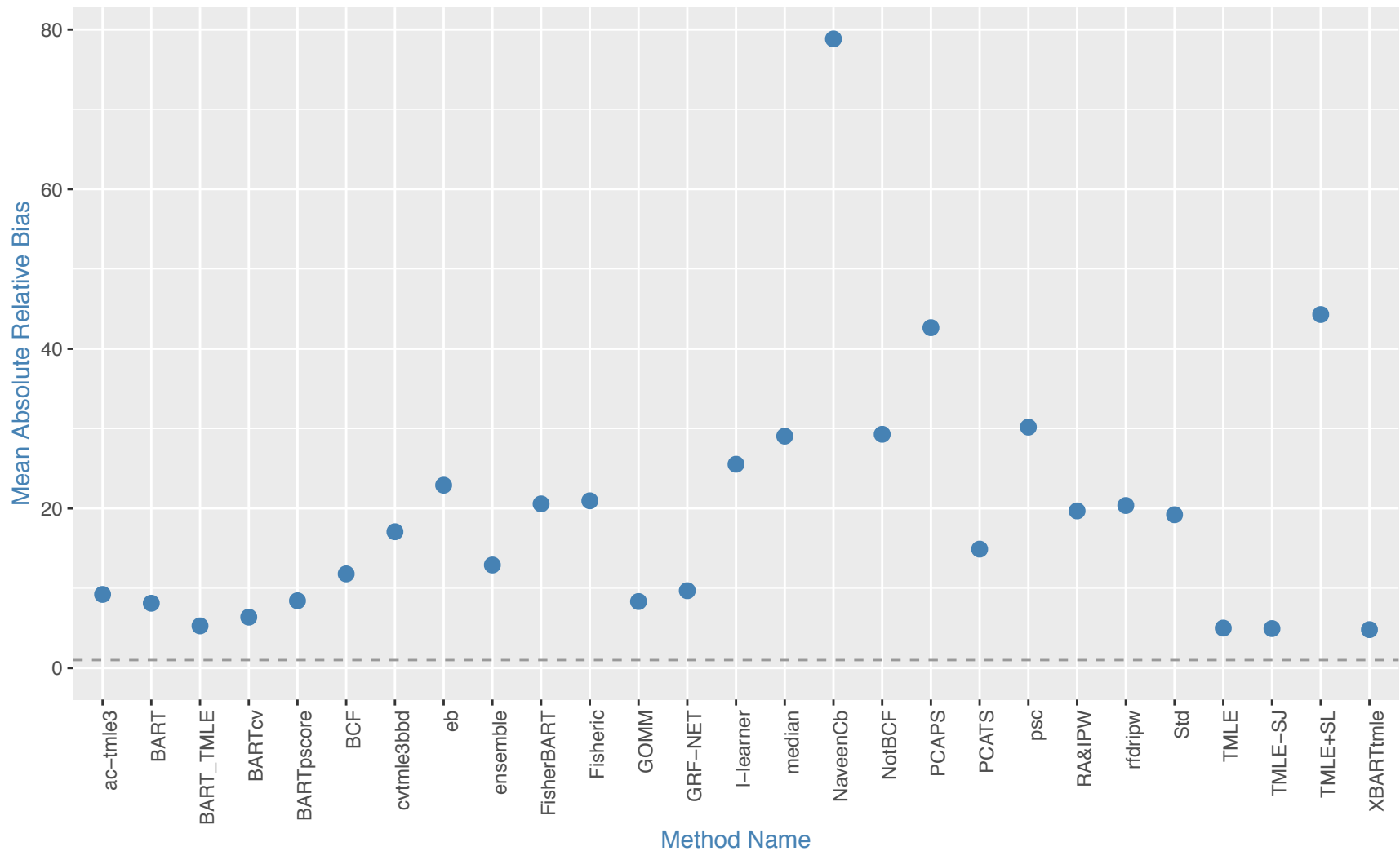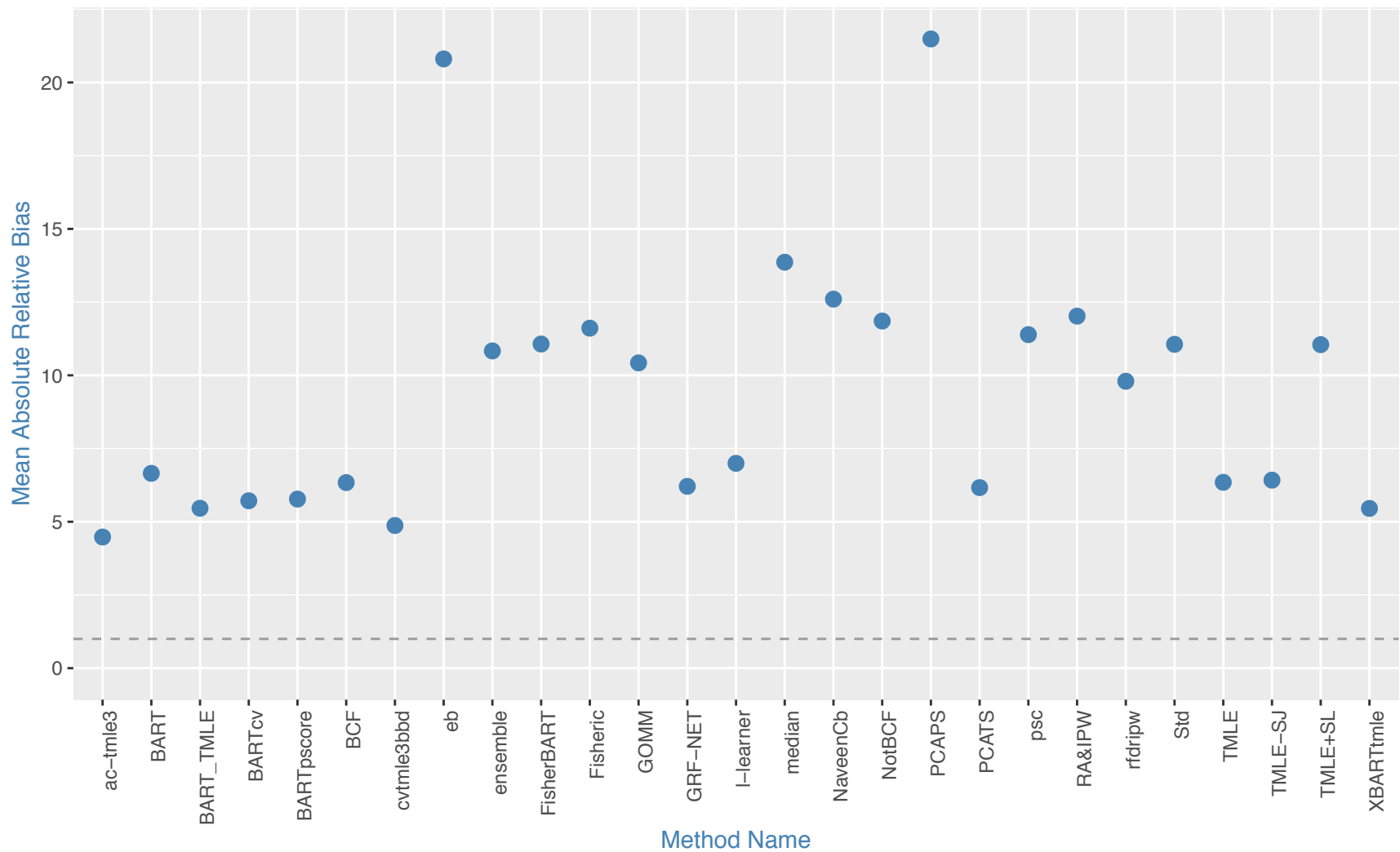Low−D Track: Means Absolute Relative Bias for All 32 DGPs
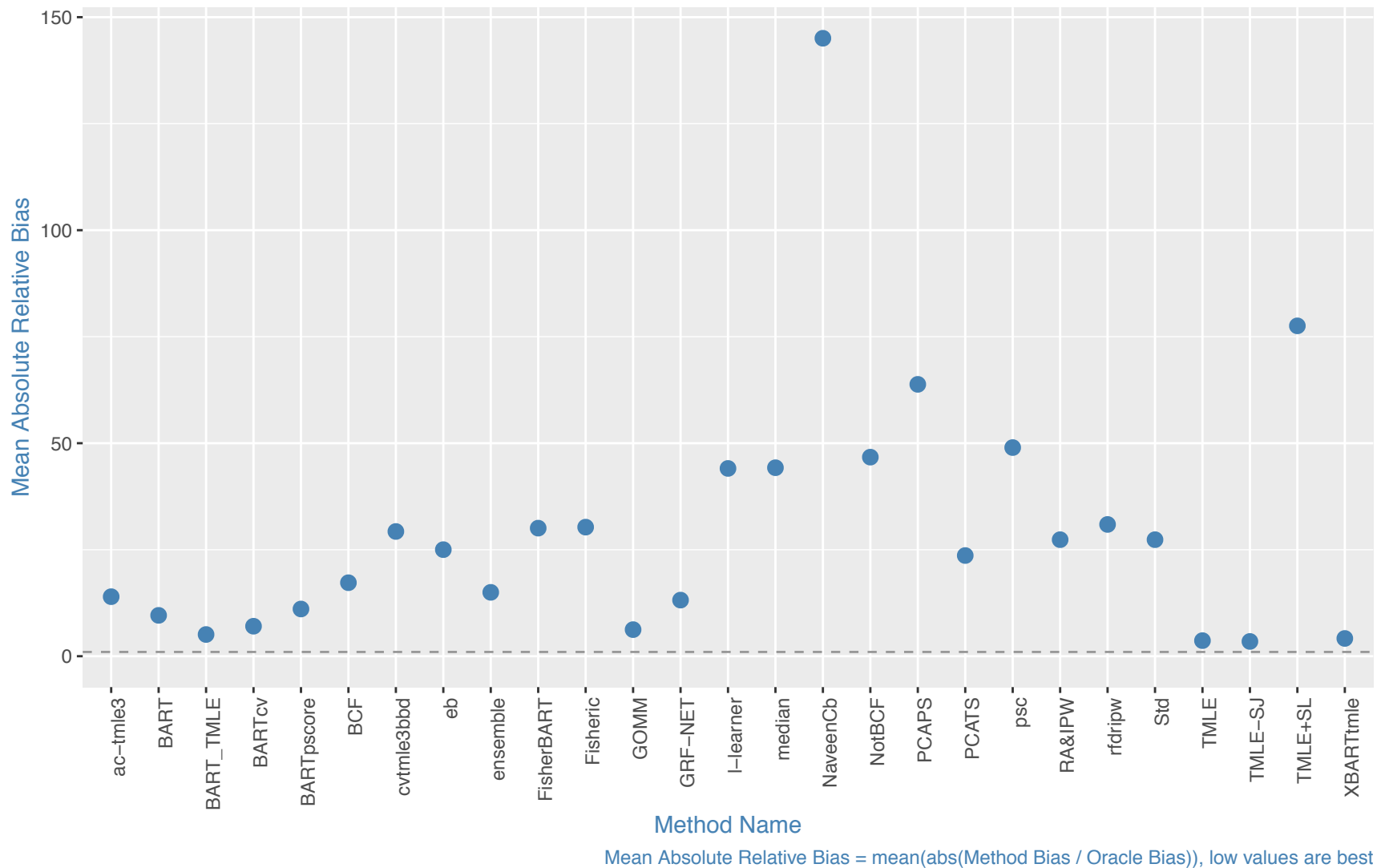
Mean Absolute Relative Bias = mean(abs(Method Bias / Oracle Bias)), low values are best

Low–D Track: Mean Absolute Relative Bias for Binary DGPs

Mean Absolute Relative Bias = mean(abs(Method Bias / Oracle Bias)), low values are best

Low–D Track: Mean Absolute Relative Bias for Continuous DGPs

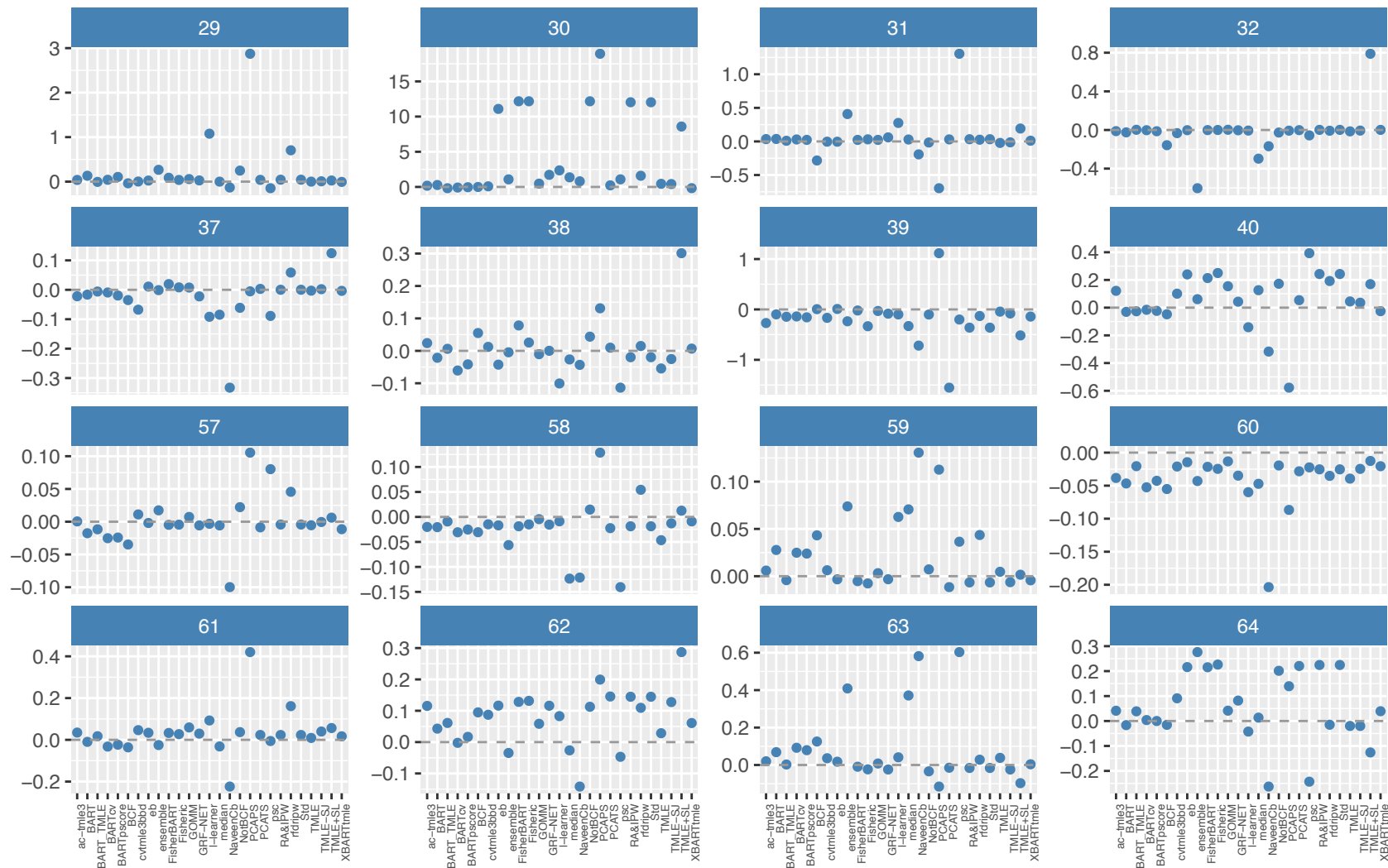Mean Absolute Relative Bias = mean(abs(Method Bias / Oracle Bias)), low values are best
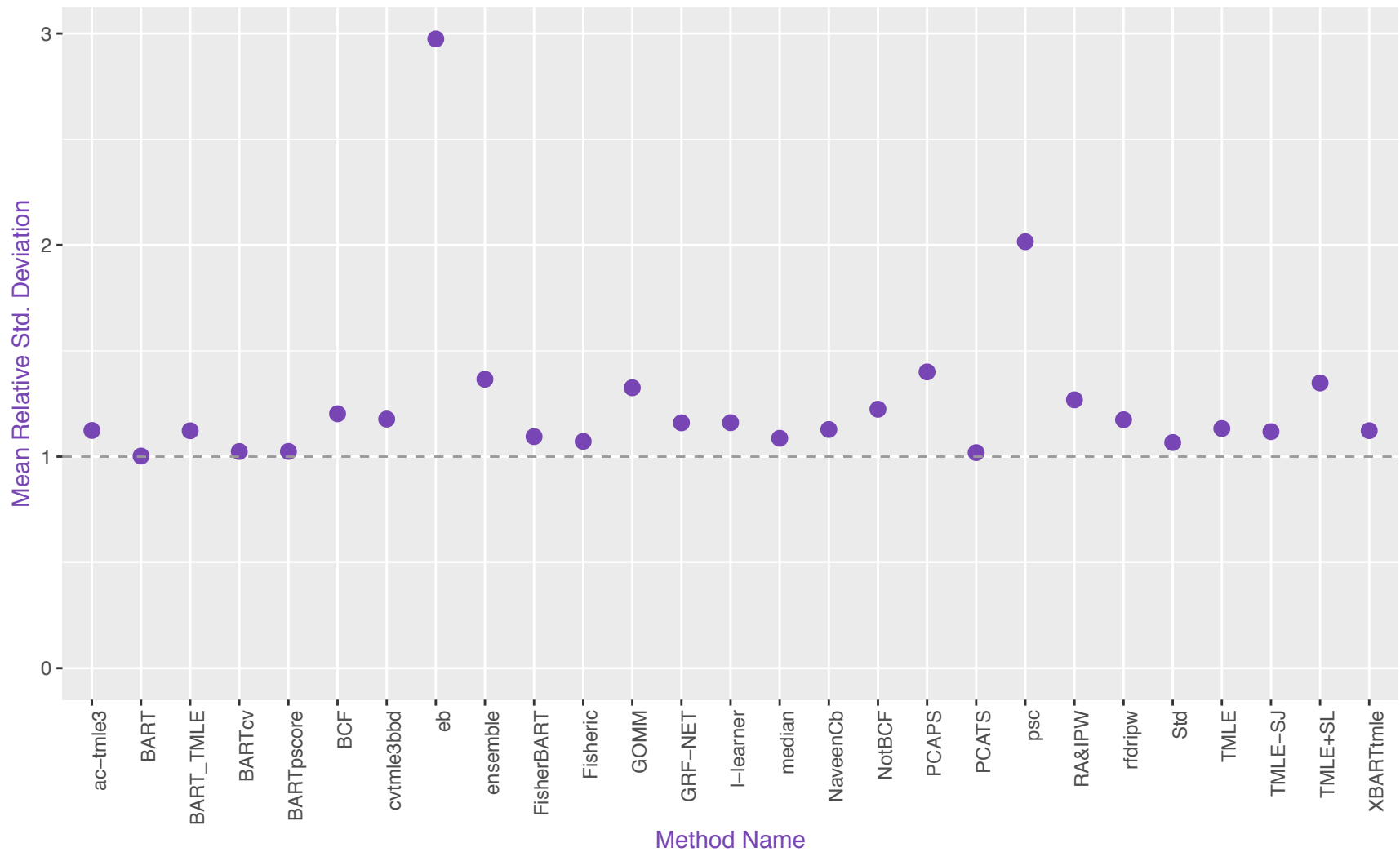
Low−D Track: Bias for each Binary Outcome DGP
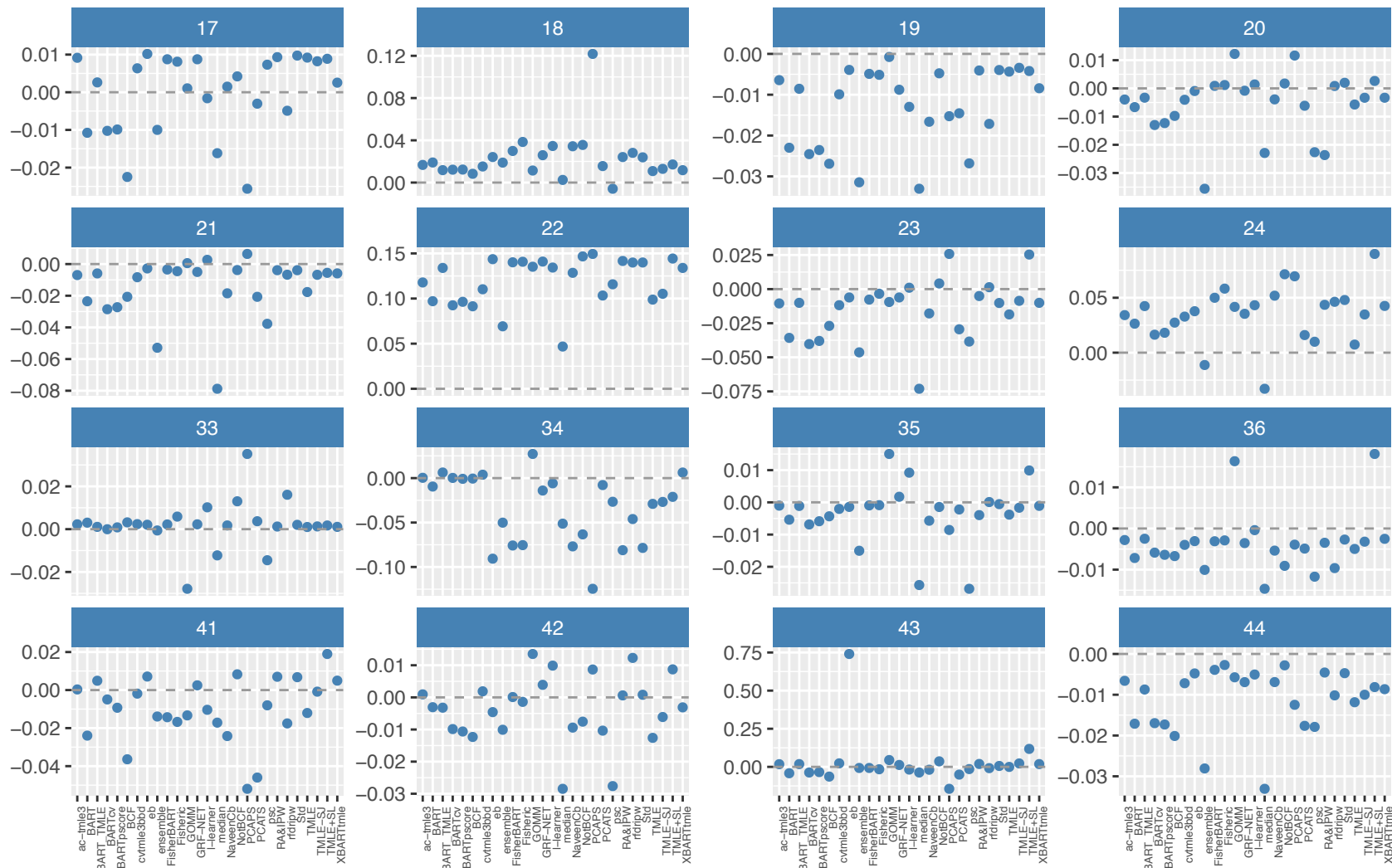
Low−D Track: Bias for each Continuous Outcome DGP

Low−D Track: Mean Relative Standard Deviation for All 32 DGPs

Mean Relative Std. Deviation

Method Name

Relative Mean SD = mean(Method SD / Oracle SD), low values are best

Low–D Track: Mean Relative Standard Deviation for Binary DGPs
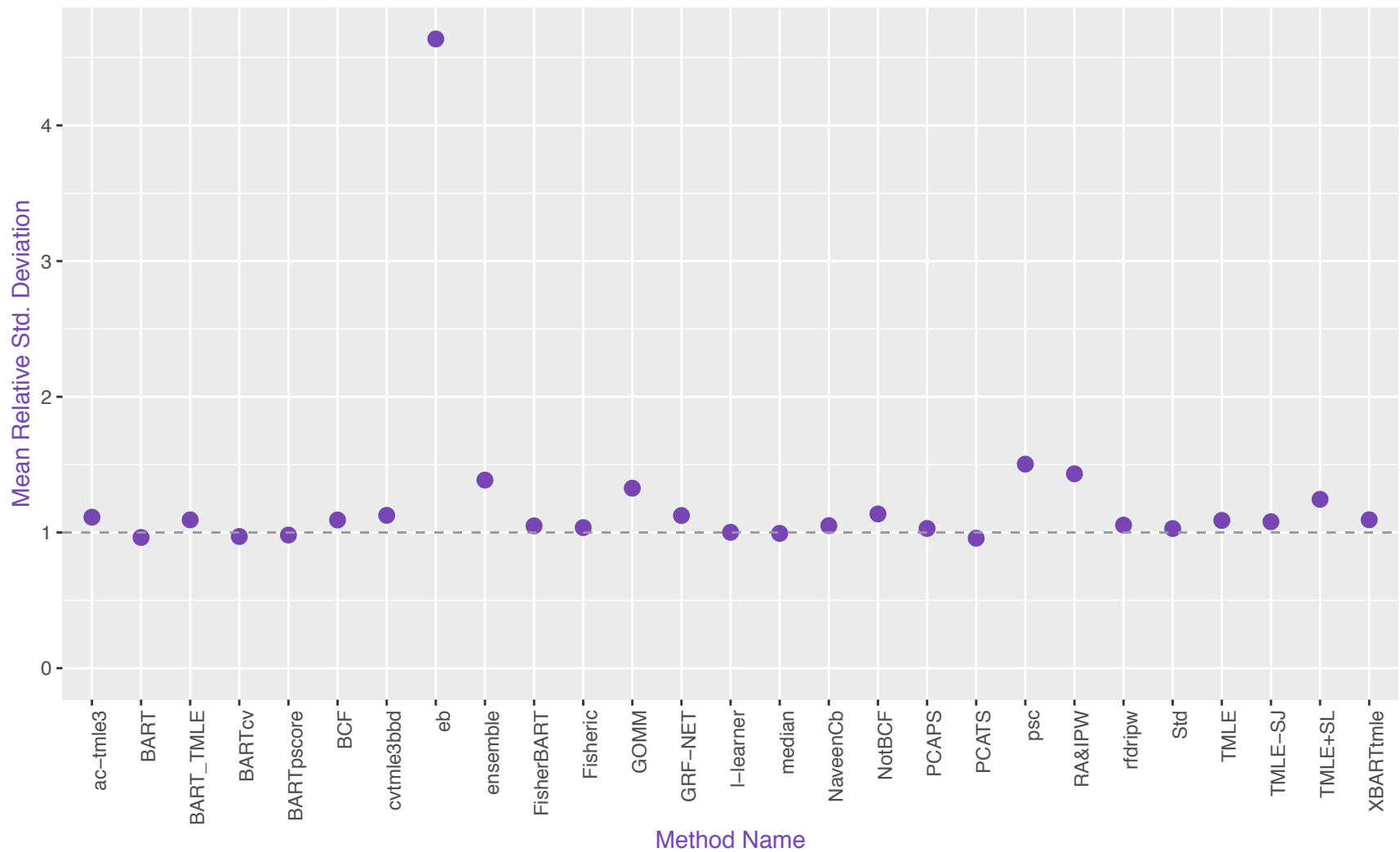
Mean Relative Std. Deviation
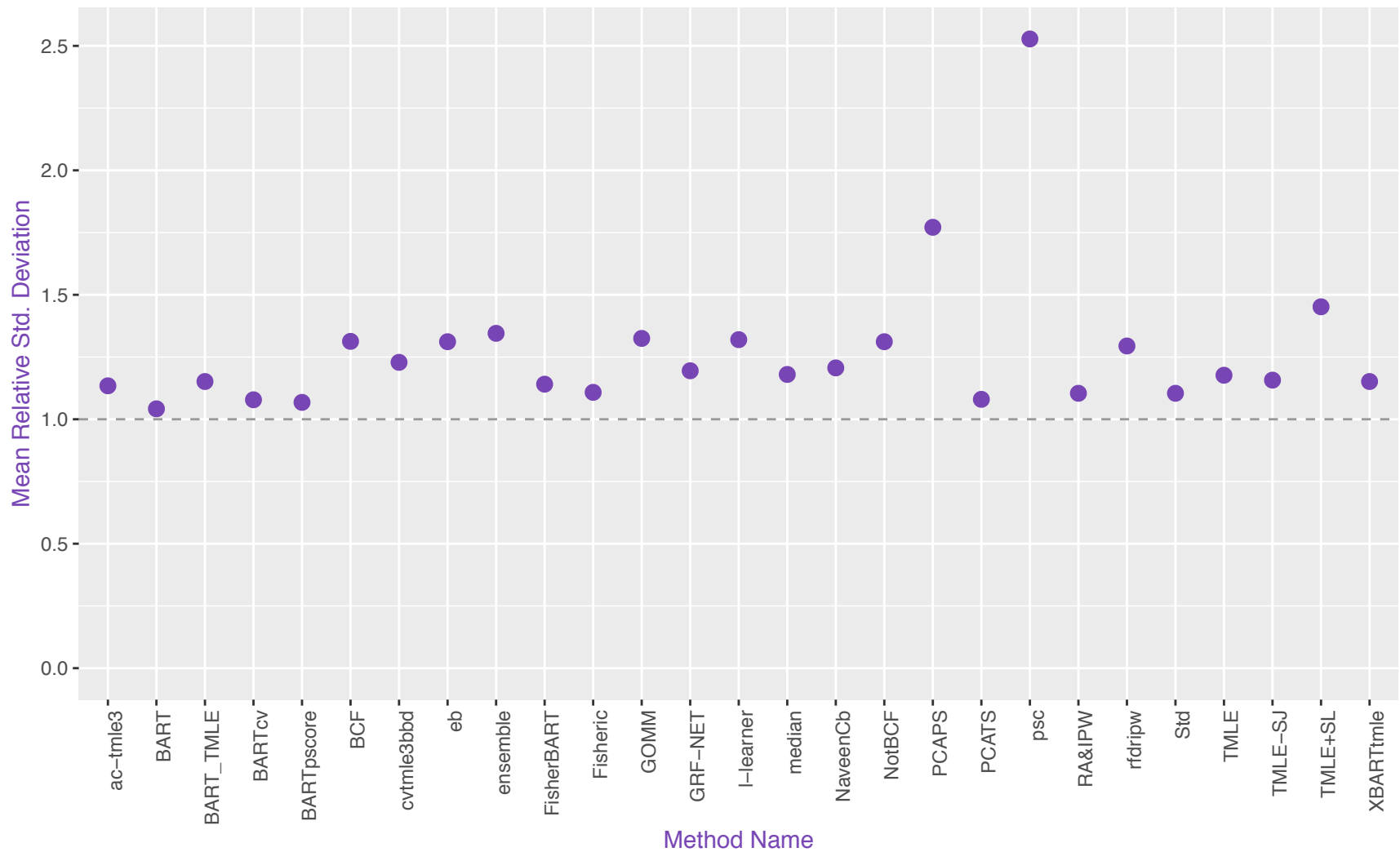
Method Name

Relative Mean SD = mean(Method SD / Oracle SD), low values are best
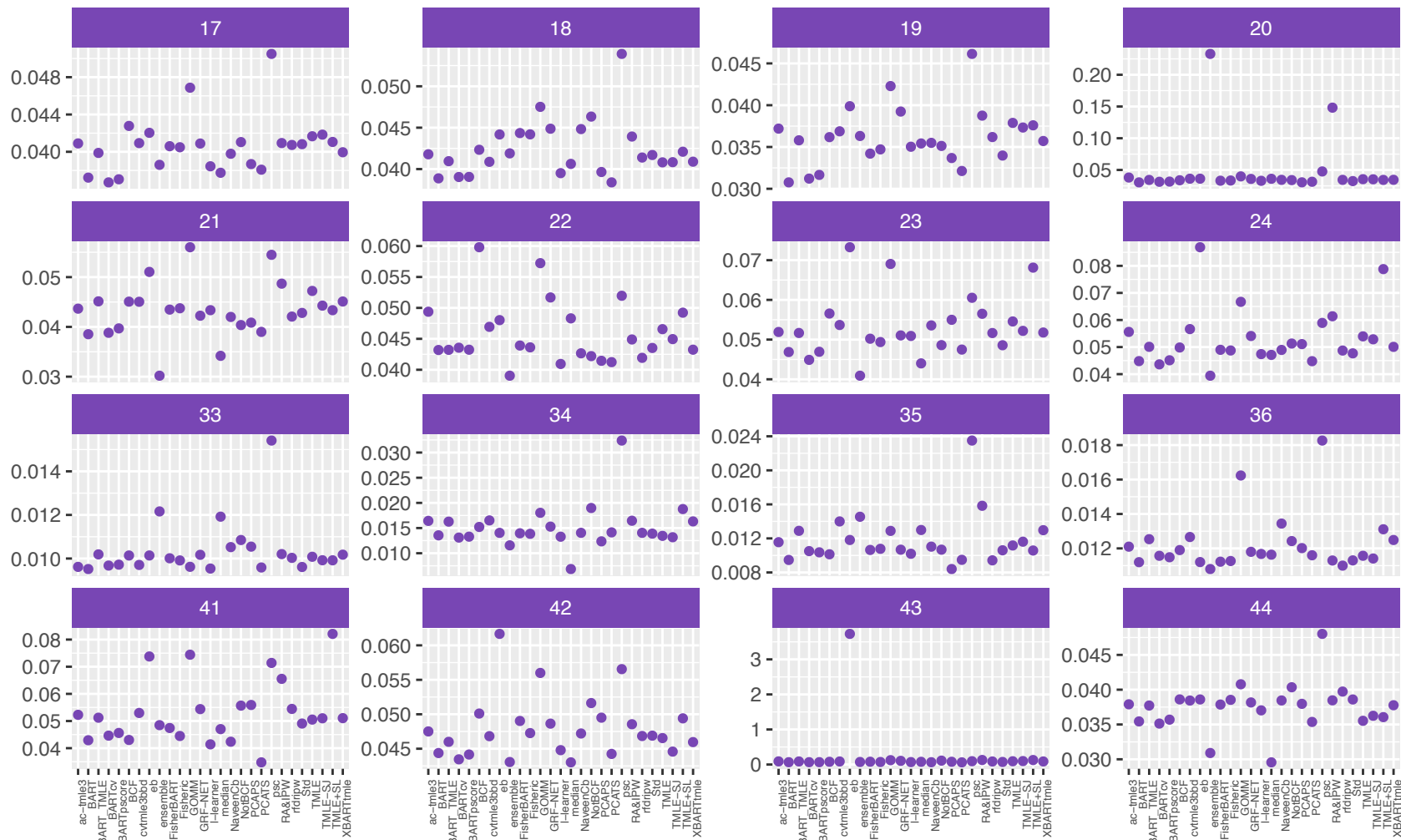
Low–D Track: Mean Relative Standard Deviation for Continuous DGPs

Relative Mean SD = mean(Method SD / Oracle SD), low values are best

Low−D Track: Standard Deviation
Binary Outcome DGPs

Low–D Track: Standard Deviation
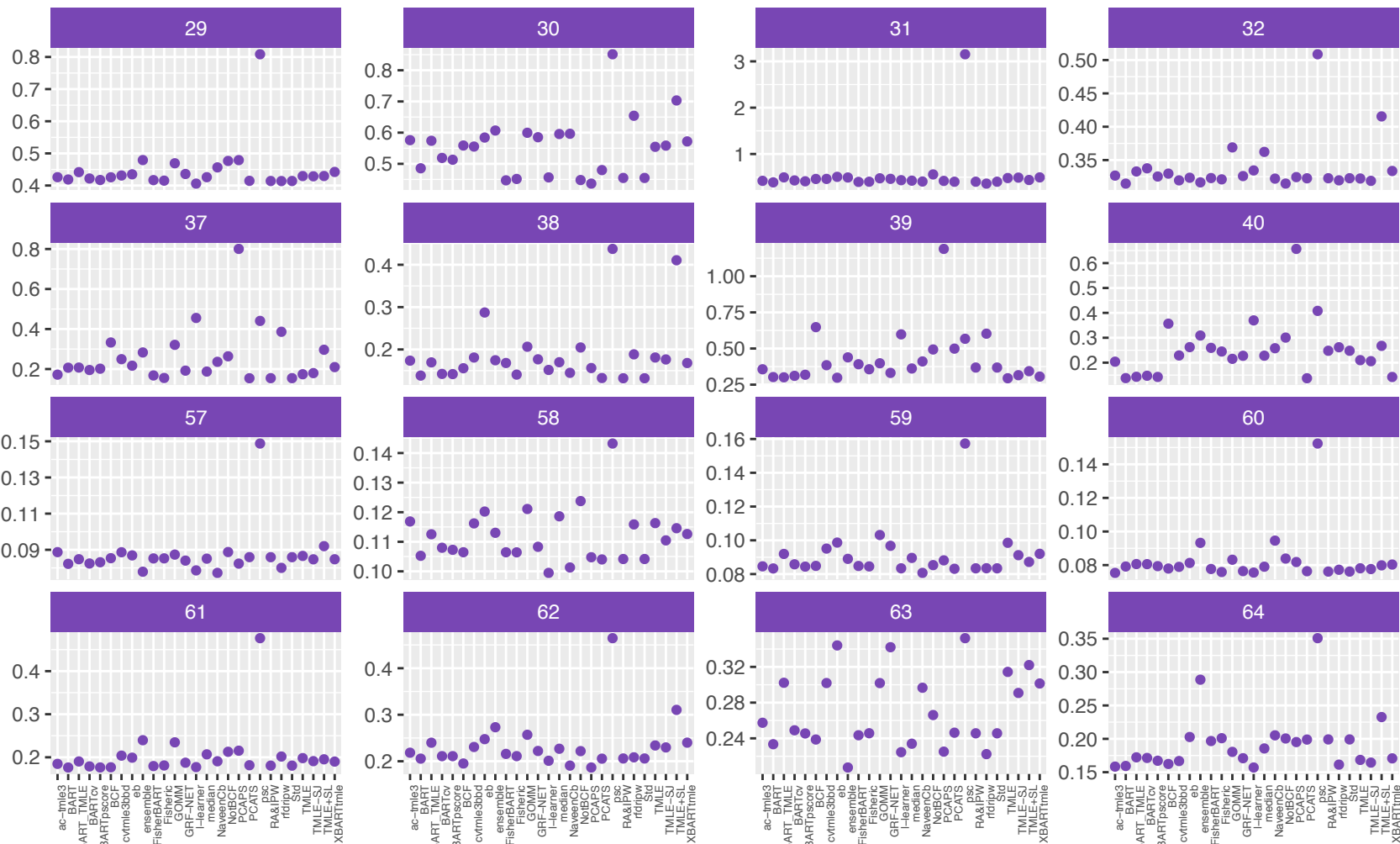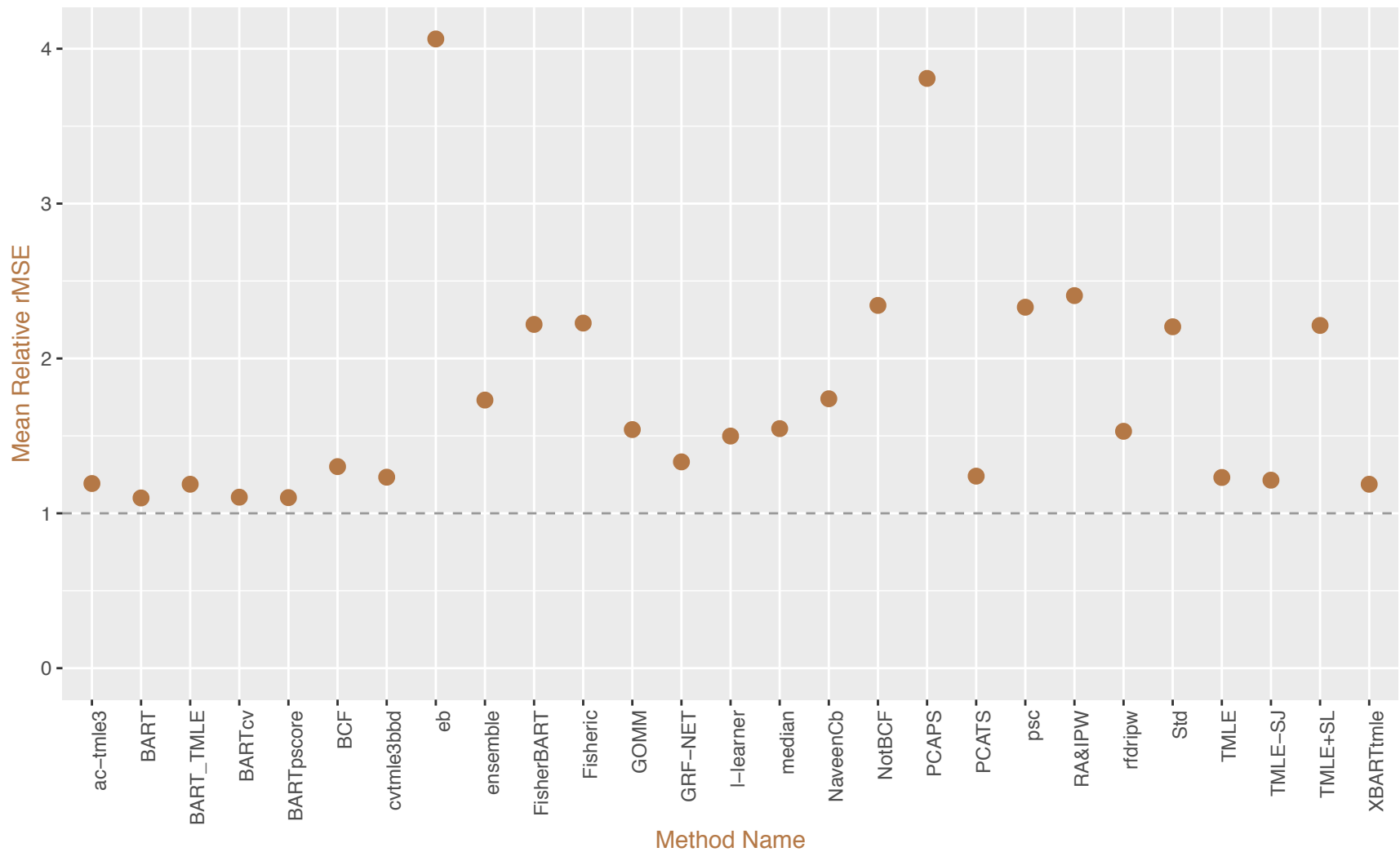Continuous Outcome DGPs
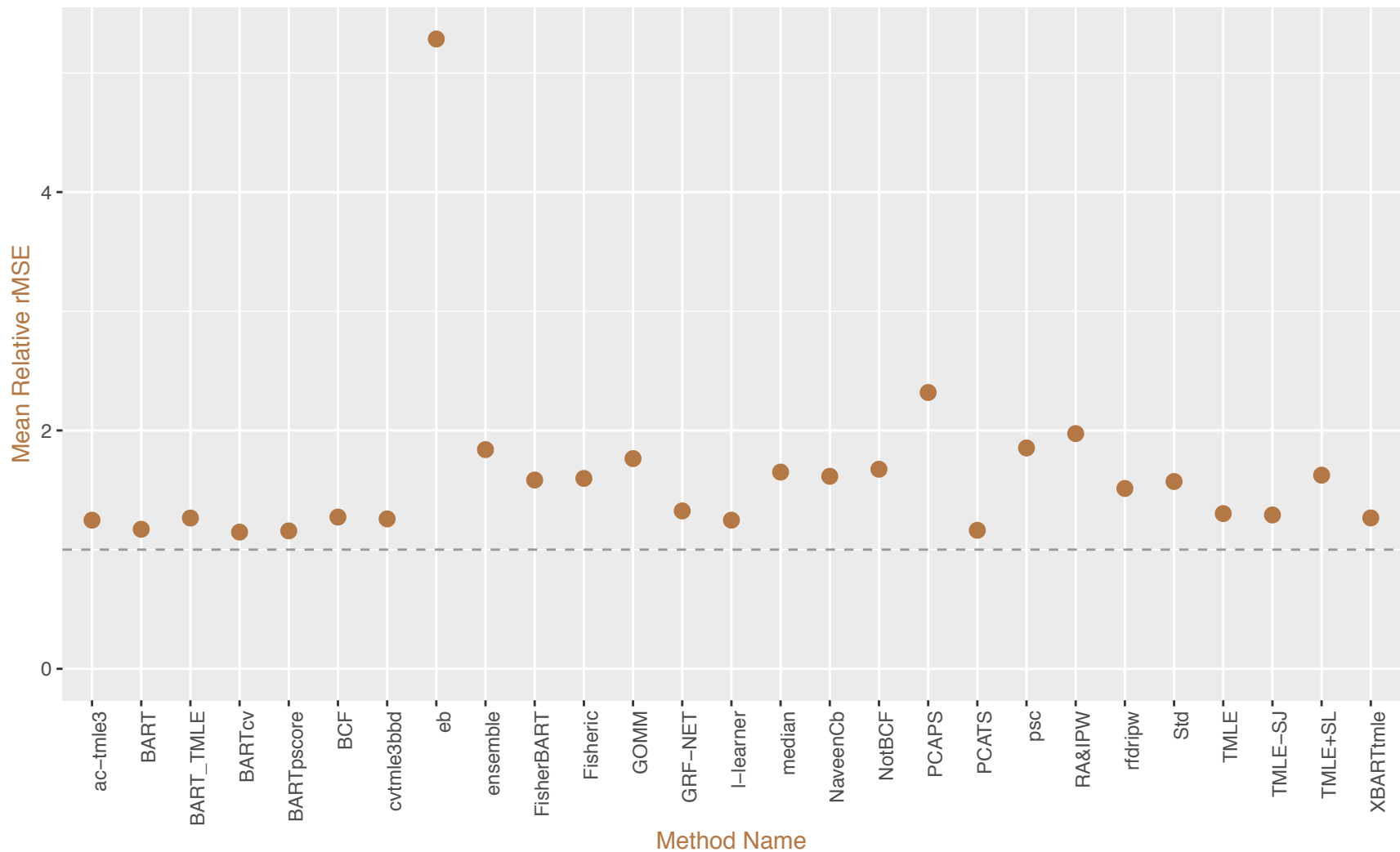
Low–D Track: Mean Relative rMSE for All 32 DGPs

Relative Mean rMSE = mean(Method rMSE / Oracle rMSE), low values are best

Low−D Track: Mean Relative rMSE for Binary DGPs

Mean Relative rMSE

Method Name
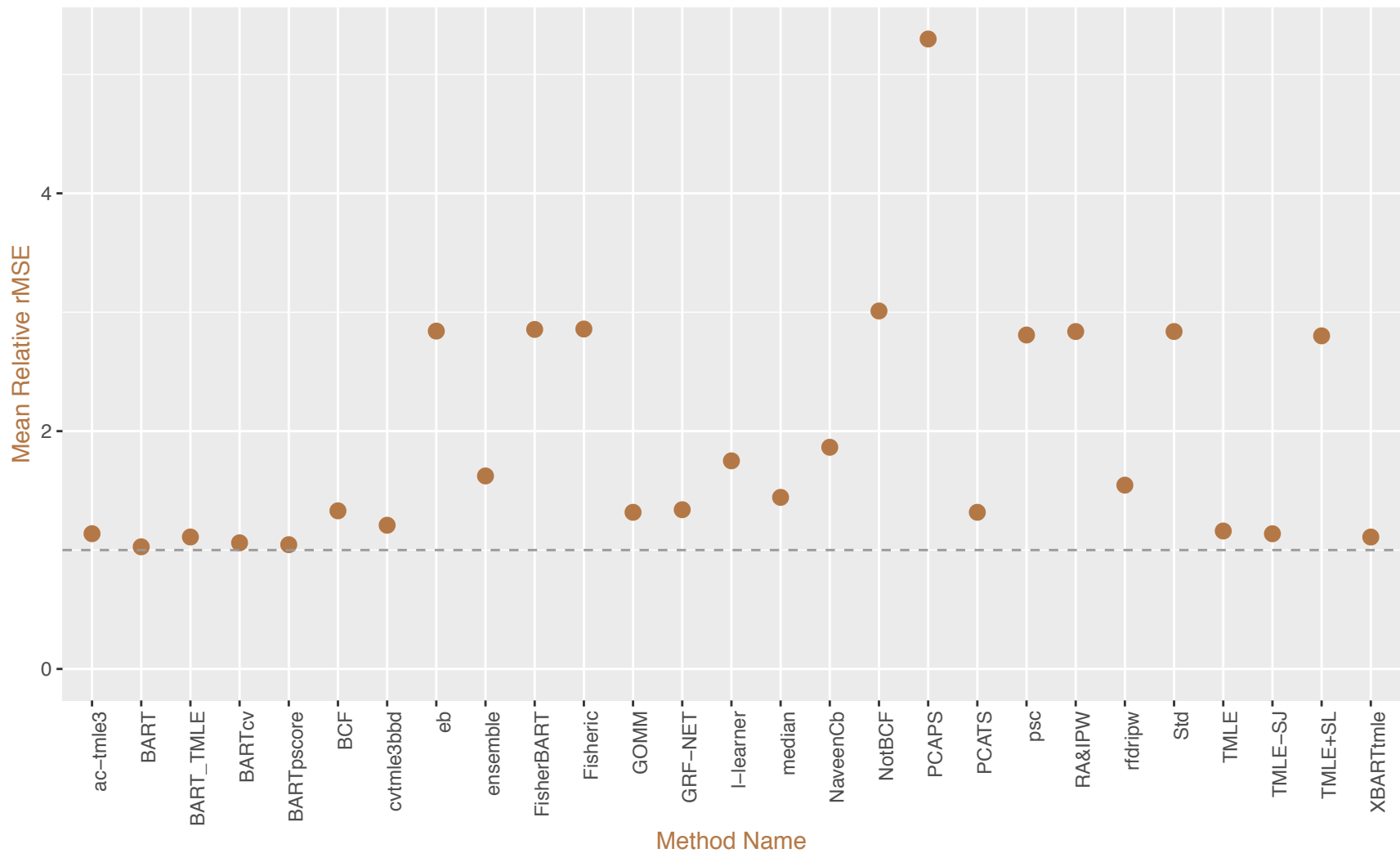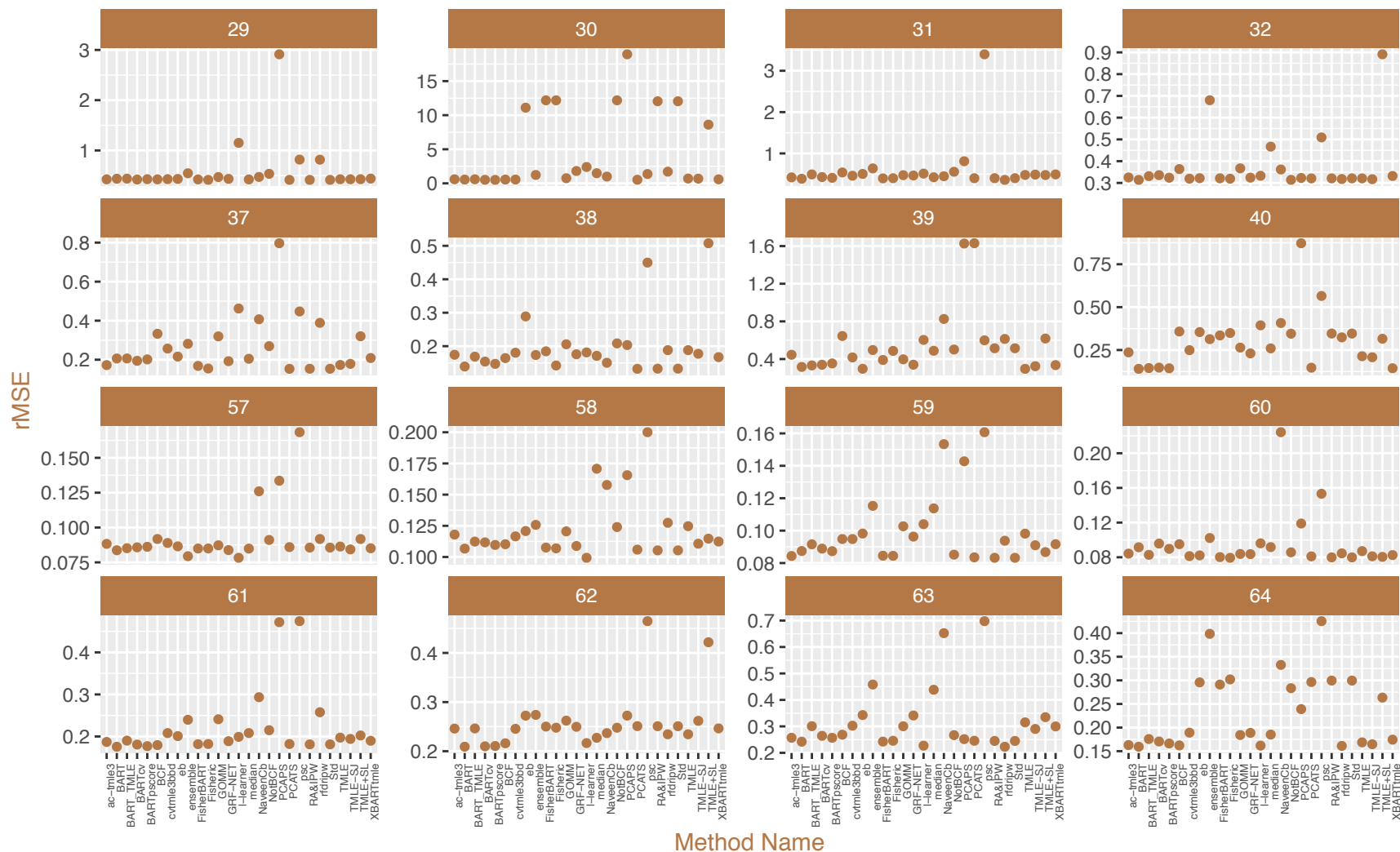
Relative Mean rMSE = mean(Method rMSE / Oracle rMSE), low values are best
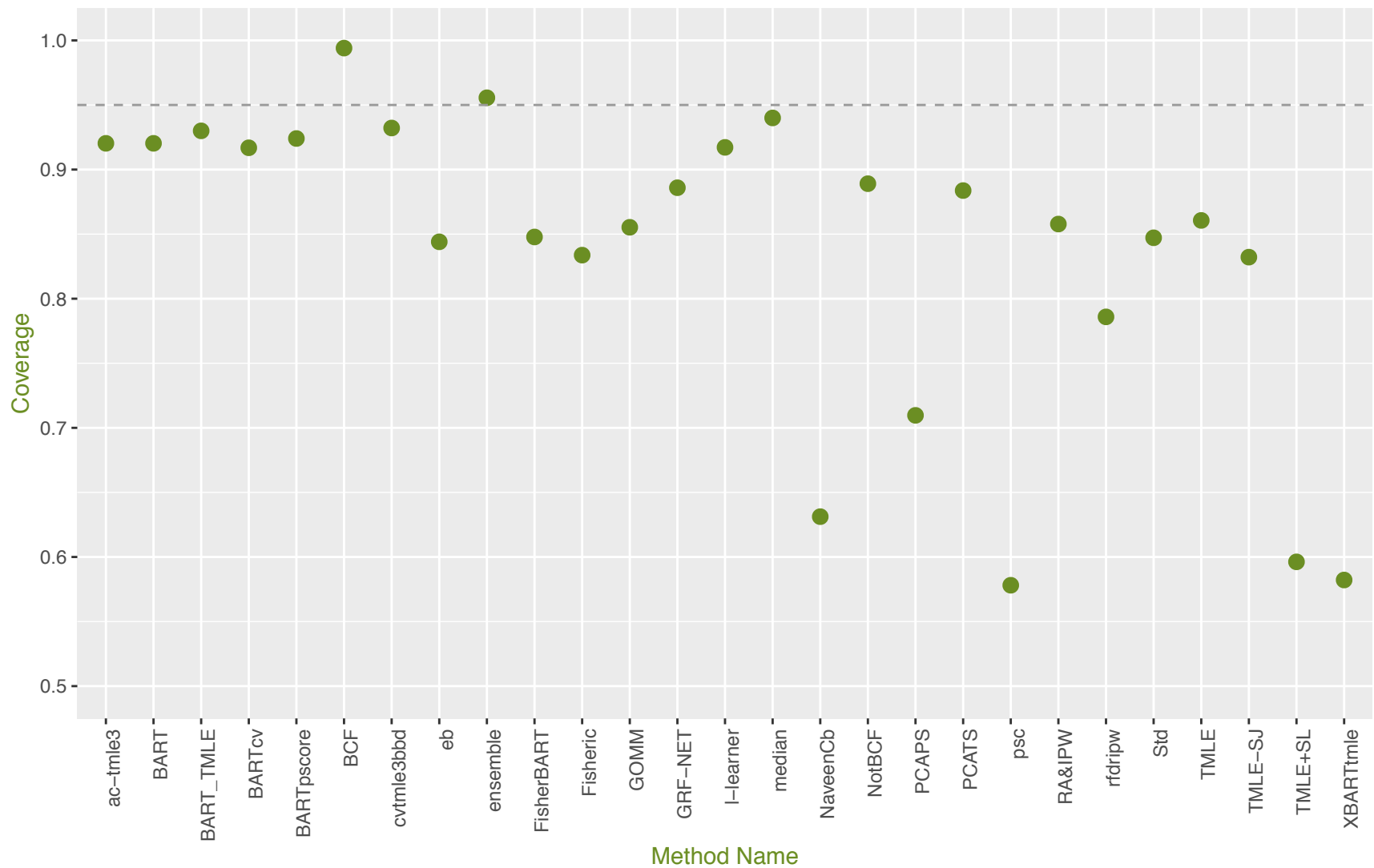
Low–D Track: Mean Relative rMSE for Continuous DGPs

Relative Mean rMSE = mean(Method rMSE / Oracle rMSE), low values are best

Low−D Track: Root Mean Squared Error
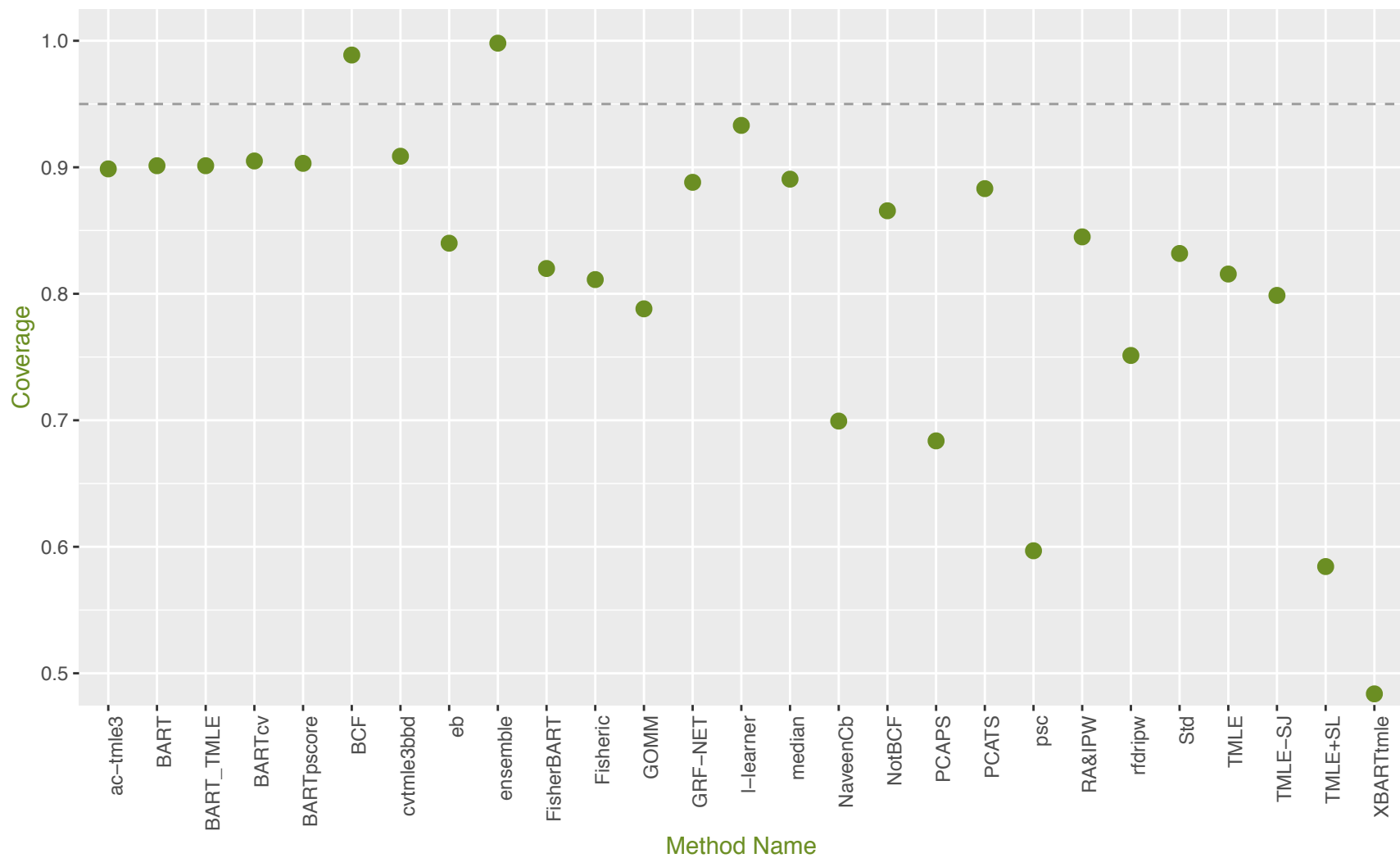Binary Outcome DGPs

Low−D Track: Root Mean Squared Error
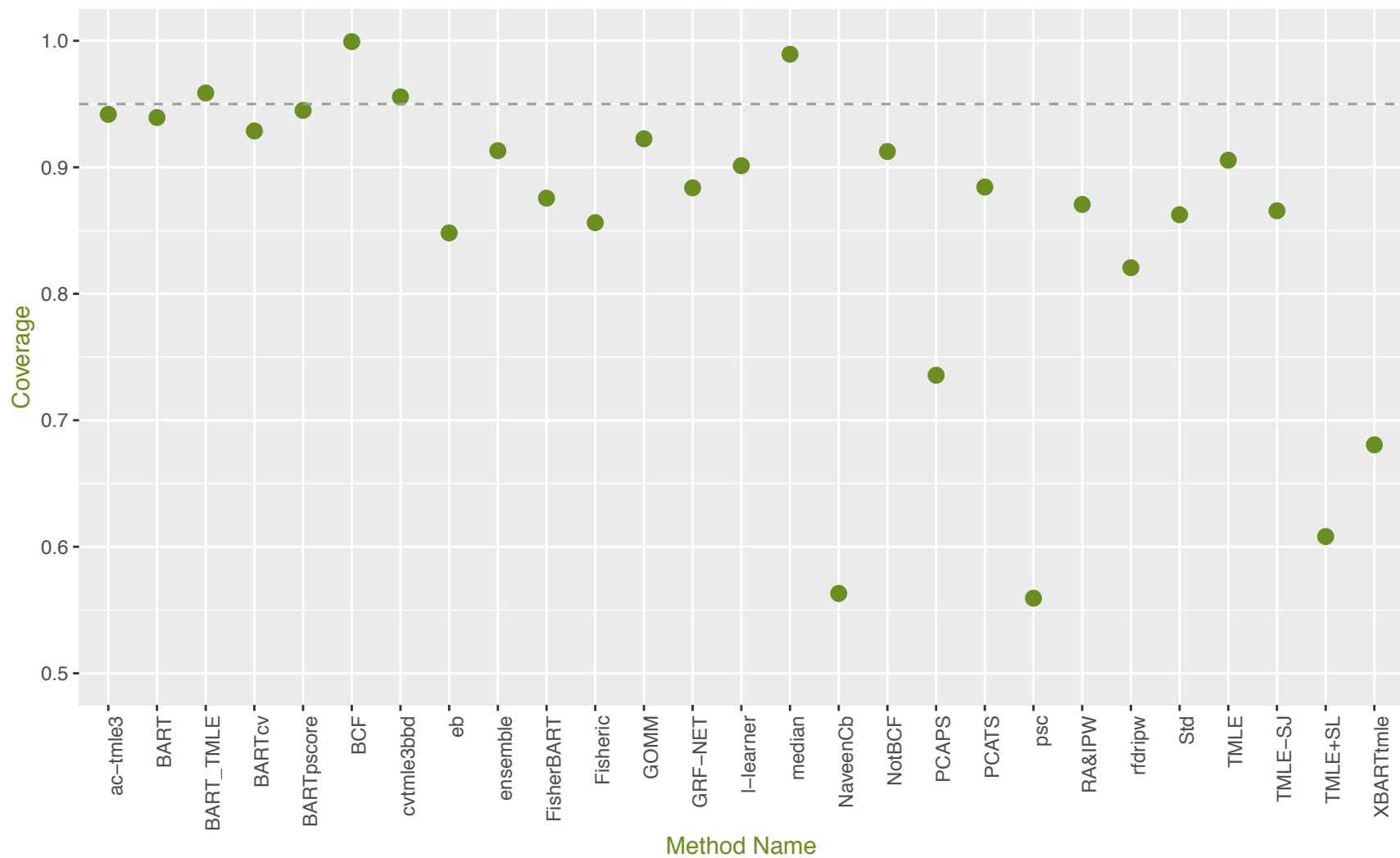Continuous Outcome DGPs

Low−D Track: Mean 95% Confidence Interval Coverage Over All 32 DGPs

Low−D Track: Mean 95% Confidence Interval Coverage
Binary Outcome DGPs

Low−D Track: Mean 95% Confidence Interval Coverage
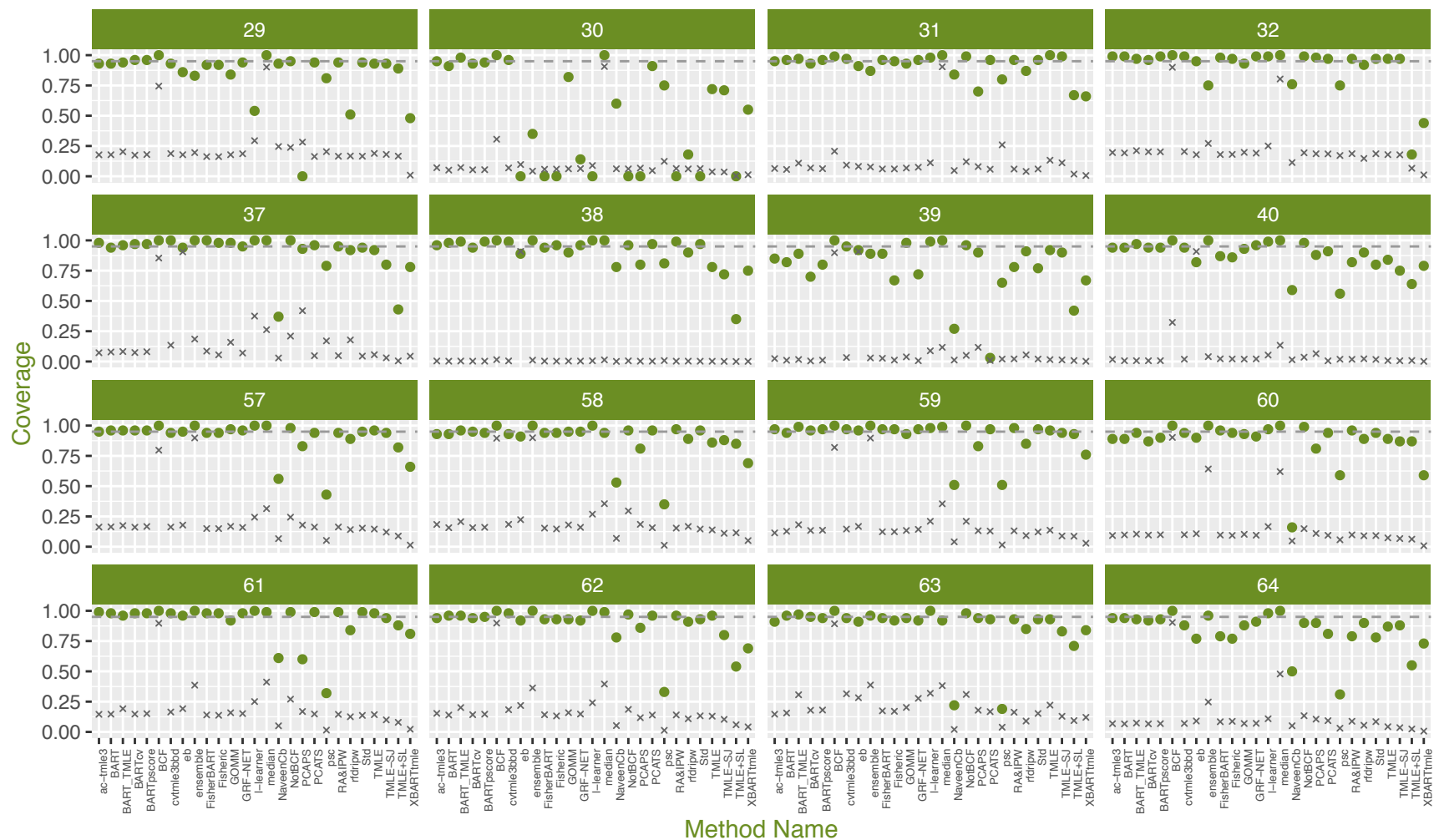Continuous Outcome DGPs

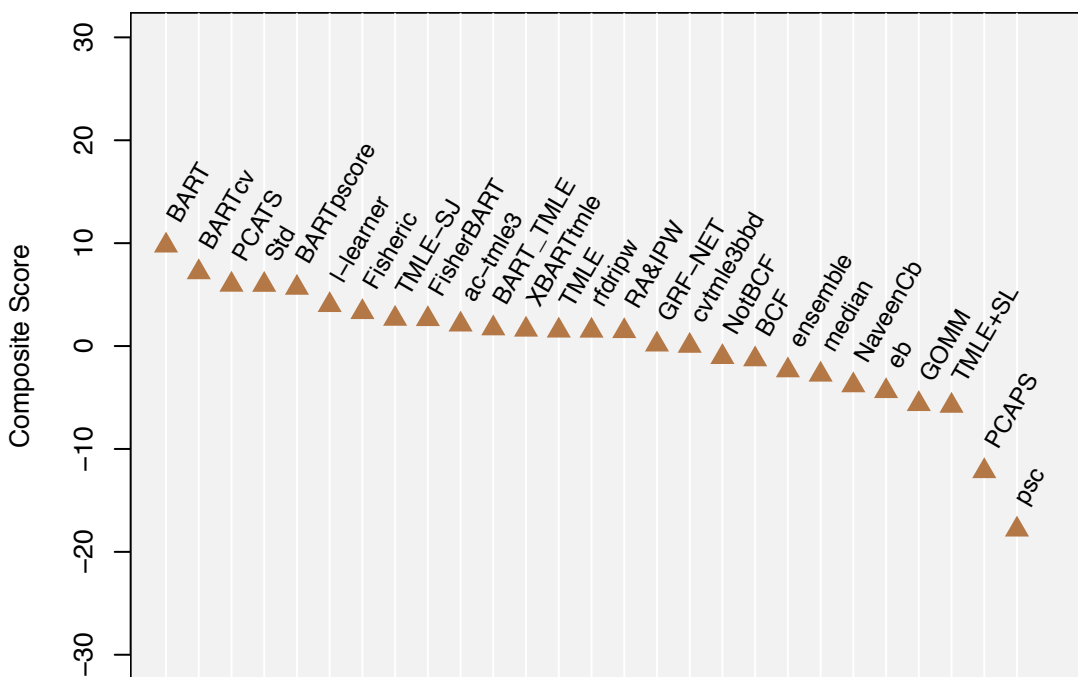Low–D Track: 95% Confidence Interval Coverage
Binary Outcome DGPs

x: scaled CI width

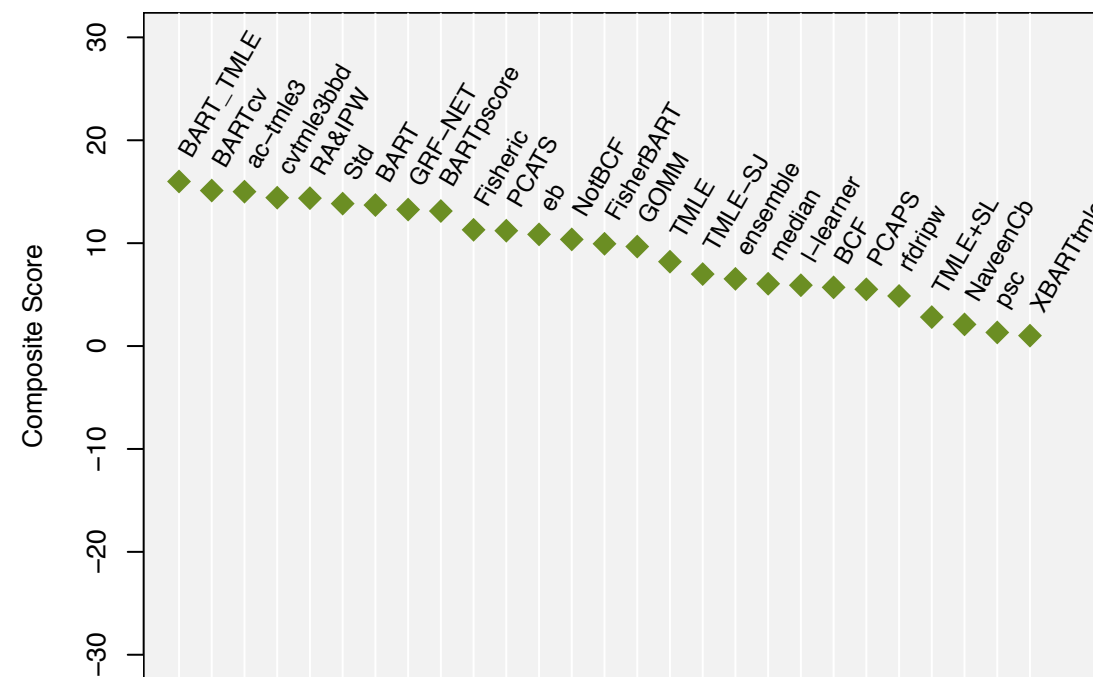Low−D Track: 95% Confidence Interval Coverage
Continuous Outcome DGPs

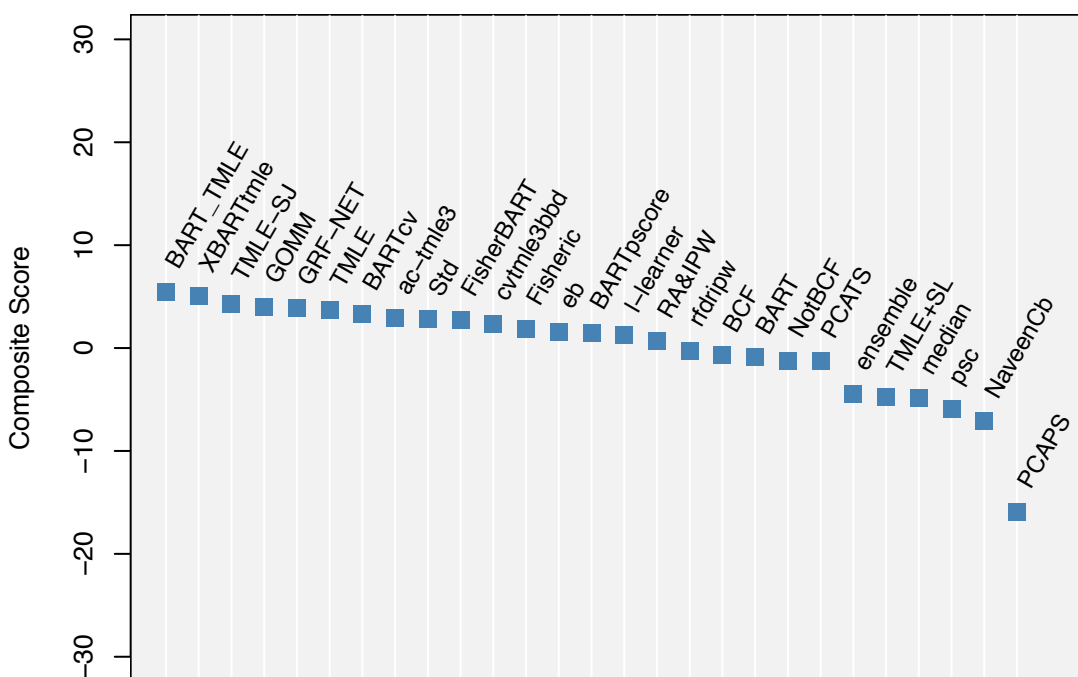x: scaled CI width

Low–Dim: Composite rMSE Scores

Low–Dim: Composite Coverage Scores

Low–Dim: Composite Bias Scores
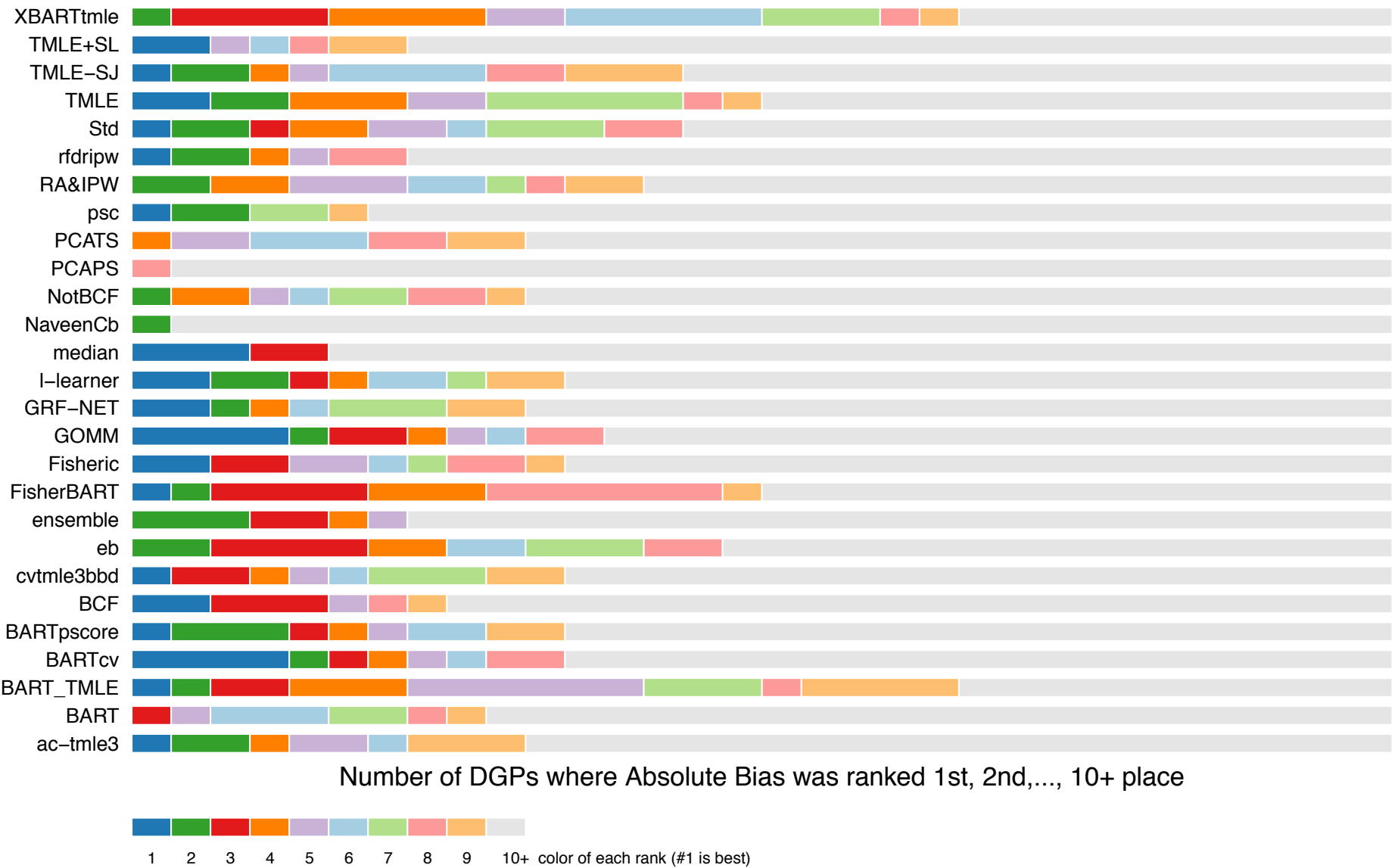
Low–Dim: Composite SD Scores
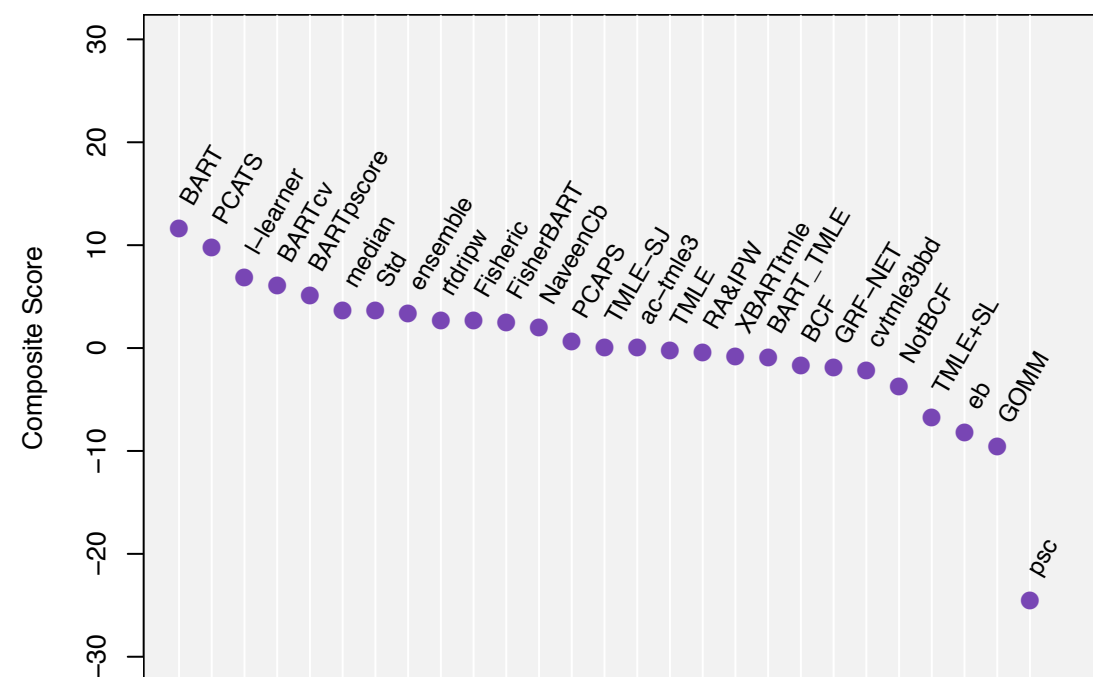
Low Dim: Ranks of Absolute Bias for Each Method All 32 DGPs

Number of DGPs where Absolute Bias was ranked 1st, 2nd,..., 10+ place

Legend: 1 2 3 4 5 6 7 8 9 10+ color of each rank (#1 is best)

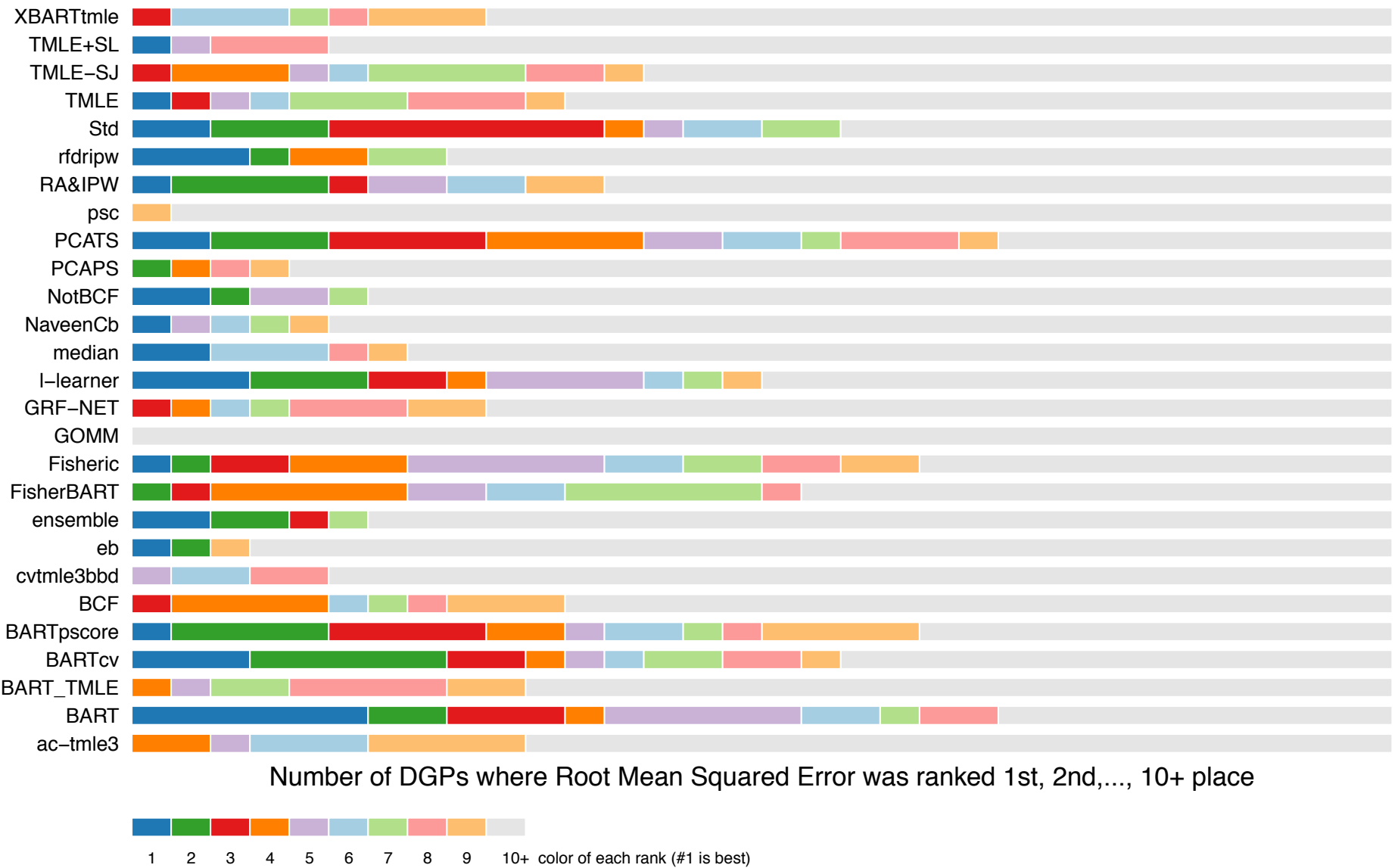**Low Dim: Ranks of Std. Deviation for Each Method All 32 DGPs**
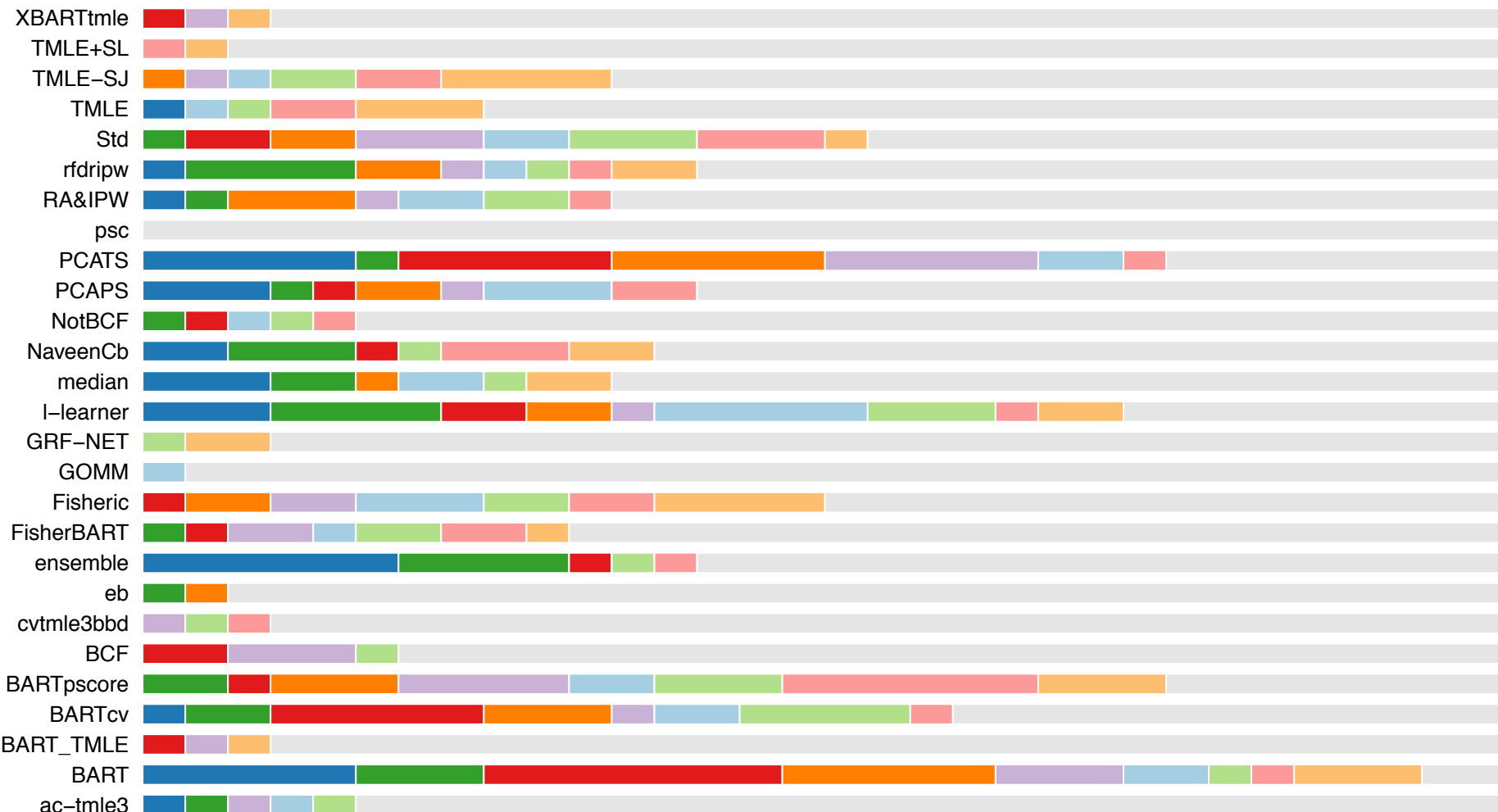
Number of DGPs where Std. Deviation was ranked 1st, 2nd,..., 10+ place

1 2 3 4 5 6 7 8 9 10+ color of each rank (#1 is best)
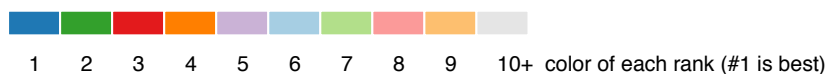
Low Dim: Ranks of Root Mean Squared Error for Each Method All 32 DGPs

Number of DGPs where Root Mean Squared Error was ranked 1st, 2nd,..., 10+ place

1 2 3 4 5 6 7 8 9 10+ color of each rank (#1 is best)

Low Dim: Ranks of CI Coverage for Each Method All 32 DGPs

Number of DGPs where CI Coverage was ranked 1st, 2nd,..., 10+ place

1 2 3 4 5 6 7 8 9 10+ color of each rank (#1 is best)