## 1 Full DomainBed results

# 1.1 Model selection: training-domain validation set

### 1.1.1 ColoredMNIST

| Algorithm | +90%           | +80%           | -90%           | $\mathbf{Avg}$ |
|-----------|----------------|----------------|----------------|----------------|
| ERM       | $71.7 \pm 0.1$ | $72.9 \pm 0.2$ | $10.0 \pm 0.1$ | 51.5           |
| IRM       | $72.5 \pm 0.1$ | $73.3 \pm 0.5$ | $10.2 \pm 0.3$ | 52.0           |
| GroupDRO  | $73.1 \pm 0.3$ | $73.2 \pm 0.2$ | $10.0 \pm 0.2$ | 52.1           |
| Mixup     | $72.7 \pm 0.4$ | $73.4 \pm 0.1$ | $10.1 \pm 0.1$ | 52.1           |
| MLDG      | $71.5 \pm 0.2$ | $73.1 \pm 0.2$ | $9.8 \pm 0.1$  | 51.5           |
| CORAL     | $71.6 \pm 0.3$ | $73.1 \pm 0.1$ | $9.9 \pm 0.1$  | 51.5           |
| MMD       | $71.4 \pm 0.3$ | $73.1 \pm 0.2$ | $9.9 \pm 0.3$  | 51.5           |
| DANN      | $71.4 \pm 0.9$ | $73.1 \pm 0.1$ | $10.0 \pm 0.0$ | 51.5           |
| CDANN     | $72.0 \pm 0.2$ | $73.0 \pm 0.2$ | $10.2 \pm 0.1$ | 51.7           |
| MTL       | $70.9 \pm 0.2$ | $72.8 \pm 0.3$ | $10.5 \pm 0.1$ | 51.4           |
| SagNet    | $71.8 \pm 0.2$ | $73.0 \pm 0.2$ | $10.3 \pm 0.0$ | 51.7           |
| ARM       | $82.0 \pm 0.5$ | $76.5 \pm 0.3$ | $10.2 \pm 0.0$ | 56.2           |
| VREx      | $72.4 \pm 0.3$ | $72.9 \pm 0.4$ | $10.2 \pm 0.0$ | 51.8           |
| RSC       | $71.9 \pm 0.3$ | $73.1 \pm 0.2$ | $10.0\pm0.2$   | 51.7           |

#### 1.1.2 RotatedMNIST

| Algorithm         | 0              | 15             | 30             | 45             | 60             | 75             | Avg  |
|-------------------|----------------|----------------|----------------|----------------|----------------|----------------|------|
| ERM               | $95.9 \pm 0.1$ | $98.9 \pm 0.0$ | $98.8 \pm 0.0$ | $98.9 \pm 0.0$ | $98.9 \pm 0.0$ | $96.4 \pm 0.0$ | 98.0 |
| $_{\mathrm{IRM}}$ | $95.5 \pm 0.1$ | $98.8 \pm 0.2$ | $98.7 \pm 0.1$ | $98.6 \pm 0.1$ | $98.7 \pm 0.0$ | $95.9 \pm 0.2$ | 97.7 |
| GroupDRO          | $95.6 \pm 0.1$ | $98.9 \pm 0.1$ | $98.9 \pm 0.1$ | $99.0 \pm 0.0$ | $98.9 \pm 0.0$ | $96.5 \pm 0.2$ | 98.0 |
| Mixup             | $95.8 \pm 0.3$ | $98.9 \pm 0.0$ | $98.9 \pm 0.0$ | $98.9 \pm 0.0$ | $98.8\pm0.1$   | $96.5 \pm 0.3$ | 98.0 |
| MLDG              | $95.8 \pm 0.1$ | $98.9 \pm 0.1$ | $99.0 \pm 0.0$ | $98.9 \pm 0.1$ | $99.0 \pm 0.0$ | $95.8 \pm 0.3$ | 97.9 |
| CORAL             | $95.8 \pm 0.3$ | $98.8 \pm 0.0$ | $98.9 \pm 0.0$ | $99.0 \pm 0.0$ | $98.9 \pm 0.1$ | $96.4 \pm 0.2$ | 98.0 |
| MMD               | $95.6 \pm 0.1$ | $98.9 \pm 0.1$ | $99.0 \pm 0.0$ | $99.0 \pm 0.0$ | $98.9 \pm 0.0$ | $96.0 \pm 0.2$ | 97.9 |
| DANN              | $95.0 \pm 0.5$ | $98.9 \pm 0.1$ | $99.0 \pm 0.0$ | $99.0 \pm 0.1$ | $98.9 \pm 0.0$ | $96.3 \pm 0.2$ | 97.8 |
| CDANN             | $95.7 \pm 0.2$ | $98.8 \pm 0.0$ | $98.9 \pm 0.1$ | $98.9 \pm 0.1$ | $98.9 \pm 0.1$ | $96.1 \pm 0.3$ | 97.9 |
| MTL               | $95.6 \pm 0.1$ | $99.0 \pm 0.1$ | $99.0 \pm 0.0$ | $98.9 \pm 0.1$ | $99.0 \pm 0.1$ | $95.8 \pm 0.2$ | 97.9 |
| SagNet            | $95.9 \pm 0.3$ | $98.9 \pm 0.1$ | $99.0 \pm 0.1$ | $99.1 \pm 0.0$ | $99.0 \pm 0.1$ | $96.3 \pm 0.1$ | 98.0 |
| ARM               | $96.7 \pm 0.2$ | $99.1 \pm 0.0$ | $99.0 \pm 0.0$ | $99.0 \pm 0.1$ | $99.1 \pm 0.1$ | $96.5 \pm 0.4$ | 98.2 |
| VREx              | $95.9 \pm 0.2$ | $99.0 \pm 0.1$ | $98.9\pm0.1$   | $98.9\pm0.1$   | $98.7\pm0.1$   | $96.2 \pm 0.2$ | 97.9 |
| RSC               | $94.8\pm0.5$   | $98.7\pm0.1$   | $98.8\pm0.1$   | $98.8\pm0.0$   | $98.9\pm0.1$   | $95.9\pm0.2$   | 97.6 |

### 1.1.3 VLCS

| Algorithm      | $\mathbf{C}$   | ${f L}$        | $\mathbf{S}$   | ${f V}$        | $\mathbf{Avg}$ |
|----------------|----------------|----------------|----------------|----------------|----------------|
| ERM            | $97.7 \pm 0.4$ | $64.3 \pm 0.9$ | $73.4 \pm 0.5$ | $74.6 \pm 1.3$ | 77.5           |
| IRM            | $98.6 \pm 0.1$ | $64.9 \pm 0.9$ | $73.4 \pm 0.6$ | $77.3 \pm 0.9$ | 78.5           |
| GroupDRO       | $97.3 \pm 0.3$ | $63.4 \pm 0.9$ | $69.5 \pm 0.8$ | $76.7 \pm 0.7$ | 76.7           |
| Mixup          | $98.3 \pm 0.6$ | $64.8 \pm 1.0$ | $72.1 \pm 0.5$ | $74.3 \pm 0.8$ | 77.4           |
| MLDG           | $97.4 \pm 0.2$ | $65.2 \pm 0.7$ | $71.0 \pm 1.4$ | $75.3 \pm 1.0$ | 77.2           |
| CORAL          | $98.3 \pm 0.1$ | $66.1 \pm 1.2$ | $73.4 \pm 0.3$ | $77.5 \pm 1.2$ | 78.8           |
| MMD            | $97.7 \pm 0.1$ | $64.0 \pm 1.1$ | $72.8 \pm 0.2$ | $75.3 \pm 3.3$ | 77.5           |
| DANN           | $99.0 \pm 0.3$ | $65.1 \pm 1.4$ | $73.1 \pm 0.3$ | $77.2 \pm 0.6$ | 78.6           |
| CDANN          | $97.1 \pm 0.3$ | $65.1 \pm 1.2$ | $70.7 \pm 0.8$ | $77.1 \pm 1.5$ | 77.5           |
| $\mathrm{MTL}$ | $97.8 \pm 0.4$ | $64.3 \pm 0.3$ | $71.5 \pm 0.7$ | $75.3 \pm 1.7$ | 77.2           |
| SagNet         | $97.9 \pm 0.4$ | $64.5 \pm 0.5$ | $71.4 \pm 1.3$ | $77.5 \pm 0.5$ | 77.8           |
| ARM            | $98.7 \pm 0.2$ | $63.6 \pm 0.7$ | $71.3 \pm 1.2$ | $76.7 \pm 0.6$ | 77.6           |
| VREx           | $98.4 \pm 0.3$ | $64.4 \pm 1.4$ | $74.1\pm0.4$   | $76.2 \pm 1.3$ | 78.3           |
| RSC            | $97.9 \pm 0.1$ | $62.5 \pm 0.7$ | $72.3 \pm 1.2$ | $75.6 \pm 0.8$ | 77.1           |

### 1.1.4 PACS

| Algorithm      | A              | C              | P              | S              | Avg  |
|----------------|----------------|----------------|----------------|----------------|------|
| ERM            | $84.7 \pm 0.4$ | $80.8 \pm 0.6$ | $97.2 \pm 0.3$ | $79.3 \pm 1.0$ | 85.5 |
| IRM            | $84.8 \pm 1.3$ | $76.4 \pm 1.1$ | $96.7 \pm 0.6$ | $76.1 \pm 1.0$ | 83.5 |
| GroupDRO       | $83.5 \pm 0.9$ | $79.1 \pm 0.6$ | $96.7 \pm 0.3$ | $78.3 \pm 2.0$ | 84.4 |
| Mixup          | $86.1 \pm 0.5$ | $78.9 \pm 0.8$ | $97.6 \pm 0.1$ | $75.8 \pm 1.8$ | 84.6 |
| MLDG           | $85.5 \pm 1.4$ | $80.1 \pm 1.7$ | $97.4 \pm 0.3$ | $76.6 \pm 1.1$ | 84.9 |
| CORAL          | $88.3 \pm 0.2$ | $80.0 \pm 0.5$ | $97.5 \pm 0.3$ | $78.8 \pm 1.3$ | 86.2 |
| MMD            | $86.1 \pm 1.4$ | $79.4 \pm 0.9$ | $96.6 \pm 0.2$ | $76.5 \pm 0.5$ | 84.6 |
| DANN           | $86.4 \pm 0.8$ | $77.4 \pm 0.8$ | $97.3 \pm 0.4$ | $73.5 \pm 2.3$ | 83.6 |
| CDANN          | $84.6 \pm 1.8$ | $75.5 \pm 0.9$ | $96.8 \pm 0.3$ | $73.5 \pm 0.6$ | 82.6 |
| $\mathrm{MTL}$ | $87.5 \pm 0.8$ | $77.1 \pm 0.5$ | $96.4 \pm 0.8$ | $77.3 \pm 1.8$ | 84.6 |
| SagNet         | $87.4 \pm 1.0$ | $80.7 \pm 0.6$ | $97.1 \pm 0.1$ | $80.0 \pm 0.4$ | 86.3 |
| ARM            | $86.8 \pm 0.6$ | $76.8 \pm 0.5$ | $97.4 \pm 0.3$ | $79.3 \pm 1.2$ | 85.1 |
| VREx           | $86.0 \pm 1.6$ | $79.1 \pm 0.6$ | $96.9 \pm 0.5$ | $77.7 \pm 1.7$ | 84.9 |
| RSC            | $85.4\pm0.8$   | $79.7 \pm 1.8$ | $97.6 \pm 0.3$ | $78.2 \pm 1.2$ | 85.2 |

### 1.1.5 OfficeHome

| Algorithm         | A              | C              | P              | R              | Avg  |
|-------------------|----------------|----------------|----------------|----------------|------|
| ERM               | $61.3 \pm 0.7$ | $52.4 \pm 0.3$ | $75.8 \pm 0.1$ | $76.6 \pm 0.3$ | 66.5 |
| $_{\mathrm{IRM}}$ | $58.9 \pm 2.3$ | $52.2 \pm 1.6$ | $72.1 \pm 2.9$ | $74.0 \pm 2.5$ | 64.3 |
| GroupDRO          | $60.4 \pm 0.7$ | $52.7 \pm 1.0$ | $75.0 \pm 0.7$ | $76.0 \pm 0.7$ | 66.0 |
| Mixup             | $62.4 \pm 0.8$ | $54.8 \pm 0.6$ | $76.9 \pm 0.3$ | $78.3 \pm 0.2$ | 68.1 |
| MLDG              | $61.5 \pm 0.9$ | $53.2 \pm 0.6$ | $75.0 \pm 1.2$ | $77.5 \pm 0.4$ | 66.8 |
| CORAL             | $65.3 \pm 0.4$ | $54.4\pm0.5$   | $76.5 \pm 0.1$ | $78.4 \pm 0.5$ | 68.7 |
| MMD               | $60.4 \pm 0.2$ | $53.3 \pm 0.3$ | $74.3 \pm 0.1$ | $77.4 \pm 0.6$ | 66.3 |
| DANN              | $59.9 \pm 1.3$ | $53.0 \pm 0.3$ | $73.6 \pm 0.7$ | $76.9 \pm 0.5$ | 65.9 |
| CDANN             | $61.5 \pm 1.4$ | $50.4 \pm 2.4$ | $74.4 \pm 0.9$ | $76.6 \pm 0.8$ | 65.8 |
| $\mathrm{MTL}$    | $61.5 \pm 0.7$ | $52.4 \pm 0.6$ | $74.9 \pm 0.4$ | $76.8 \pm 0.4$ | 66.4 |
| SagNet            | $63.4 \pm 0.2$ | $54.8 \pm 0.4$ | $75.8 \pm 0.4$ | $78.3 \pm 0.3$ | 68.1 |
| ARM               | $58.9 \pm 0.8$ | $51.0 \pm 0.5$ | $74.1 \pm 0.1$ | $75.2 \pm 0.3$ | 64.8 |
| VREx              | $60.7 \pm 0.9$ | $53.0 \pm 0.9$ | $75.3 \pm 0.1$ | $76.6 \pm 0.5$ | 66.4 |
| RSC               | $60.7\pm1.4$   | $51.4\pm0.3$   | $74.8\pm1.1$   | $75.1\pm1.3$   | 65.5 |

### 1.1.6 TerraIncognita

| Algorithm      | L100           | L38            | L43            | L46            | Avg  |
|----------------|----------------|----------------|----------------|----------------|------|
| ERM            | $49.8 \pm 4.4$ | $42.1 \pm 1.4$ | $56.9 \pm 1.8$ | $35.7 \pm 3.9$ | 46.1 |
| IRM            | $54.6 \pm 1.3$ | $39.8 \pm 1.9$ | $56.2 \pm 1.8$ | $39.6 \pm 0.8$ | 47.6 |
| GroupDRO       | $41.2 \pm 0.7$ | $38.6 \pm 2.1$ | $56.7 \pm 0.9$ | $36.4 \pm 2.1$ | 43.2 |
| Mixup          | $59.6 \pm 2.0$ | $42.2 \pm 1.4$ | $55.9 \pm 0.8$ | $33.9 \pm 1.4$ | 47.9 |
| MLDG           | $54.2 \pm 3.0$ | $44.3 \pm 1.1$ | $55.6 \pm 0.3$ | $36.9 \pm 2.2$ | 47.7 |
| CORAL          | $51.6 \pm 2.4$ | $42.2 \pm 1.0$ | $57.0 \pm 1.0$ | $39.8 \pm 2.9$ | 47.6 |
| MMD            | $41.9 \pm 3.0$ | $34.8 \pm 1.0$ | $57.0 \pm 1.9$ | $35.2 \pm 1.8$ | 42.2 |
| DANN           | $51.1 \pm 3.5$ | $40.6 \pm 0.6$ | $57.4 \pm 0.5$ | $37.7 \pm 1.8$ | 46.7 |
| CDANN          | $47.0 \pm 1.9$ | $41.3 \pm 4.8$ | $54.9 \pm 1.7$ | $39.8 \pm 2.3$ | 45.8 |
| $\mathrm{MTL}$ | $49.3 \pm 1.2$ | $39.6 \pm 6.3$ | $55.6 \pm 1.1$ | $37.8 \pm 0.8$ | 45.6 |
| SagNet         | $53.0 \pm 2.9$ | $43.0 \pm 2.5$ | $57.9 \pm 0.6$ | $40.4 \pm 1.3$ | 48.6 |
| ARM            | $49.3 \pm 0.7$ | $38.3 \pm 2.4$ | $55.8 \pm 0.8$ | $38.7 \pm 1.3$ | 45.5 |
| VREx           | $48.2 \pm 4.3$ | $41.7 \pm 1.3$ | $56.8 \pm 0.8$ | $38.7 \pm 3.1$ | 46.4 |
| RSC            | $50.2\pm2.2$   | $39.2\pm1.4$   | $56.3\pm1.4$   | $40.8\pm0.6$   | 46.6 |

### 1.1.7 DomainNet

| Algorithm | clip            | info           | paint           | quick          | real            | sketch          | Avg  |
|-----------|-----------------|----------------|-----------------|----------------|-----------------|-----------------|------|
| ERM       | $58.1 \pm 0.3$  | $18.8 \pm 0.3$ | $46.7\pm0.3$    | $12.2 \pm 0.4$ | $59.6 \pm 0.1$  | $49.8 \pm 0.4$  | 40.9 |
| IRM       | $48.5 \pm 2.8$  | $15.0 \pm 1.5$ | $38.3 \pm 4.3$  | $10.9 \pm 0.5$ | $48.2 \pm 5.2$  | $42.3 \pm 3.1$  | 33.9 |
| GroupDRO  | $47.2 \pm 0.5$  | $17.5 \pm 0.4$ | $33.8 \pm 0.5$  | $9.3 \pm 0.3$  | $51.6 \pm 0.4$  | $40.1 \pm 0.6$  | 33.3 |
| Mixup     | $55.7 \pm 0.3$  | $18.5 \pm 0.5$ | $44.3 \pm 0.5$  | $12.5 \pm 0.4$ | $55.8 \pm 0.3$  | $48.2 \pm 0.5$  | 39.2 |
| MLDG      | $59.1 \pm 0.2$  | $19.1 \pm 0.3$ | $45.8 \pm 0.7$  | $13.4 \pm 0.3$ | $59.6 \pm 0.2$  | $50.2 \pm 0.4$  | 41.2 |
| CORAL     | $59.2 \pm 0.1$  | $19.7 \pm 0.2$ | $46.6 \pm 0.3$  | $13.4 \pm 0.4$ | $59.8 \pm 0.2$  | $50.1 \pm 0.6$  | 41.5 |
| MMD       | $32.1 \pm 13.3$ | $11.0 \pm 4.6$ | $26.8 \pm 11.3$ | $8.7 \pm 2.1$  | $32.7 \pm 13.8$ | $28.9 \pm 11.9$ | 23.4 |
| DANN      | $53.1 \pm 0.2$  | $18.3 \pm 0.1$ | $44.2 \pm 0.7$  | $11.8 \pm 0.1$ | $55.5 \pm 0.4$  | $46.8 \pm 0.6$  | 38.3 |
| CDANN     | $54.6 \pm 0.4$  | $17.3 \pm 0.1$ | $43.7 \pm 0.9$  | $12.1 \pm 0.7$ | $56.2 \pm 0.4$  | $45.9 \pm 0.5$  | 38.3 |
| MTL       | $57.9 \pm 0.5$  | $18.5 \pm 0.4$ | $46.0 \pm 0.1$  | $12.5 \pm 0.1$ | $59.5 \pm 0.3$  | $49.2 \pm 0.1$  | 40.6 |
| SagNet    | $57.7 \pm 0.3$  | $19.0 \pm 0.2$ | $45.3 \pm 0.3$  | $12.7 \pm 0.5$ | $58.1 \pm 0.5$  | $48.8 \pm 0.2$  | 40.3 |
| ARM       | $49.7 \pm 0.3$  | $16.3 \pm 0.5$ | $40.9 \pm 1.1$  | $9.4 \pm 0.1$  | $53.4 \pm 0.4$  | $43.5 \pm 0.4$  | 35.5 |
| VREx      | $47.3 \pm 3.5$  | $16.0 \pm 1.5$ | $35.8 \pm 4.6$  | $10.9 \pm 0.3$ | $49.6 \pm 4.9$  | $42.0 \pm 3.0$  | 33.6 |
| RSC       | $55.0\pm1.2$    | $18.3\pm0.5$   | $44.4\pm0.6$    | $12.2\pm0.2$   | $55.7\pm0.7$    | $47.8\pm0.9$    | 38.9 |

### 1.1.8 Averages

| Algorithm | ${\bf Colored MNIST}$ | RotatedMNIST   | VLCS           | PACS           | OfficeHome     | TerraIncognita | DomainNet      | Avg  |
|-----------|-----------------------|----------------|----------------|----------------|----------------|----------------|----------------|------|
| ERM       | $51.5 \pm 0.1$        | $98.0 \pm 0.0$ | $77.5 \pm 0.4$ | $85.5 \pm 0.2$ | $66.5 \pm 0.3$ | $46.1 \pm 1.8$ | $40.9 \pm 0.1$ | 66.6 |
| IRM       | $52.0 \pm 0.1$        | $97.7 \pm 0.1$ | $78.5 \pm 0.5$ | $83.5 \pm 0.8$ | $64.3 \pm 2.2$ | $47.6 \pm 0.8$ | $33.9 \pm 2.8$ | 65.4 |
| GroupDRO  | $52.1 \pm 0.0$        | $98.0 \pm 0.0$ | $76.7 \pm 0.6$ | $84.4 \pm 0.8$ | $66.0 \pm 0.7$ | $43.2 \pm 1.1$ | $33.3 \pm 0.2$ | 64.8 |
| Mixup     | $52.1 \pm 0.2$        | $98.0 \pm 0.1$ | $77.4 \pm 0.6$ | $84.6 \pm 0.6$ | $68.1 \pm 0.3$ | $47.9 \pm 0.8$ | $39.2 \pm 0.1$ | 66.7 |
| MLDG      | $51.5 \pm 0.1$        | $97.9 \pm 0.0$ | $77.2 \pm 0.4$ | $84.9 \pm 1.0$ | $66.8 \pm 0.6$ | $47.7 \pm 0.9$ | $41.2 \pm 0.1$ | 66.7 |
| CORAL     | $51.5 \pm 0.1$        | $98.0 \pm 0.1$ | $78.8 \pm 0.6$ | $86.2 \pm 0.3$ | $68.7 \pm 0.3$ | $47.6 \pm 1.0$ | $41.5 \pm 0.1$ | 67.5 |
| MMD       | $51.5 \pm 0.2$        | $97.9 \pm 0.0$ | $77.5 \pm 0.9$ | $84.6 \pm 0.5$ | $66.3 \pm 0.1$ | $42.2 \pm 1.6$ | $23.4 \pm 9.5$ | 63.3 |
| DANN      | $51.5 \pm 0.3$        | $97.8 \pm 0.1$ | $78.6 \pm 0.4$ | $83.6 \pm 0.4$ | $65.9 \pm 0.6$ | $46.7 \pm 0.5$ | $38.3 \pm 0.1$ | 66.1 |
| CDANN     | $51.7 \pm 0.1$        | $97.9 \pm 0.1$ | $77.5 \pm 0.1$ | $82.6 \pm 0.9$ | $65.8 \pm 1.3$ | $45.8 \pm 1.6$ | $38.3 \pm 0.3$ | 65.6 |
| MTL       | $51.4 \pm 0.1$        | $97.9 \pm 0.0$ | $77.2 \pm 0.4$ | $84.6 \pm 0.5$ | $66.4 \pm 0.5$ | $45.6 \pm 1.2$ | $40.6 \pm 0.1$ | 66.2 |
| SagNet    | $51.7 \pm 0.0$        | $98.0 \pm 0.0$ | $77.8 \pm 0.5$ | $86.3 \pm 0.2$ | $68.1 \pm 0.1$ | $48.6 \pm 1.0$ | $40.3 \pm 0.1$ | 67.2 |
| ARM       | $56.2 \pm 0.2$        | $98.2 \pm 0.1$ | $77.6 \pm 0.3$ | $85.1 \pm 0.4$ | $64.8 \pm 0.3$ | $45.5 \pm 0.3$ | $35.5 \pm 0.2$ | 66.1 |
| VREx      | $51.8 \pm 0.1$        | $97.9 \pm 0.1$ | $78.3 \pm 0.2$ | $84.9 \pm 0.6$ | $66.4 \pm 0.6$ | $46.4 \pm 0.6$ | $33.6 \pm 2.9$ | 65.6 |
| RSC       | $51.7 \pm 0.2$        | $97.6 \pm 0.1$ | $77.1\pm0.5$   | $85.2\pm0.9$   | $65.5 \pm 0.9$ | $46.6 \pm 1.0$ | $38.9\pm0.5$   | 66.1 |

### 1.2 Model selection: leave-one-domain-out cross-validation

### 1.2.1 ColoredMNIST

| Algorithm      | +90%            | +80%           | -90%            | Avg  |
|----------------|-----------------|----------------|-----------------|------|
| ERM            | $50.0 \pm 0.2$  | $50.1 \pm 0.2$ | $10.0 \pm 0.0$  | 36.7 |
| IRM            | $46.7 \pm 2.4$  | $51.2 \pm 0.3$ | $23.1 \pm 10.7$ | 40.3 |
| GroupDRO       | $50.1 \pm 0.5$  | $50.0 \pm 0.5$ | $10.2 \pm 0.1$  | 36.8 |
| Mixup          | $36.6 \pm 10.9$ | $53.4 \pm 5.9$ | $10.2 \pm 0.1$  | 33.4 |
| MLDG           | $50.1 \pm 0.6$  | $50.1 \pm 0.3$ | $10.0 \pm 0.1$  | 36.7 |
| CORAL          | $49.5 \pm 0.0$  | $59.5 \pm 8.2$ | $10.2 \pm 0.1$  | 39.7 |
| MMD            | $50.3 \pm 0.2$  | $50.0 \pm 0.4$ | $9.9 \pm 0.2$   | 36.8 |
| DANN           | $49.9 \pm 0.1$  | $62.1 \pm 7.0$ | $10.0 \pm 0.1$  | 40.7 |
| CDANN          | $63.2 \pm 10.1$ | $44.4 \pm 4.5$ | $9.9 \pm 0.2$   | 39.1 |
| $\mathrm{MTL}$ | $44.3 \pm 4.9$  | $50.7 \pm 0.0$ | $10.1 \pm 0.1$  | 35.0 |
| SagNet         | $49.9 \pm 0.4$  | $49.7 \pm 0.3$ | $10.0 \pm 0.1$  | 36.5 |
| ARM            | $50.0 \pm 0.3$  | $50.1 \pm 0.3$ | $10.2 \pm 0.0$  | 36.8 |
| VREx           | $50.2 \pm 0.4$  | $50.5\pm0.5$   | $10.1 \pm 0.0$  | 36.9 |
| RSC            | $49.6 \pm 0.3$  | $49.7\pm0.4$   | $10.1\pm0.0$    | 36.5 |

### 1.2.2 RotatedMNIST

| Algorithm | 0              | 15             | 30             | 45             | 60              | 75              | Avg  |
|-----------|----------------|----------------|----------------|----------------|-----------------|-----------------|------|
| ERM       | $95.3 \pm 0.2$ | $98.9 \pm 0.1$ | $98.9 \pm 0.1$ | $98.8 \pm 0.1$ | $98.5 \pm 0.1$  | $96.2 \pm 0.2$  | 97.7 |
| IRM       | $94.5 \pm 0.5$ | $98.2 \pm 0.2$ | $98.7\pm0.1$   | $96.6 \pm 1.5$ | $98.4 \pm 0.1$  | $95.8 \pm 0.1$  | 97.0 |
| GroupDRO  | $95.7 \pm 0.3$ | $98.7 \pm 0.1$ | $98.9 \pm 0.1$ | $98.6 \pm 0.2$ | $98.6 \pm 0.2$  | $95.3 \pm 0.9$  | 97.6 |
| Mixup     | $94.8 \pm 0.4$ | $98.8 \pm 0.0$ | $98.9 \pm 0.1$ | $99.0 \pm 0.1$ | $98.9 \pm 0.0$  | $96.4 \pm 0.3$  | 97.8 |
| MLDG      | $94.3 \pm 0.4$ | $98.8 \pm 0.1$ | $99.0 \pm 0.1$ | $98.8 \pm 0.1$ | $98.8 \pm 0.1$  | $96.0 \pm 0.3$  | 97.6 |
| CORAL     | $95.7 \pm 0.5$ | $98.5 \pm 0.2$ | $98.9 \pm 0.2$ | $98.6 \pm 0.2$ | $98.8 \pm 0.1$  | $96.3 \pm 0.2$  | 97.8 |
| MMD       | $95.8 \pm 0.2$ | $98.7 \pm 0.1$ | $99.0 \pm 0.0$ | $98.8 \pm 0.1$ | $98.7 \pm 0.1$  | $96.1 \pm 0.2$  | 97.8 |
| DANN      | $95.1 \pm 0.5$ | $98.3 \pm 0.5$ | $98.5 \pm 0.1$ | $99.0 \pm 0.1$ | $98.6 \pm 0.1$  | $96.1 \pm 0.3$  | 97.6 |
| CDANN     | $94.3 \pm 0.5$ | $98.4 \pm 0.3$ | $98.9 \pm 0.1$ | $98.7 \pm 0.1$ | $98.9 \pm 0.1$  | $95.7 \pm 0.4$  | 97.5 |
| MTL       | $95.5 \pm 0.3$ | $98.6 \pm 0.3$ | $98.8 \pm 0.1$ | $99.0 \pm 0.1$ | $99.0 \pm 0.1$  | $95.6 \pm 0.3$  | 97.8 |
| SagNet    | $94.0 \pm 1.6$ | $98.7 \pm 0.2$ | $98.9 \pm 0.1$ | $99.1 \pm 0.0$ | $98.8 \pm 0.1$  | $74.2 \pm 16.5$ | 94.0 |
| ARM       | $95.8 \pm 0.1$ | $99.0 \pm 0.1$ | $99.0 \pm 0.0$ | $98.9 \pm 0.1$ | $98.8 \pm 0.1$  | $96.9 \pm 0.3$  | 98.1 |
| VREx      | $95.8 \pm 0.2$ | $98.7 \pm 0.0$ | $98.5 \pm 0.1$ | $98.9 \pm 0.1$ | $74.0 \pm 20.1$ | $95.5 \pm 0.5$  | 93.6 |
| RSC       | $94.6\pm0.0$   | $98.4\pm0.2$   | $99.0\pm0.1$   | $98.9\pm0.0$   | $98.8 \pm 0.1$  | $95.9\pm0.4$    | 97.6 |

### 1.2.3 VLCS

| Algorithm         | C              | L              | S              | V              | Avg  |
|-------------------|----------------|----------------|----------------|----------------|------|
| ERM               | $98.0 \pm 0.4$ | $62.6 \pm 0.9$ | $70.8 \pm 1.9$ | $77.5 \pm 1.9$ | 77.2 |
| $_{\mathrm{IRM}}$ | $98.6 \pm 0.3$ | $66.0 \pm 1.1$ | $69.3 \pm 0.9$ | $71.5 \pm 1.9$ | 76.3 |
| GroupDRO          | $98.1 \pm 0.3$ | $66.4 \pm 0.9$ | $71.0 \pm 0.3$ | $76.1 \pm 1.4$ | 77.9 |
| Mixup             | $98.4 \pm 0.3$ | $63.4 \pm 0.7$ | $72.9 \pm 0.8$ | $76.1 \pm 1.2$ | 77.7 |
| MLDG              | $98.5 \pm 0.3$ | $61.7 \pm 1.2$ | $73.6 \pm 1.8$ | $75.0 \pm 0.8$ | 77.2 |
| CORAL             | $96.9 \pm 0.9$ | $65.7 \pm 1.2$ | $73.3 \pm 0.7$ | $78.7 \pm 0.8$ | 78.7 |
| MMD               | $98.3 \pm 0.1$ | $65.6 \pm 0.7$ | $69.7 \pm 1.0$ | $75.7 \pm 0.9$ | 77.3 |
| DANN              | $97.3 \pm 1.3$ | $63.7 \pm 1.3$ | $72.6 \pm 1.4$ | $74.2 \pm 1.7$ | 76.9 |
| CDANN             | $97.6 \pm 0.6$ | $63.4 \pm 0.8$ | $70.5 \pm 1.4$ | $78.6 \pm 0.5$ | 77.5 |
| $\mathrm{MTL}$    | $97.6 \pm 0.6$ | $60.6 \pm 1.3$ | $71.0 \pm 1.2$ | $77.2 \pm 0.7$ | 76.6 |
| SagNet            | $97.3 \pm 0.4$ | $61.6 \pm 0.8$ | $73.4 \pm 1.9$ | $77.6 \pm 0.4$ | 77.5 |
| ARM               | $97.2 \pm 0.5$ | $62.7 \pm 1.5$ | $70.6 \pm 0.6$ | $75.8 \pm 0.9$ | 76.6 |
| VREx              | $96.9 \pm 0.3$ | $64.8 \pm 2.0$ | $69.7 \pm 1.8$ | $75.5 \pm 1.7$ | 76.7 |
| RSC               | $97.5\pm0.6$   | $63.1\pm1.2$   | $73.0\pm1.3$   | $76.2\pm0.5$   | 77.5 |

1.2.4 PACS

| Algorithm      | A              | $\mathbf{C}$   | P              | $\mathbf{S}$   | Avg  |
|----------------|----------------|----------------|----------------|----------------|------|
| ERM            | $83.2 \pm 1.3$ | $76.8 \pm 1.7$ | $97.2 \pm 0.3$ | $74.8 \pm 1.3$ | 83.0 |
| IRM            | $81.7 \pm 2.4$ | $77.0 \pm 1.3$ | $96.3 \pm 0.2$ | $71.1 \pm 2.2$ | 81.5 |
| GroupDRO       | $84.4 \pm 0.7$ | $77.3 \pm 0.8$ | $96.8 \pm 0.8$ | $75.6 \pm 1.4$ | 83.5 |
| Mixup          | $85.2 \pm 1.9$ | $77.0 \pm 1.7$ | $96.8 \pm 0.8$ | $73.9 \pm 1.6$ | 83.2 |
| MLDG           | $81.4 \pm 3.6$ | $77.9 \pm 2.3$ | $96.2 \pm 0.3$ | $76.1 \pm 2.1$ | 82.9 |
| CORAL          | $80.5 \pm 2.8$ | $74.5 \pm 0.4$ | $96.8 \pm 0.3$ | $78.6 \pm 1.4$ | 82.6 |
| MMD            | $84.9 \pm 1.7$ | $75.1 \pm 2.0$ | $96.1 \pm 0.9$ | $76.5 \pm 1.5$ | 83.2 |
| DANN           | $84.3 \pm 2.8$ | $72.4 \pm 2.8$ | $96.5 \pm 0.8$ | $70.8 \pm 1.3$ | 81.0 |
| CDANN          | $78.3 \pm 2.8$ | $73.8 \pm 1.6$ | $96.4 \pm 0.5$ | $66.8 \pm 5.5$ | 78.8 |
| $\mathrm{MTL}$ | $85.6 \pm 1.5$ | $78.9 \pm 0.6$ | $97.1 \pm 0.3$ | $73.1 \pm 2.7$ | 83.7 |
| SagNet         | $81.1 \pm 1.9$ | $75.4 \pm 1.3$ | $95.7 \pm 0.9$ | $77.2 \pm 0.6$ | 82.3 |
| ARM            | $85.9 \pm 0.3$ | $73.3 \pm 1.9$ | $95.6 \pm 0.4$ | $72.1 \pm 2.4$ | 81.7 |
| VREx           | $81.6 \pm 4.0$ | $74.1 \pm 0.3$ | $96.9 \pm 0.4$ | $72.8 \pm 2.1$ | 81.3 |
| RSC            | $83.7\pm1.7$   | $82.9\pm1.1$   | $95.6\pm0.7$   | $68.1\pm1.5$   | 82.6 |

### 1.2.5 OfficeHome

| Algorithm | A              | $\mathbf{C}$   | P               | $\mathbf{R}$   | Avg  |
|-----------|----------------|----------------|-----------------|----------------|------|
| ERM       | $61.1 \pm 0.9$ | $50.7 \pm 0.6$ | $74.6 \pm 0.3$  | $76.4 \pm 0.6$ | 65.7 |
| IRM       | $58.2 \pm 1.2$ | $51.6 \pm 1.2$ | $73.3 \pm 2.2$  | $74.1 \pm 1.7$ | 64.3 |
| GroupDRO  | $59.9 \pm 0.4$ | $51.0 \pm 0.4$ | $73.7 \pm 0.3$  | $76.0 \pm 0.2$ | 65.2 |
| Mixup     | $61.4 \pm 0.5$ | $53.0 \pm 0.3$ | $75.8 \pm 0.2$  | $77.7 \pm 0.3$ | 67.0 |
| MLDG      | $60.5 \pm 1.4$ | $51.9 \pm 0.2$ | $74.4 \pm 0.6$  | $77.6 \pm 0.4$ | 66.1 |
| CORAL     | $64.5 \pm 0.8$ | $54.8 \pm 0.2$ | $76.6 \pm 0.3$  | $78.1 \pm 0.2$ | 68.5 |
| MMD       | $60.8 \pm 0.7$ | $53.7 \pm 0.5$ | $50.2 \pm 19.9$ | $76.0 \pm 0.7$ | 60.2 |
| DANN      | $60.2 \pm 1.3$ | $52.2 \pm 0.9$ | $71.3 \pm 2.0$  | $76.0 \pm 0.6$ | 64.9 |
| CDANN     | $58.7 \pm 2.9$ | $49.0 \pm 2.1$ | $73.6 \pm 1.0$  | $76.0 \pm 1.1$ | 64.3 |
| MTL       | $59.1 \pm 0.3$ | $52.1 \pm 1.2$ | $74.7 \pm 0.4$  | $77.0 \pm 0.6$ | 65.7 |
| SagNet    | $63.0 \pm 0.8$ | $54.0 \pm 0.3$ | $76.6 \pm 0.3$  | $76.8 \pm 0.4$ | 67.6 |
| ARM       | $58.7 \pm 0.8$ | $49.8 \pm 1.1$ | $73.1 \pm 0.5$  | $75.9 \pm 0.1$ | 64.4 |
| VREx      | $57.6 \pm 3.4$ | $51.3 \pm 1.3$ | $74.9 \pm 0.2$  | $75.8 \pm 0.7$ | 64.9 |
| RSC       | $61.6 \pm 1.0$ | $51.1 \pm 0.8$ | $74.8 \pm 1.1$  | $75.7 \pm 0.9$ | 65.8 |

### 1.2.6 TerraIncognita

| Algorithm | L100           | L38            | L43             | L46             | Avg  |
|-----------|----------------|----------------|-----------------|-----------------|------|
| ERM       | $34.4 \pm 5.6$ | $38.1 \pm 4.0$ | $55.7 \pm 1.0$  | $37.4 \pm 1.1$  | 41.4 |
| IRM       | $46.7 \pm 1.8$ | $40.9 \pm 2.1$ | $52.2 \pm 3.3$  | $24.9 \pm 10.0$ | 41.2 |
| GroupDRO  | $45.2 \pm 6.2$ | $40.1 \pm 2.0$ | $55.8 \pm 1.4$  | $38.3 \pm 4.2$  | 44.9 |
| Mixup     | $59.7 \pm 1.5$ | $41.3 \pm 2.1$ | $55.9 \pm 0.8$  | $37.9 \pm 1.5$  | 48.7 |
| MLDG      | $51.0 \pm 1.9$ | $39.2 \pm 0.2$ | $56.2 \pm 1.1$  | $38.3 \pm 2.4$  | 46.2 |
| CORAL     | $52.4 \pm 7.2$ | $39.7 \pm 1.5$ | $56.1 \pm 0.9$  | $37.1 \pm 2.2$  | 46.3 |
| MMD       | $49.1 \pm 2.2$ | $42.0 \pm 1.6$ | $55.3 \pm 1.9$  | $39.5 \pm 2.0$  | 46.5 |
| DANN      | $46.9 \pm 3.9$ | $38.8 \pm 1.1$ | $55.5 \pm 1.4$  | $36.2 \pm 1.1$  | 44.4 |
| CDANN     | $43.9 \pm 7.3$ | $32.5 \pm 4.4$ | $41.0 \pm 7.8$  | $42.4 \pm 1.8$  | 39.9 |
| MTL       | $42.8 \pm 4.6$ | $43.9 \pm 1.1$ | $55.5 \pm 0.8$  | $37.5 \pm 1.9$  | 44.9 |
| SagNet    | $48.1 \pm 2.4$ | $47.1 \pm 0.8$ | $54.4 \pm 1.1$  | $39.1 \pm 1.8$  | 47.2 |
| ARM       | $48.9 \pm 5.3$ | $34.4 \pm 3.5$ | $51.9 \pm 0.8$  | $35.4 \pm 2.3$  | 42.6 |
| VREx      | $46.4 \pm 1.4$ | $25.5\pm5.8$   | $39.6 \pm 12.8$ | $37.8 \pm 3.6$  | 37.3 |
| RSC       | $40.0 \pm 1.3$ | $32.1\pm2.5$   | $53.9 \pm 0.5$  | $34.2\pm0.2$    | 40.0 |

### 1.2.7 DomainNet

| Algorithm | clip            | info           | paint           | quick          | real            | sketch          | Avg  |
|-----------|-----------------|----------------|-----------------|----------------|-----------------|-----------------|------|
| ERM       | $58.1 \pm 0.3$  | $17.8 \pm 0.3$ | $47.0 \pm 0.3$  | $12.2 \pm 0.4$ | $59.2 \pm 0.7$  | $49.5 \pm 0.6$  | 40.6 |
| IRM       | $47.5 \pm 2.7$  | $15.0 \pm 1.5$ | $37.3 \pm 5.1$  | $10.9 \pm 0.5$ | $48.0 \pm 5.4$  | $42.3 \pm 3.1$  | 33.5 |
| GroupDRO  | $47.2 \pm 0.5$  | $17.0 \pm 0.6$ | $33.8 \pm 0.5$  | $9.2 \pm 0.4$  | $51.6 \pm 0.4$  | $39.2 \pm 1.2$  | 33.0 |
| Mixup     | $54.4 \pm 0.6$  | $18.0 \pm 0.4$ | $44.5 \pm 0.5$  | $11.5 \pm 0.2$ | $55.8 \pm 1.1$  | $46.9 \pm 0.2$  | 38.5 |
| MLDG      | $58.3 \pm 0.7$  | $19.3 \pm 0.2$ | $45.8 \pm 0.7$  | $13.2 \pm 0.3$ | $59.4 \pm 0.2$  | $49.8 \pm 0.3$  | 41.0 |
| CORAL     | $59.2 \pm 0.1$  | $19.5 \pm 0.3$ | $46.2 \pm 0.1$  | $13.4 \pm 0.4$ | $59.1 \pm 0.5$  | $49.5 \pm 0.8$  | 41.1 |
| MMD       | $32.2 \pm 13.3$ | $11.0 \pm 4.6$ | $26.8 \pm 11.3$ | $8.7 \pm 2.1$  | $32.7 \pm 13.8$ | $28.9 \pm 11.9$ | 23.4 |
| DANN      | $52.7 \pm 0.1$  | $18.0 \pm 0.3$ | $44.2 \pm 0.7$  | $11.8 \pm 0.1$ | $55.5 \pm 0.4$  | $46.8 \pm 0.6$  | 38.2 |
| CDANN     | $53.1 \pm 0.9$  | $17.3 \pm 0.1$ | $43.7 \pm 0.9$  | $11.6 \pm 0.6$ | $56.2 \pm 0.4$  | $45.9 \pm 0.5$  | 38.0 |
| MTL       | $57.3 \pm 0.3$  | $19.3 \pm 0.2$ | $45.7 \pm 0.4$  | $12.5 \pm 0.1$ | $59.3 \pm 0.2$  | $49.2 \pm 0.1$  | 40.6 |
| SagNet    | $56.2 \pm 0.3$  | $18.9 \pm 0.2$ | $46.2 \pm 0.5$  | $12.6 \pm 0.6$ | $58.2 \pm 0.6$  | $49.1 \pm 0.2$  | 40.2 |
| ARM       | $49.0 \pm 0.7$  | $15.8 \pm 0.3$ | $40.8 \pm 1.1$  | $9.4 \pm 0.2$  | $53.0 \pm 0.4$  | $43.4 \pm 0.3$  | 35.2 |
| VREx      | $46.5 \pm 4.1$  | $15.6 \pm 1.8$ | $35.8 \pm 4.6$  | $10.9 \pm 0.3$ | $49.6 \pm 4.9$  | $42.0 \pm 3.0$  | 33.4 |
| RSC       | $55.0\pm1.2$    | $18.3\pm0.5$   | $44.4 \pm 0.6$  | $12.2\pm0.2$   | $55.7\pm0.7$    | $47.8 \pm 0.9$  | 38.9 |

### 1.2.8 Averages

| Algorithm | ColoredMNIST   | RotatedMNIST   | VLCS           | PACS           | OfficeHome     | TerraIncognita | DomainNet      | Avg  |
|-----------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|------|
| ERM       | $36.7 \pm 0.1$ | $97.7 \pm 0.0$ | $77.2 \pm 0.4$ | $83.0 \pm 0.7$ | $65.7 \pm 0.5$ | $41.4 \pm 1.4$ | $40.6 \pm 0.2$ | 63.2 |
| IRM       | $40.3 \pm 4.2$ | $97.0 \pm 0.2$ | $76.3 \pm 0.6$ | $81.5 \pm 0.8$ | $64.3 \pm 1.5$ | $41.2 \pm 3.6$ | $33.5 \pm 3.0$ | 62.0 |
| GroupDRO  | $36.8 \pm 0.1$ | $97.6 \pm 0.1$ | $77.9 \pm 0.5$ | $83.5 \pm 0.2$ | $65.2 \pm 0.2$ | $44.9 \pm 1.4$ | $33.0 \pm 0.3$ | 62.7 |
| Mixup     | $33.4 \pm 4.7$ | $97.8 \pm 0.0$ | $77.7 \pm 0.6$ | $83.2 \pm 0.4$ | $67.0 \pm 0.2$ | $48.7 \pm 0.4$ | $38.5 \pm 0.3$ | 63.8 |
| MLDG      | $36.7 \pm 0.2$ | $97.6 \pm 0.0$ | $77.2 \pm 0.9$ | $82.9 \pm 1.7$ | $66.1 \pm 0.5$ | $46.2 \pm 0.9$ | $41.0 \pm 0.2$ | 64.0 |
| CORAL     | $39.7 \pm 2.8$ | $97.8 \pm 0.1$ | $78.7 \pm 0.4$ | $82.6 \pm 0.5$ | $68.5 \pm 0.2$ | $46.3 \pm 1.7$ | $41.1 \pm 0.1$ | 65.0 |
| MMD       | $36.8 \pm 0.1$ | $97.8 \pm 0.1$ | $77.3 \pm 0.5$ | $83.2 \pm 0.2$ | $60.2 \pm 5.2$ | $46.5 \pm 1.5$ | $23.4 \pm 9.5$ | 60.7 |
| DANN      | $40.7 \pm 2.3$ | $97.6 \pm 0.2$ | $76.9 \pm 0.4$ | $81.0 \pm 1.1$ | $64.9 \pm 1.2$ | $44.4 \pm 1.1$ | $38.2 \pm 0.2$ | 63.4 |
| CDANN     | $39.1 \pm 4.4$ | $97.5 \pm 0.2$ | $77.5 \pm 0.2$ | $78.8 \pm 2.2$ | $64.3 \pm 1.7$ | $39.9 \pm 3.2$ | $38.0 \pm 0.1$ | 62.2 |
| MTL       | $35.0 \pm 1.7$ | $97.8 \pm 0.1$ | $76.6 \pm 0.5$ | $83.7 \pm 0.4$ | $65.7 \pm 0.5$ | $44.9 \pm 1.2$ | $40.6 \pm 0.1$ | 63.5 |
| SagNet    | $36.5 \pm 0.1$ | $94.0 \pm 3.0$ | $77.5 \pm 0.3$ | $82.3 \pm 0.1$ | $67.6 \pm 0.3$ | $47.2 \pm 0.9$ | $40.2 \pm 0.2$ | 63.6 |
| ARM       | $36.8 \pm 0.0$ | $98.1 \pm 0.1$ | $76.6 \pm 0.5$ | $81.7 \pm 0.2$ | $64.4 \pm 0.2$ | $42.6 \pm 2.7$ | $35.2 \pm 0.1$ | 62.2 |
| VREx      | $36.9 \pm 0.3$ | $93.6 \pm 3.4$ | $76.7 \pm 1.0$ | $81.3 \pm 0.9$ | $64.9 \pm 1.3$ | $37.3 \pm 3.0$ | $33.4 \pm 3.1$ | 60.6 |
| RSC       | $36.5 \pm 0.2$ | $97.6 \pm 0.1$ | $77.5\pm0.5$   | $82.6\pm0.7$   | $65.8 \pm 0.7$ | $40.0 \pm 0.8$ | $38.9\pm0.5$   | 62.7 |

### 1.3 Model selection: test-domain validation set (oracle)

### 1.3.1 ColoredMNIST

| Algorithm      | +90%           | +80%           | -90%           | Avg  |
|----------------|----------------|----------------|----------------|------|
| ERM            | $71.8 \pm 0.4$ | $72.9 \pm 0.1$ | $28.7 \pm 0.5$ | 57.8 |
| IRM            | $72.0 \pm 0.1$ | $72.5 \pm 0.3$ | $58.5 \pm 3.3$ | 67.7 |
| GroupDRO       | $73.5 \pm 0.3$ | $73.0 \pm 0.3$ | $36.8 \pm 2.8$ | 61.1 |
| Mixup          | $72.5 \pm 0.2$ | $73.9 \pm 0.4$ | $28.6 \pm 0.2$ | 58.4 |
| MLDG           | $71.9 \pm 0.3$ | $73.5 \pm 0.2$ | $29.1 \pm 0.9$ | 58.2 |
| CORAL          | $71.1 \pm 0.2$ | $73.4 \pm 0.2$ | $31.1 \pm 1.6$ | 58.6 |
| MMD            | $69.0 \pm 2.3$ | $70.4 \pm 1.6$ | $50.6 \pm 0.2$ | 63.3 |
| DANN           | $72.4 \pm 0.5$ | $73.9 \pm 0.5$ | $24.9 \pm 2.7$ | 57.0 |
| CDANN          | $71.8 \pm 0.5$ | $72.9 \pm 0.1$ | $33.8 \pm 6.4$ | 59.5 |
| $\mathrm{MTL}$ | $71.2 \pm 0.2$ | $73.5 \pm 0.2$ | $28.0 \pm 0.6$ | 57.6 |
| SagNet         | $72.1 \pm 0.3$ | $73.2 \pm 0.3$ | $29.4 \pm 0.5$ | 58.2 |
| ARM            | $84.9 \pm 0.9$ | $76.8 \pm 0.6$ | $27.9 \pm 2.1$ | 63.2 |
| VREx           | $72.8 \pm 0.3$ | $73.0 \pm 0.3$ | $55.2 \pm 4.0$ | 67.0 |
| RSC            | $72.0\pm0.1$   | $73.2\pm0.1$   | $30.2\pm1.6$   | 58.5 |

### 1.3.2 RotatedMNIST

| Algorithm | 0              | 15             | 30             | 45             | 60             | 75             | A    |
|-----------|----------------|----------------|----------------|----------------|----------------|----------------|------|
| Algorithm | U              | 19             | აი             | 45             | 00             | 7 9            | Avg  |
| ERM       | $95.3 \pm 0.2$ | $98.7\pm0.1$   | $98.9 \pm 0.1$ | $98.7\pm0.2$   | $98.9 \pm 0.0$ | $96.2\pm0.2$   | 97.8 |
| IRM       | $94.9 \pm 0.6$ | $98.7 \pm 0.2$ | $98.6 \pm 0.1$ | $98.6 \pm 0.2$ | $98.7 \pm 0.1$ | $95.2 \pm 0.3$ | 97.5 |
| GroupDRO  | $95.9 \pm 0.1$ | $99.0 \pm 0.1$ | $98.9 \pm 0.1$ | $98.8 \pm 0.1$ | $98.6 \pm 0.1$ | $96.3 \pm 0.4$ | 97.9 |
| Mixup     | $95.8 \pm 0.3$ | $98.7 \pm 0.0$ | $99.0 \pm 0.1$ | $98.8 \pm 0.1$ | $98.8 \pm 0.1$ | $96.6 \pm 0.2$ | 98.0 |
| MLDG      | $95.7 \pm 0.2$ | $98.9 \pm 0.1$ | $98.8 \pm 0.1$ | $98.9 \pm 0.1$ | $98.6 \pm 0.1$ | $95.8 \pm 0.4$ | 97.8 |
| CORAL     | $96.2 \pm 0.2$ | $98.8 \pm 0.1$ | $98.8 \pm 0.1$ | $98.8 \pm 0.1$ | $98.9 \pm 0.1$ | $96.4 \pm 0.2$ | 98.0 |
| MMD       | $96.1 \pm 0.2$ | $98.9 \pm 0.0$ | $99.0 \pm 0.0$ | $98.8 \pm 0.0$ | $98.9 \pm 0.0$ | $96.4 \pm 0.2$ | 98.0 |
| DANN      | $95.9 \pm 0.1$ | $98.9 \pm 0.1$ | $98.6 \pm 0.2$ | $98.7 \pm 0.1$ | $98.9 \pm 0.0$ | $96.3 \pm 0.3$ | 97.9 |
| CDANN     | $95.9 \pm 0.2$ | $98.8 \pm 0.0$ | $98.7 \pm 0.1$ | $98.9 \pm 0.1$ | $98.8 \pm 0.1$ | $96.1 \pm 0.3$ | 97.9 |
| MTL       | $96.1 \pm 0.2$ | $98.9 \pm 0.0$ | $99.0 \pm 0.0$ | $98.7 \pm 0.1$ | $99.0 \pm 0.0$ | $95.8 \pm 0.3$ | 97.9 |
| SagNet    | $95.9 \pm 0.1$ | $99.0 \pm 0.1$ | $98.9 \pm 0.1$ | $98.6 \pm 0.1$ | $98.8 \pm 0.1$ | $96.3 \pm 0.1$ | 97.9 |
| ARM       | $95.9 \pm 0.4$ | $99.0 \pm 0.1$ | $98.8 \pm 0.1$ | $98.9 \pm 0.1$ | $99.1 \pm 0.1$ | $96.7 \pm 0.2$ | 98.1 |
| VREx      | $95.5 \pm 0.2$ | $99.0 \pm 0.0$ | $98.7 \pm 0.2$ | $98.8 \pm 0.1$ | $98.8 \pm 0.0$ | $96.4 \pm 0.0$ | 97.9 |
| RSC       | $95.4\pm0.1$   | $98.6\pm0.1$   | $98.6\pm0.1$   | $98.9\pm0.0$   | $98.8\pm0.1$   | $95.4\pm0.3$   | 97.6 |

1.3.3 VLCS

| Algorithm | ${f C}$        | ${f L}$        | $\mathbf{S}$   | ${f V}$        | $\mathbf{Avg}$ |
|-----------|----------------|----------------|----------------|----------------|----------------|
| ERM       | $97.6 \pm 0.3$ | $67.9 \pm 0.7$ | $70.9 \pm 0.2$ | $74.0 \pm 0.6$ | 77.6           |
| IRM       | $97.3 \pm 0.2$ | $66.7 \pm 0.1$ | $71.0 \pm 2.3$ | $72.8 \pm 0.4$ | 76.9           |
| GroupDRO  | $97.7 \pm 0.2$ | $65.9 \pm 0.2$ | $72.8 \pm 0.8$ | $73.4 \pm 1.3$ | 77.4           |
| Mixup     | $97.8 \pm 0.4$ | $67.2 \pm 0.4$ | $71.5 \pm 0.2$ | $75.7 \pm 0.6$ | 78.1           |
| MLDG      | $97.1 \pm 0.5$ | $66.6 \pm 0.5$ | $71.5 \pm 0.1$ | $75.0 \pm 0.9$ | 77.5           |
| CORAL     | $97.3 \pm 0.2$ | $67.5 \pm 0.6$ | $71.6 \pm 0.6$ | $74.5 \pm 0.0$ | 77.7           |
| MMD       | $98.8 \pm 0.0$ | $66.4 \pm 0.4$ | $70.8 \pm 0.5$ | $75.6 \pm 0.4$ | 77.9           |
| DANN      | $99.0 \pm 0.2$ | $66.3 \pm 1.2$ | $73.4 \pm 1.4$ | $80.1 \pm 0.5$ | 79.7           |
| CDANN     | $98.2 \pm 0.1$ | $68.8 \pm 0.5$ | $74.3 \pm 0.6$ | $78.1 \pm 0.5$ | 79.9           |
| MTL       | $97.9 \pm 0.7$ | $66.1 \pm 0.7$ | $72.0 \pm 0.4$ | $74.9 \pm 1.1$ | 77.7           |
| SagNet    | $97.4 \pm 0.3$ | $66.4 \pm 0.4$ | $71.6 \pm 0.1$ | $75.0 \pm 0.8$ | 77.6           |
| ARM       | $97.6 \pm 0.6$ | $66.5 \pm 0.3$ | $72.7 \pm 0.6$ | $74.4 \pm 0.7$ | 77.8           |
| VREx      | $98.4 \pm 0.2$ | $66.4 \pm 0.7$ | $72.8\pm0.1$   | $75.0 \pm 1.4$ | 78.1           |
| RSC       | $98.0 \pm 0.4$ | $67.2 \pm 0.3$ | $70.3 \pm 1.3$ | $75.6 \pm 0.4$ | 77.8           |

### 1.3.4 PACS

| Algorithm         | A              | C              | P              | S              | Avg  |
|-------------------|----------------|----------------|----------------|----------------|------|
| ERM               | $86.5 \pm 1.0$ | $81.3 \pm 0.6$ | $96.2 \pm 0.3$ | $82.7 \pm 1.1$ | 86.7 |
| $_{\mathrm{IRM}}$ | $84.2 \pm 0.9$ | $79.7 \pm 1.5$ | $95.9 \pm 0.4$ | $78.3 \pm 2.1$ | 84.5 |
| GroupDRO          | $87.5 \pm 0.5$ | $82.9 \pm 0.6$ | $97.1 \pm 0.3$ | $81.1 \pm 1.2$ | 87.1 |
| Mixup             | $87.5 \pm 0.4$ | $81.6 \pm 0.7$ | $97.4 \pm 0.2$ | $80.8 \pm 0.9$ | 86.8 |
| MLDG              | $87.0 \pm 1.2$ | $82.5 \pm 0.9$ | $96.7 \pm 0.3$ | $81.2 \pm 0.6$ | 86.8 |
| CORAL             | $86.6 \pm 0.8$ | $81.8 \pm 0.9$ | $97.1 \pm 0.5$ | $82.7 \pm 0.6$ | 87.1 |
| MMD               | $88.1 \pm 0.8$ | $82.6 \pm 0.7$ | $97.1 \pm 0.5$ | $81.2 \pm 1.2$ | 87.2 |
| DANN              | $87.0 \pm 0.4$ | $80.3 \pm 0.6$ | $96.8 \pm 0.3$ | $76.9 \pm 1.1$ | 85.2 |
| CDANN             | $87.7 \pm 0.6$ | $80.7 \pm 1.2$ | $97.3 \pm 0.4$ | $77.6 \pm 1.5$ | 85.8 |
| $\mathrm{MTL}$    | $87.0 \pm 0.2$ | $82.7 \pm 0.8$ | $96.5 \pm 0.7$ | $80.5 \pm 0.8$ | 86.7 |
| SagNet            | $87.4 \pm 0.5$ | $81.2 \pm 1.2$ | $96.3 \pm 0.8$ | $80.7 \pm 1.1$ | 86.4 |
| $\overline{ARM}$  | $85.0 \pm 1.2$ | $81.4 \pm 0.2$ | $95.9 \pm 0.3$ | $80.9 \pm 0.5$ | 85.8 |
| VREx              | $87.8 \pm 1.2$ | $81.8 \pm 0.7$ | $97.4 \pm 0.2$ | $82.1 \pm 0.7$ | 87.2 |
| RSC               | $86.0\pm0.7$   | $81.8\pm0.9$   | $96.8\pm0.7$   | $80.4\pm0.5$   | 86.2 |

### 1.3.5 OfficeHome

| Algorithm      | ${f A}$        | $\mathbf{C}$   | P              | ${f R}$        | Avg  |
|----------------|----------------|----------------|----------------|----------------|------|
| ERM            | $61.7 \pm 0.7$ | $53.4 \pm 0.3$ | $74.1 \pm 0.4$ | $76.2 \pm 0.6$ | 66.4 |
| IRM            | $56.4 \pm 3.2$ | $51.2 \pm 2.3$ | $71.7 \pm 2.7$ | $72.7 \pm 2.7$ | 63.0 |
| GroupDRO       | $60.5 \pm 1.6$ | $53.1 \pm 0.3$ | $75.5 \pm 0.3$ | $75.9 \pm 0.7$ | 66.2 |
| Mixup          | $63.5 \pm 0.2$ | $54.6 \pm 0.4$ | $76.0 \pm 0.3$ | $78.0 \pm 0.7$ | 68.0 |
| MLDG           | $60.5 \pm 0.7$ | $54.2 \pm 0.5$ | $75.0 \pm 0.2$ | $76.7 \pm 0.5$ | 66.6 |
| CORAL          | $64.8 \pm 0.8$ | $54.1 \pm 0.9$ | $76.5 \pm 0.4$ | $78.2 \pm 0.4$ | 68.4 |
| MMD            | $60.4 \pm 1.0$ | $53.4 \pm 0.5$ | $74.9 \pm 0.1$ | $76.1 \pm 0.7$ | 66.2 |
| DANN           | $60.6 \pm 1.4$ | $51.8 \pm 0.7$ | $73.4 \pm 0.5$ | $75.5 \pm 0.9$ | 65.3 |
| CDANN          | $57.9 \pm 0.2$ | $52.1 \pm 1.2$ | $74.9 \pm 0.7$ | $76.2 \pm 0.2$ | 65.3 |
| $\mathrm{MTL}$ | $60.7 \pm 0.8$ | $53.5 \pm 1.3$ | $75.2 \pm 0.6$ | $76.6 \pm 0.6$ | 66.5 |
| SagNet         | $62.7 \pm 0.5$ | $53.6 \pm 0.5$ | $76.0 \pm 0.3$ | $77.8 \pm 0.1$ | 67.5 |
| ARM            | $58.8 \pm 0.5$ | $51.8 \pm 0.7$ | $74.0 \pm 0.1$ | $74.4 \pm 0.2$ | 64.8 |
| VREx           | $59.6 \pm 1.0$ | $53.3 \pm 0.3$ | $73.2 \pm 0.5$ | $76.6 \pm 0.4$ | 65.7 |
| RSC            | $61.7 \pm 0.8$ | $53.0 \pm 0.9$ | $74.8 \pm 0.8$ | $76.3 \pm 0.5$ | 66.5 |

### 1.3.6 TerraIncognita

| Algorithm         | L100           | L38            | L43            | L46            | Avg  |
|-------------------|----------------|----------------|----------------|----------------|------|
| ERM               | $59.4 \pm 0.9$ | $49.3 \pm 0.6$ | $60.1 \pm 1.1$ | $43.2 \pm 0.5$ | 53.0 |
| $_{\mathrm{IRM}}$ | $56.5 \pm 2.5$ | $49.8 \pm 1.5$ | $57.1 \pm 2.2$ | $38.6 \pm 1.0$ | 50.5 |
| GroupDRO          | $60.4 \pm 1.5$ | $48.3 \pm 0.4$ | $58.6 \pm 0.8$ | $42.2 \pm 0.8$ | 52.4 |
| Mixup             | $67.6 \pm 1.8$ | $51.0 \pm 1.3$ | $59.0 \pm 0.0$ | $40.0 \pm 1.1$ | 54.4 |
| MLDG              | $59.2 \pm 0.1$ | $49.0 \pm 0.9$ | $58.4 \pm 0.9$ | $41.4 \pm 1.0$ | 52.0 |
| CORAL             | $60.4 \pm 0.9$ | $47.2\pm0.5$   | $59.3 \pm 0.4$ | $44.4 \pm 0.4$ | 52.8 |
| MMD               | $60.6 \pm 1.1$ | $45.9 \pm 0.3$ | $57.8 \pm 0.5$ | $43.8 \pm 1.2$ | 52.0 |
| DANN              | $55.2 \pm 1.9$ | $47.0 \pm 0.7$ | $57.2 \pm 0.9$ | $42.9 \pm 0.9$ | 50.6 |
| CDANN             | $56.3 \pm 2.0$ | $47.1 \pm 0.9$ | $57.2 \pm 1.1$ | $42.4 \pm 0.8$ | 50.8 |
| $\mathrm{MTL}$    | $58.4 \pm 2.1$ | $48.4 \pm 0.8$ | $58.9 \pm 0.6$ | $43.0 \pm 1.3$ | 52.2 |
| SagNet            | $56.4 \pm 1.9$ | $50.5 \pm 2.3$ | $59.1 \pm 0.5$ | $44.1 \pm 0.6$ | 52.5 |
| ARM               | $60.1 \pm 1.5$ | $48.3 \pm 1.6$ | $55.3 \pm 0.6$ | $40.9 \pm 1.1$ | 51.2 |
| VREx              | $56.8 \pm 1.7$ | $46.5\pm0.5$   | $58.4 \pm 0.3$ | $43.8 \pm 0.3$ | 51.4 |
| RSC               | $59.9 \pm 1.4$ | $46.7\pm0.4$   | $57.8\pm0.5$   | $44.3\pm0.6$   | 52.1 |

### 1.3.7 DomainNet

| Algorithm | clip            | info           | paint           | quick          | real            | sketch          | Avg  |
|-----------|-----------------|----------------|-----------------|----------------|-----------------|-----------------|------|
| ERM       | $58.6 \pm 0.3$  | $19.2 \pm 0.2$ | $47.0 \pm 0.3$  | $13.2 \pm 0.2$ | $59.9 \pm 0.3$  | $49.8 \pm 0.4$  | 41.3 |
| IRM       | $40.4 \pm 6.6$  | $12.1 \pm 2.7$ | $31.4 \pm 5.7$  | $9.8 \pm 1.2$  | $37.7 \pm 9.0$  | $36.7 \pm 5.3$  | 28.0 |
| GroupDRO  | $47.2 \pm 0.5$  | $17.5 \pm 0.4$ | $34.2 \pm 0.3$  | $9.2 \pm 0.4$  | $51.9 \pm 0.5$  | $40.1 \pm 0.6$  | 33.4 |
| Mixup     | $55.6 \pm 0.1$  | $18.7 \pm 0.4$ | $45.1 \pm 0.5$  | $12.8 \pm 0.3$ | $57.6 \pm 0.5$  | $48.2 \pm 0.4$  | 39.6 |
| MLDG      | $59.3 \pm 0.1$  | $19.6 \pm 0.2$ | $46.8 \pm 0.2$  | $13.4 \pm 0.2$ | $60.1 \pm 0.4$  | $50.4 \pm 0.3$  | 41.6 |
| CORAL     | $59.2 \pm 0.1$  | $19.9 \pm 0.2$ | $47.4 \pm 0.2$  | $14.0 \pm 0.4$ | $59.8 \pm 0.2$  | $50.4 \pm 0.4$  | 41.8 |
| MMD       | $32.2 \pm 13.3$ | $11.2 \pm 4.5$ | $26.8 \pm 11.3$ | $8.8 \pm 2.2$  | $32.7 \pm 13.8$ | $29.0 \pm 11.8$ | 23.5 |
| DANN      | $53.1 \pm 0.2$  | $18.3 \pm 0.1$ | $44.2 \pm 0.7$  | $11.9 \pm 0.1$ | $55.5 \pm 0.4$  | $46.8 \pm 0.6$  | 38.3 |
| CDANN     | $54.6 \pm 0.4$  | $17.3 \pm 0.1$ | $44.2 \pm 0.7$  | $12.8 \pm 0.2$ | $56.2 \pm 0.4$  | $45.9 \pm 0.5$  | 38.5 |
| MTL       | $58.0 \pm 0.4$  | $19.2 \pm 0.2$ | $46.2 \pm 0.1$  | $12.7 \pm 0.2$ | $59.9 \pm 0.1$  | $49.0 \pm 0.0$  | 40.8 |
| SagNet    | $57.7 \pm 0.3$  | $19.1 \pm 0.1$ | $46.3 \pm 0.5$  | $13.5 \pm 0.4$ | $58.9 \pm 0.4$  | $49.5 \pm 0.2$  | 40.8 |
| ARM       | $49.6 \pm 0.4$  | $16.5 \pm 0.3$ | $41.5 \pm 0.8$  | $10.8 \pm 0.1$ | $53.5 \pm 0.3$  | $43.9 \pm 0.4$  | 36.0 |
| VREx      | $43.3 \pm 4.5$  | $14.1 \pm 1.8$ | $32.5 \pm 5.0$  | $9.8 \pm 1.1$  | $43.5 \pm 5.6$  | $37.7 \pm 4.5$  | 30.1 |
| RSC       | $55.0\pm1.2$    | $18.3\pm0.5$   | $44.4\pm0.6$    | $12.5\pm0.1$   | $55.7\pm0.7$    | $47.8\pm0.9$    | 38.9 |

### 1.3.8 Averages

| Algorithm | ${\bf Colored MNIST}$ | RotatedMNIST   | VLCS           | PACS           | OfficeHome     | TerraIncognita | DomainNet      | Avg  |
|-----------|-----------------------|----------------|----------------|----------------|----------------|----------------|----------------|------|
| ERM       | $57.8 \pm 0.2$        | $97.8 \pm 0.1$ | $77.6 \pm 0.3$ | $86.7 \pm 0.3$ | $66.4 \pm 0.5$ | $53.0 \pm 0.3$ | $41.3 \pm 0.1$ | 68.7 |
| IRM       | $67.7 \pm 1.2$        | $97.5 \pm 0.2$ | $76.9 \pm 0.6$ | $84.5 \pm 1.1$ | $63.0 \pm 2.7$ | $50.5 \pm 0.7$ | $28.0 \pm 5.1$ | 66.9 |
| GroupDRO  | $61.1 \pm 0.9$        | $97.9 \pm 0.1$ | $77.4 \pm 0.5$ | $87.1 \pm 0.1$ | $66.2 \pm 0.6$ | $52.4 \pm 0.1$ | $33.4 \pm 0.3$ | 67.9 |
| Mixup     | $58.4 \pm 0.2$        | $98.0 \pm 0.1$ | $78.1 \pm 0.3$ | $86.8 \pm 0.3$ | $68.0 \pm 0.2$ | $54.4 \pm 0.3$ | $39.6 \pm 0.1$ | 69.0 |
| MLDG      | $58.2 \pm 0.4$        | $97.8 \pm 0.1$ | $77.5 \pm 0.1$ | $86.8 \pm 0.4$ | $66.6 \pm 0.3$ | $52.0 \pm 0.1$ | $41.6 \pm 0.1$ | 68.7 |
| CORAL     | $58.6 \pm 0.5$        | $98.0 \pm 0.0$ | $77.7 \pm 0.2$ | $87.1 \pm 0.5$ | $68.4 \pm 0.2$ | $52.8 \pm 0.2$ | $41.8 \pm 0.1$ | 69.2 |
| MMD       | $63.3 \pm 1.3$        | $98.0 \pm 0.1$ | $77.9 \pm 0.1$ | $87.2 \pm 0.1$ | $66.2 \pm 0.3$ | $52.0 \pm 0.4$ | $23.5 \pm 9.4$ | 66.9 |
| DANN      | $57.0 \pm 1.0$        | $97.9 \pm 0.1$ | $79.7 \pm 0.5$ | $85.2 \pm 0.2$ | $65.3 \pm 0.8$ | $50.6 \pm 0.4$ | $38.3 \pm 0.1$ | 67.7 |
| CDANN     | $59.5 \pm 2.0$        | $97.9 \pm 0.0$ | $79.9 \pm 0.2$ | $85.8 \pm 0.8$ | $65.3 \pm 0.5$ | $50.8 \pm 0.6$ | $38.5 \pm 0.2$ | 68.2 |
| MTL       | $57.6 \pm 0.3$        | $97.9 \pm 0.1$ | $77.7 \pm 0.5$ | $86.7 \pm 0.2$ | $66.5 \pm 0.4$ | $52.2 \pm 0.4$ | $40.8 \pm 0.1$ | 68.5 |
| SagNet    | $58.2 \pm 0.3$        | $97.9 \pm 0.0$ | $77.6 \pm 0.1$ | $86.4 \pm 0.4$ | $67.5 \pm 0.2$ | $52.5 \pm 0.4$ | $40.8 \pm 0.2$ | 68.7 |
| ARM       | $63.2 \pm 0.7$        | $98.1 \pm 0.1$ | $77.8 \pm 0.3$ | $85.8 \pm 0.2$ | $64.8 \pm 0.4$ | $51.2 \pm 0.5$ | $36.0 \pm 0.2$ | 68.1 |
| VREx      | $67.0 \pm 1.3$        | $97.9 \pm 0.1$ | $78.1 \pm 0.2$ | $87.2 \pm 0.6$ | $65.7 \pm 0.3$ | $51.4 \pm 0.5$ | $30.1 \pm 3.7$ | 68.2 |
| RSC       | $58.5\pm0.5$          | $97.6 \pm 0.1$ | $77.8\pm0.6$   | $86.2\pm0.5$   | $66.5\pm0.6$   | $52.1\pm0.2$   | $38.9\pm0.6$   | 68.2 |