}) + u_{0,a},$$

where $\lambda_a = \exp(h_a)$, $\eta_a = B_f(e_a)$, $Z_\vartheta \equiv g^*((\varphi(Y) - u_A)/\lambda_A)$, $m_{\vartheta,a} = \mathbb{E}[Z_\vartheta \mid A = a]$, and $\widehat{m}_a = n_a^{-1} \sum_{i:A_i=a} Z_{\widehat{\vartheta},i}$. Decompose, for each a ,

$$\begin{aligned} \widehat{\theta}_\varphi(a) - \bar{\theta}_\varphi(a) &= (\widehat{\lambda}_a - \lambda_{0,a})(\eta_{0,a} + m_{0,a}) + (\widehat{\lambda}_a - \lambda_{0,a})(\widehat{\eta}_a - \eta_{0,a}) + \lambda_{0,a}(\widehat{\eta}_a - \eta_{0,a}) \\ &\quad + \widehat{\lambda}_a(\widehat{m}_a - m_{0,a}) + (\widehat{u}_a - u_{0,a}) =: (I) + (II) + (III) + (IV) + (V). \end{aligned}$$

By boundedness of h and smoothness of $\exp(\cdot)$ on bounded sets, $\|\widehat{\lambda} - \lambda_0\|_2 \lesssim \|\widehat{h} - h_0\|_2 \leq \|\widehat{\vartheta} - \vartheta_0\|_2$, and $\|\widehat{u} - u_0\|_2 \leq \|\widehat{\vartheta} - \vartheta_0\|_2$. Thus $\|(I)\|_2^2 + \|(V)\|_2^2 = O_p(\|\widehat{\vartheta} - \vartheta_0\|_2^2) = O_p(n^{-1/2})$.

Also, $\|\widehat{\eta} - \eta_0\|_2 \lesssim \|\widehat{e} - e_0\|_1 = O_p(n^{-1/2})$ (bounded B'_f), so $\|(III)\|_2^2 = O_p(n^{-1})$. Moreover, $\|(II)\|_2 \leq \|\widehat{\lambda} - \lambda_0\|_2 \|\widehat{\eta} - \eta_0\|_\infty = O_p(n^{-1/4}) \cdot O_p(n^{-1/2}) = O_p(n^{-3/4})$, hence $\|(II)\|_2^2 = O_p(n^{-3/2})$.

For (IV) , decompose

$$\widehat{m}_a - m_{0,a} = \underbrace{\frac{1}{n_a} \sum_{i:A_i=a} (Z_{\widehat{\vartheta},i} - Z_{\vartheta_0,i})}_{(a)} + \underbrace{\left\{ \frac{1}{n_a} \sum_{i:A_i=a} Z_{\vartheta_0,i} - \mathbb{E}[Z_{\vartheta_0} \mid A = a] \right\}}_{(b)} + \underbrace{(m_{\vartheta_0,a} - m_{\widehat{\vartheta},a})}_{(c)}.$$

By bounded derivative of g^* and bounded parameters, Z_ϑ is Lipschitz in ϑ , so $(a) = O_p(\|\widehat{\vartheta} - \vartheta_0\|_2) = O_p(n^{-1/4})$ and $(c) = O_p(\|\widehat{\vartheta} - \vartheta_0\|_2) = O_p(n^{-1/4})$. By positivity $n_a \asymp n$ and CLT, $(b) = O_p(n^{-1/2})$. Hence $\|\widehat{m} - m_0\|_2 = O_p(n^{-1/4})$. Since $\widehat{\lambda}$ is bounded, $\|(IV)\|_2^2 = O_p(n^{-1/2})$.

Collecting terms, the dominant squared contributions are $O_p(n^{-1/2})$ from (I) , (IV) , and (V) , so $\|\widehat{\theta}_\varphi - \bar{\theta}_\varphi\|_2^2 = O_p(n^{-1/2})$. $\blacksquare$