True causal effect size: Small Num. of pre-intervention time steps: 25 Num. of pre-intervention time steps: 100 0.10 Model Factor model deviation: None GAP 0.08 PPCA Mean relative error rSC 0.06 0.04 -0.02 -0.00 0.10 Factor model deviation: Medium 0.08 Mean relative error 0.06 0.04 -0.02 0.00 0.10 Factor model deviation: High 0.08 Mean relative error 0.060.04 -0.02 0.00 30 30 25 25 10 15 20 Days after intervention 10 15 20 Days after intervention 5 0 5 0