

For both major comments, I agree and have changed the text accordingly – I was not seeing clearly. Replies to the minor comments are included in italics.

- on p.11 line 5b and line 9b, what is $g_j(\psi_j)$ and $g_2(\psi_2)$?
In the first paragraph of the sub-subsection entitled “Asymptotic bias calculation for two intervals” on page 11, $g_j(\bar{L}_j, \bar{A}_{j-1}; \psi_j)$ is used as an alternate way of expressing the blip function. In this paragraph, $g_j(\psi_j)$ is used to express the idea that the blip function $\gamma_j(\bar{L}_j, \bar{A}_j; \psi_j) = A_j g_j(\bar{L}_j, \bar{A}_{j-1}; \psi_j) = A_j g_j(\psi_j)$ does not depend on any component of the treatment and covariate history. See the second-to-last paragraph of page 11.
- on p.12 line 7, there is an X that should be an X_2 inside the $I[(\hat{\psi}_2 - \psi_2^\dagger) \cdot X > 0]$.
Done.
- p.12 line 7b, I think there needs to be an expectation inside the $\partial/\partial\psi_2$ term. The same P_n can’t be applied to both the $\partial/\partial\psi_2$ and the $U_2(\psi_2^\dagger)$. See for example p.314 line 6b, definition of $I_1(s_1)$, which includes an E.
Done.
- p.12 line 1b and 3b, I think there is an extra $n^{1/2}$ on both of these lines.
Fixed.
- p.12 step from line 11b to 1b. A (half decent) reviewer of this would be wondering what happened to the $I[g_2(\bar{L}_2, A_1; \hat{\psi}_2) > 0]$ term. We need to say something about this, since it isn’t simply an application of a Slutsky type theorem.
I have added in a couple of sentences to address this.
- p.13 line 1 and 2. I see no point in introducing these normal random variables (Z_i , since they are not equivalent in distribution to the influence functions. (Jamie wanted to make a point about the law of $n^{1/2}(\tilde{\psi}_0 - \psi_0^\dagger)$ on p.315, we’re just computing the mean, so I don’t see the point here.)
I took half of your advice on this one... I dropped most of the Z_i ’s, but kept $Z_{2+} = \sum_{j=0}^{|\psi_2|-1} IF_{2j} X_{2j}$ because it helps to keep the expressions more readable and compact.
- p.13 line 4. Please use $=$ with $o_p(1)$ rather than $\approx$ (I think the latter is ambiguous while the former is not).
Done.

Erica