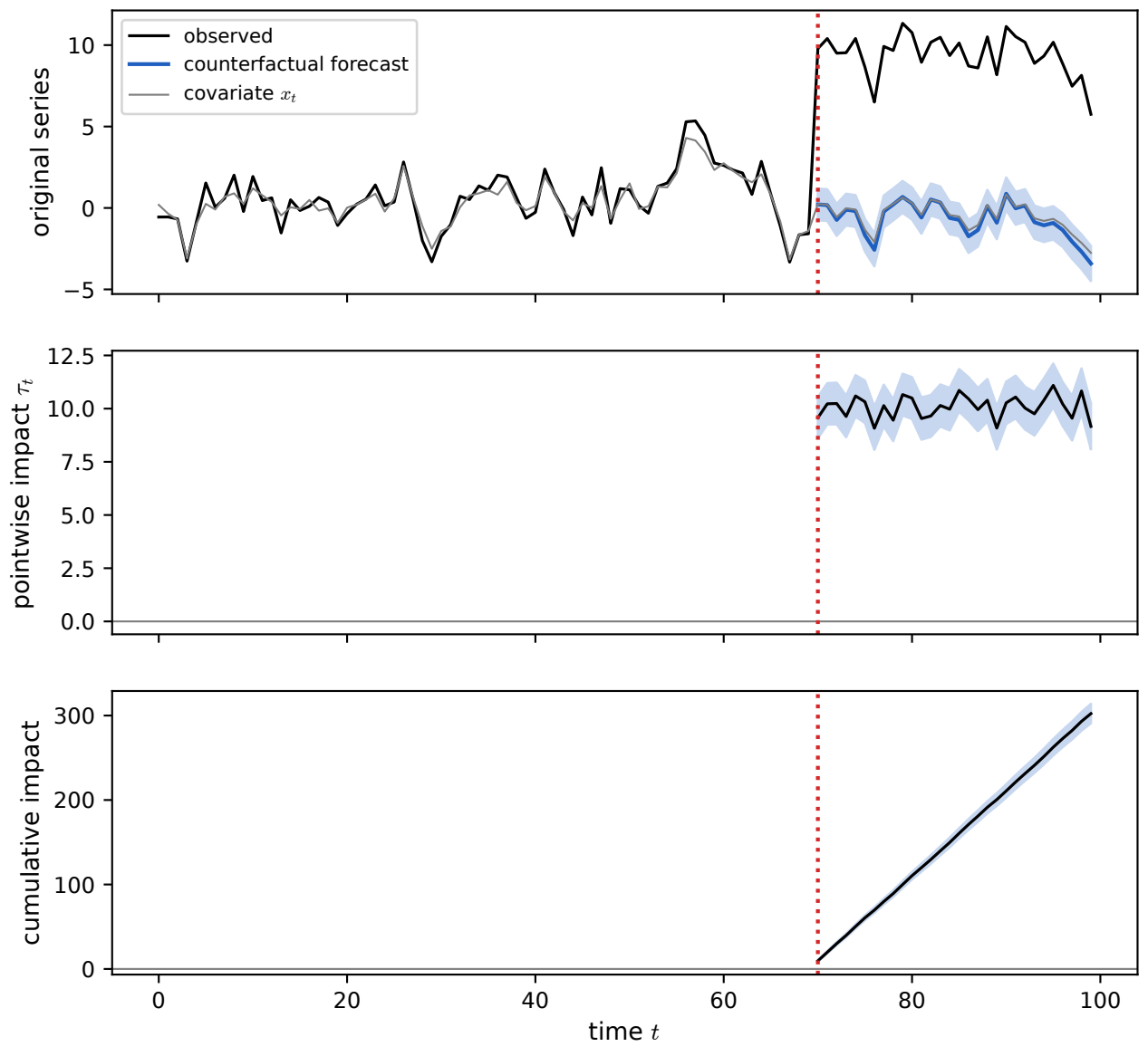

observed
counterfactual forecast
covariate $x_t$
original series
pointwise impact $\tau_t$
cumulative impact
time $t$