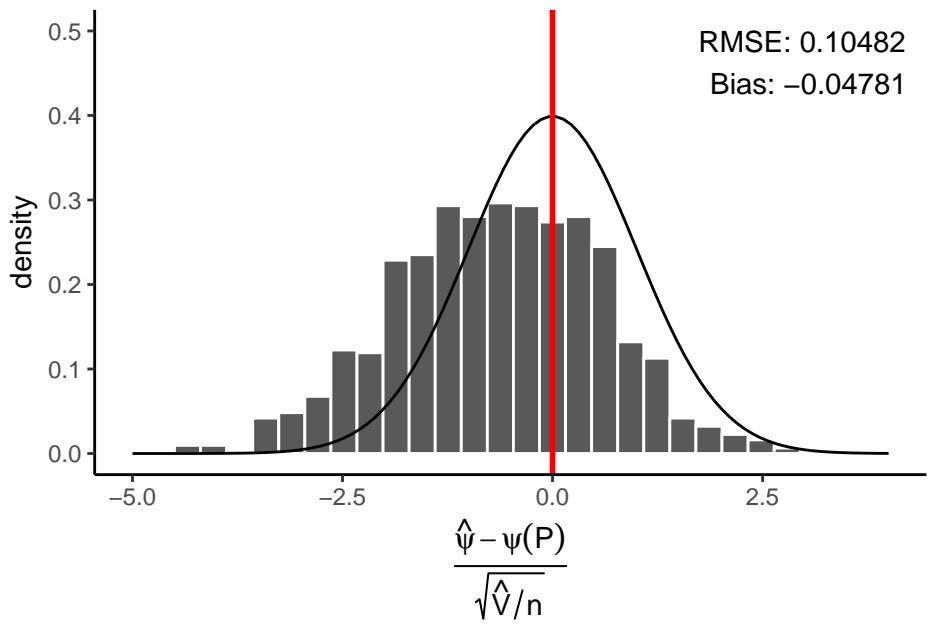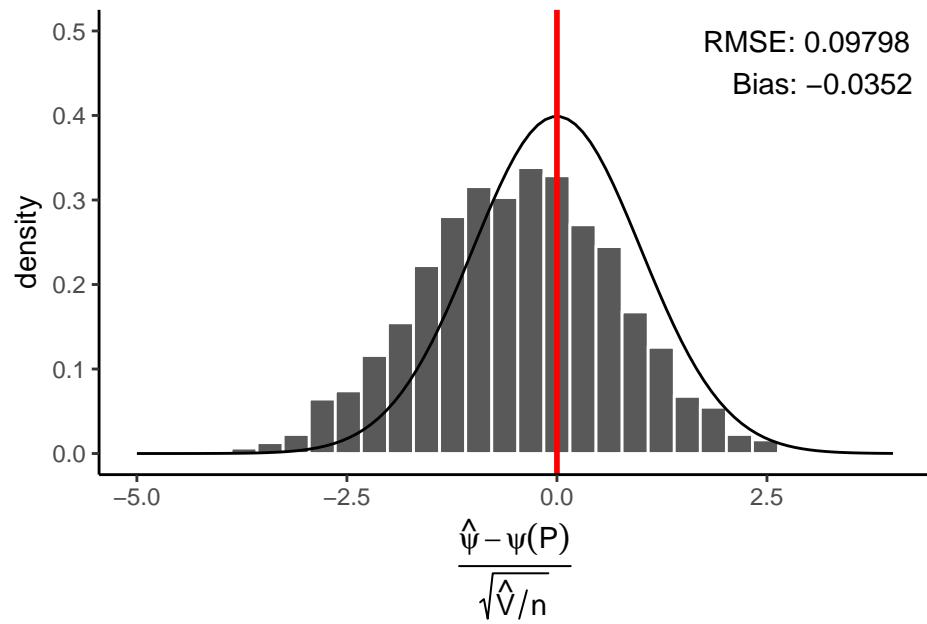Indirect Riesz representer & No cross−fitting
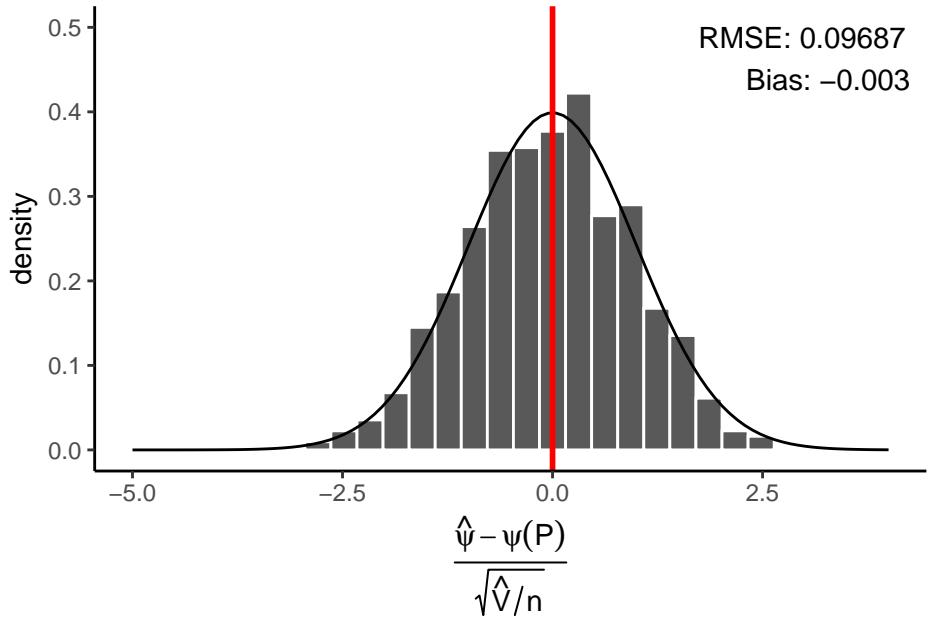RMSE: 0.10482
Bias: −0.04781

Direct Riesz representer & No cross−fitting
RMSE: 0.09798
Bias: −0.0352

Indirect Riesz representer & Cross−fitting
RMSE: 0.09687
Bias: −0.003

Direct Riesz representer & Cross−fitting
RMSE: 0.09168
Bias: −0.00521

$\dfrac{\widehat{\psi} - \psi(P)}{\sqrt{\widehat{V}/n}}$