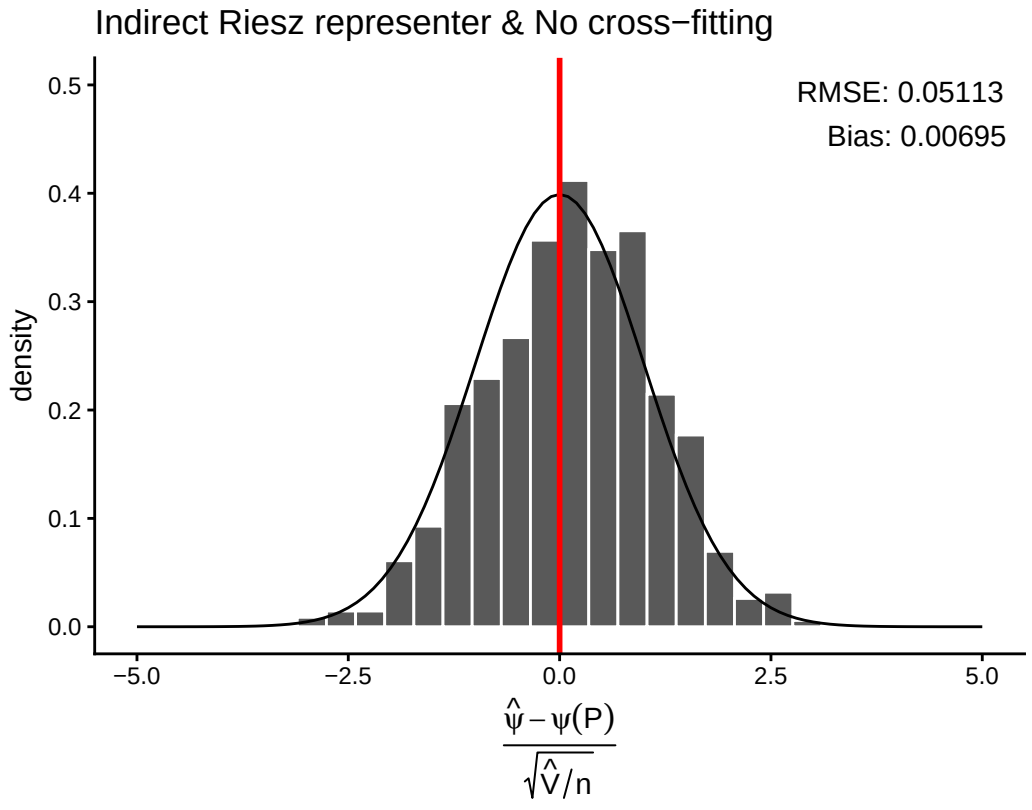
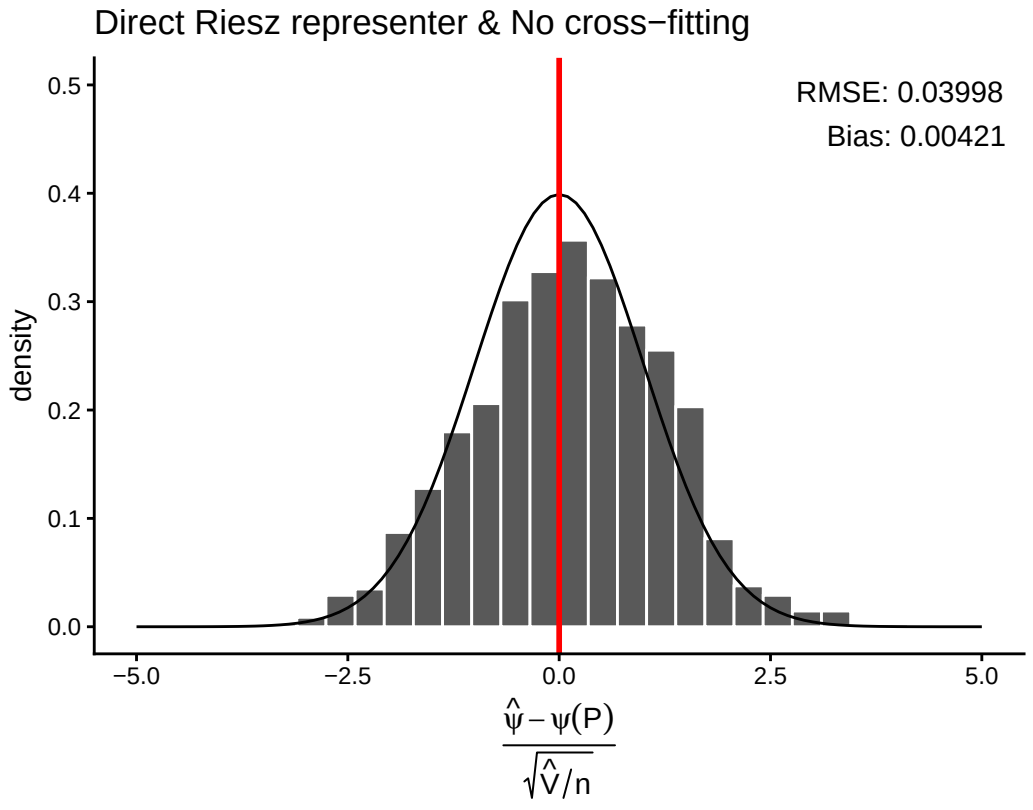
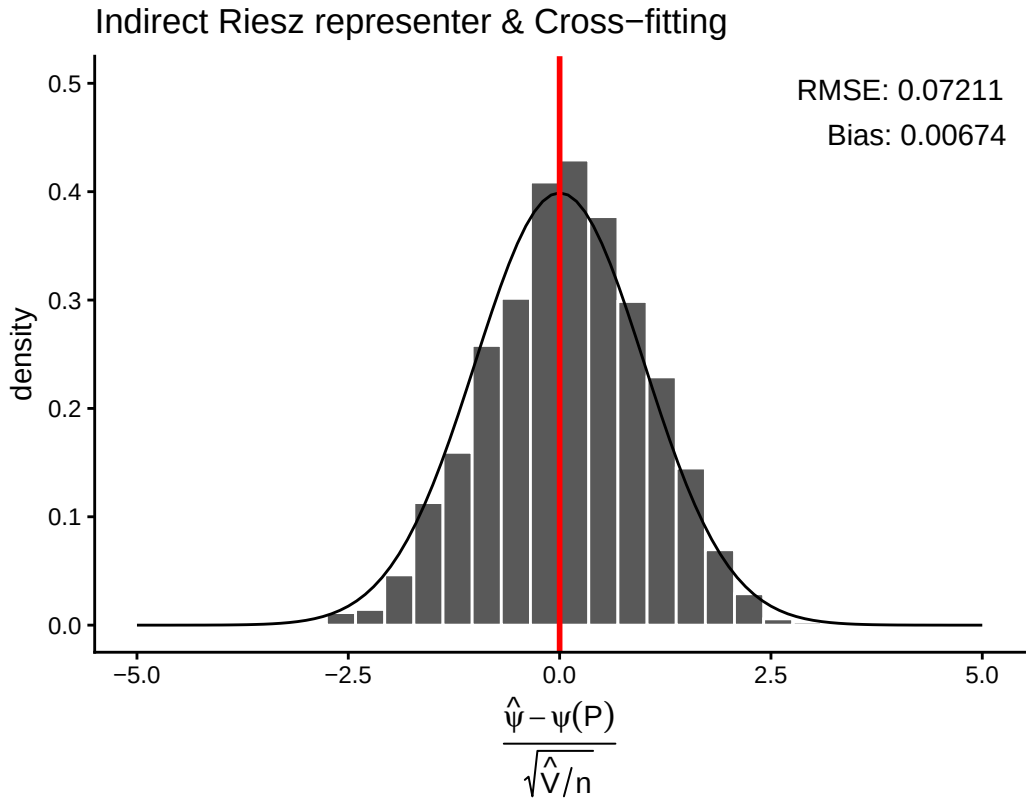
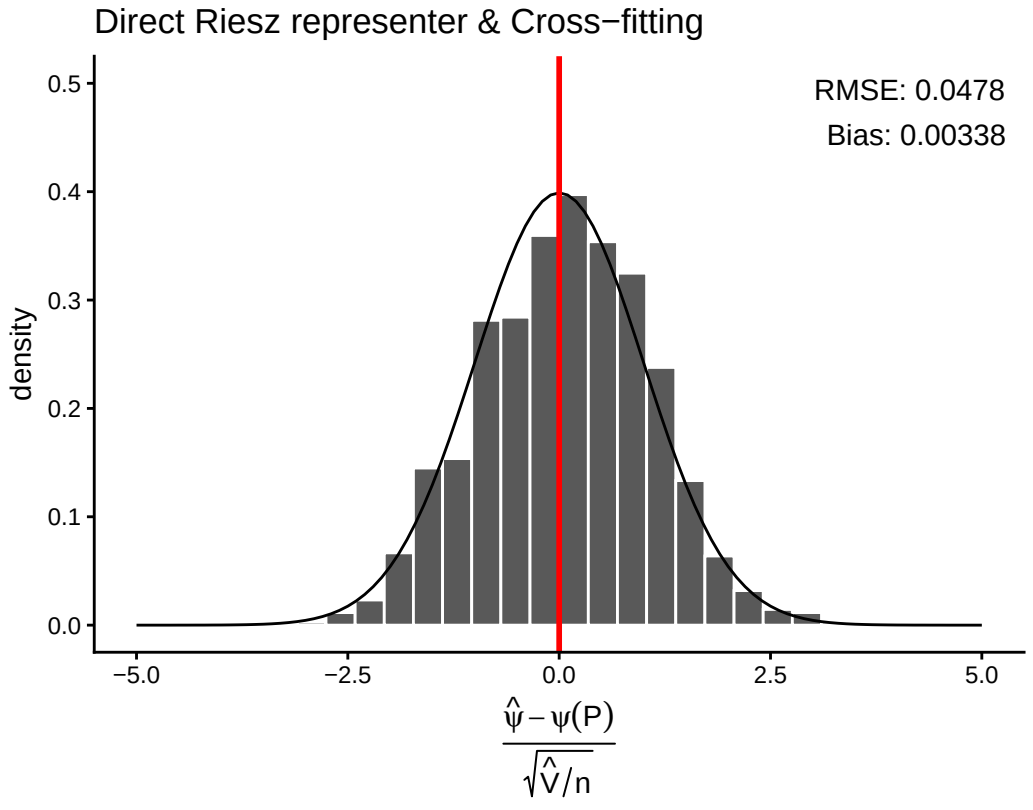

Indirect Riesz representer & No cross−fitting
RMSE: 0.05113
Bias: 0.00695
density
0.0
0.1
0.2
0.3
0.4
0.5
−5.0
−2.5
0.0
2.5
5.0
$\frac{\hat{\psi} - \psi(P)}{\sqrt{\hat{V}/n}}$


Direct Riesz representer & No cross−fitting
RMSE: 0.03998
Bias: 0.00421
density
0.0
0.1
0.2
0.3
0.4
0.5
−5.0
−2.5
0.0
2.5
5.0
$\frac{\hat{\psi} - \psi(P)}{\sqrt{\hat{V}/n}}$


Indirect Riesz representer & Cross−fitting
RMSE: 0.07211
Bias: 0.00674
density
0.0
0.1
0.2
0.3
0.4
0.5
−5.0
−2.5
0.0
2.5
5.0
$\frac{\hat{\psi} - \psi(P)}{\sqrt{\hat{V}/n}}$


Direct Riesz representer & Cross−fitting
RMSE: 0.0478
Bias: 0.00338
density
0.0
0.1
0.2
0.3
0.4
0.5
−5.0
−2.5
0.0
2.5
5.0
$\frac{\hat{\psi} - \psi(P)}{\sqrt{\hat{V}/n}}$